

**QUARTERLY STATEMENT**

**OF THE**

**Accordia Life and Annuity Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
MARCH 31, 2022**

**LIFE, ACCIDENT AND HEALTH**

**FRATERNAL BENEFIT SOCIETIES**

**2022**



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3881 (Current) 4734 (Prior) NAIC Company Code 82200 Employer's ID Number 95-2486321

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.globalatlantic.com

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

OFFICERS

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

OTHER

List of other officers including Anup Agarwal, Samuel Rawlings Barnett, Jason Alexander Bickler, etc.

DIRECTORS OR TRUSTEES

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

State of Iowa SS: County of Polk

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

DocuSigned by: Robert Michael Arena, Jr. President

DocuSigned by: Kathryn Lauren Freund SVP, Associate General Counsel, Secretary

DocuSigned by: David Allen Jacoby Chief Financial Officer, Treasurer

Subscribed and sworn to before me this 18th day of April, 2022 Jennifer Coggins

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



STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	8,139,766,637		8,139,766,637	8,580,751,464
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	612,557,703		612,557,703	580,261,612
3. Mortgage loans on real estate:				
3.1 First liens .....	1,225,840,731		1,225,840,731	1,022,801,576
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 (\$ .....183,382,085 ), cash equivalents (\$ .....185,052,250 ) and short-term investments (\$ ..... ) .....	368,434,335		368,434,335	144,464,659
6. Contract loans (including \$ ..... premium notes) .....	208,705,226	4,968,139	203,737,087	210,549,197
7. Derivatives .....	160,378,785		160,378,785	149,871,052
8. Other invested assets .....	308,257,892	270	308,257,622	336,227,277
9. Receivables for securities .....	82,941,199		82,941,199	93,505,108
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	11,106,882,508	4,968,409	11,101,914,099	11,118,431,946
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	134,184,656		134,184,656	127,712,038
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	13,967,213	8,306,149	5,661,064	4,492,173
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	22,614,817		22,614,817	23,396,294
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	56,228,759		56,228,759	80,843,223
16.2 Funds held by or deposited with reinsured companies .....	1,234,693,576		1,234,693,576	1,232,838,310
16.3 Other amounts receivable under reinsurance contracts .....	79,319,379		79,319,379	85,737,085
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	6,657,324		6,657,324	
18.2 Net deferred tax asset .....				
19. Guaranty funds receivable or on deposit .....	1,154,349		1,154,349	1,167,385
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 .....	6,458,926	6,458,926		
25. Aggregate write-ins for other than invested assets .....	38,575,599	13,024,215	25,551,384	34,366,768
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	12,700,737,106	32,757,699	12,667,979,407	12,708,985,222
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27) .....	12,700,737,106	32,757,699	12,667,979,407	12,708,985,222
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....				
2501. Investment in Pension Annuity .....	17,516,714		17,516,714	18,563,412
2502. Third Party Receivable .....	14,150,254	12,490,754	1,659,500	5,969,298
2503. TPA Funding Deposit .....	6,375,170		6,375,170	9,834,058
2598. Summary of remaining write-ins for Line 25 from overflow page .....	533,461	533,461		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	38,575,599	13,024,215	25,551,384	34,366,768

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....6,081,111,595 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve).....	6,081,111,595	5,995,110,137
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	619,680,996	617,990,574
4. Contract claims:		
4.1 Life .....	32,714,279	52,364,334
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ .....70,686 and coupons \$ ..... due and unpaid .....	70,686	
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco).....	6,395,359	6,392,380
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco).....		
6.3 Coupons and similar benefits (including \$ ..... Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	1,044,826	1,323,462
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 \$ .....10,116,002 assumed and \$ .....101,777,389 ceded .....	111,893,391	141,431,709
9.4 Interest Maintenance Reserve .....	395,509,643	395,676,324
10. Commissions to agents due or accrued-life and annuity contracts \$ .....4,562,162 , accident and health \$ ..... and deposit-type contract funds \$ .....	4,562,162	6,290,939
11. Commissions and expense allowances payable on reinsurance assumed .....	144,046	173,150
12. General expenses due or accrued .....	9,381,876	9,513,088
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	209,522	2,212,185
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		10,548,946
15.2 Net deferred tax liability .....	3,147,206	4,359,679
16. Unearned investment income .....		
17. Amounts withheld or retained by reporting entity as agent or trustee .....		
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	37,694,017	45,212,636
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	58,186,582	59,003,407
22. Borrowed money \$ ..... and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	82,040,321	102,117,324
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	5,433,201	10,563,651
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	3,789,904,956	3,753,773,046
24.08 Derivatives .....	100,450,842	23,904,107
24.09 Payable for securities .....	36,244,021	73,522,068
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	377,511,853	444,858,970
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	11,753,331,380	11,756,342,116
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	11,753,331,380	11,756,342,116
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	926,818,899	926,818,899
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	(14,670,872)	23,324,207
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) .....	912,148,027	950,143,106
38. Totals of Lines 29, 30 and 37 .....	914,648,027	952,643,106
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	12,667,979,407	12,708,985,222
<b>DETAILS OF WRITE-INS</b>		
2501. Derivative Collateral .....	336,325,062	402,281,704
2502. DXC Deferred Liability .....	30,626,857	30,076,170
2503. Litigation Reserves .....	10,313,418	11,240,000
2598. Summary of remaining write-ins for Line 25 from overflow page .....	246,516	1,261,096
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	377,511,853	444,858,970
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	119,483,722	103,841,851	519,356,757
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	145,246,809	155,630,090	632,169,709
4. Amortization of Interest Maintenance Reserve (IMR)	6,304,216	4,751,245	19,215,648
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	5,165,924	3,491,080	21,424,002
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	430,999	330,439	878,941
9. Totals (Lines 1 to 8.3)	276,631,670	268,044,705	1,193,045,056
10. Death benefits	31,710,753	45,125,875	179,870,912
11. Matured endowments (excluding guaranteed annual pure endowments)	6,386	3,561	19,742
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	540,825	632,641	2,101,608
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	41,462,283	41,190,540	250,471,436
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,163,155	1,783,767	5,459,458
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	86,001,458	79,284,155	403,864,054
20. Totals (Lines 10 to 19)	160,884,860	168,020,539	841,787,209
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,828,207	17,471,050	79,660,832
22. Commissions and expense allowances on reinsurance assumed	410,684	1,284,629	3,588,660
23. General insurance expenses and fraternal expenses	28,033,188	(18,872,182)	90,738,359
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,463,316	5,621,556	19,478,452
25. Increase in loading on deferred and uncollected premiums	(523,261)	3,412,597	(281,391)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	47,878,521	51,129,918	240,705,010
28. Totals (Lines 20 to 27)	255,975,515	228,068,107	1,275,677,131
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	20,656,155	39,976,598	(82,632,075)
30. Dividends to policyholders and refunds to members	1,395,324	1,186,226	4,718,934
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	19,260,831	38,790,372	(87,351,009)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(7,737,582)	8,401,394	(27,358,937)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	26,998,413	30,388,978	(59,992,072)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,127,585) (excluding taxes of \$ 1,631,497 transferred to the IMR)	(8,503,055)	(43,352,981)	66,415,369
35. Net income (Line 33 plus Line 34)	18,495,358	(12,964,003)	6,423,297
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	952,643,106	849,595,942	849,595,942
37. Net income (Line 35)	18,495,358	(12,964,003)	6,423,297
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (20,410,850)	(52,526,451)	(14,342,146)	158,114,535
39. Change in net unrealized foreign exchange capital gain (loss)	(288,272)	1,639,582	1,124,181
40. Change in net deferred income tax	(18,609,350)	2,826,656	(45,296,093)
41. Change in nonadmitted assets	(2,520,685)	(2,922,285)	(1,212,091)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	20,077,004	(10,583,575)	3,540,125
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(2,561,345)	(1,267,778)	(11,265,365)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(61,338)	(2,746,247)	(8,381,425)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(37,995,079)	(40,359,796)	103,047,164
55. Capital and surplus, as of statement date (Lines 36 + 54)	914,648,027	809,236,146	952,643,106
<b>DETAILS OF WRITE-INS</b>			
08.301. Funds withheld net investment income	422,687	229,176	248,731
08.302. Miscellaneous income	8,312	5,836	33,485
08.303. Assumed adj IMR gains			596,725
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		95,427	
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	430,999	330,439	878,941
2701. Funds withheld miscellaneous expense	46,121,713	49,464,472	233,795,036
2702. Financing fee	1,756,808	1,665,446	6,909,974
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	47,878,521	51,129,918	240,705,010
5301. Tax sharing	(277,209)	(1,780,454)	(7,415,634)
5302. Prior year correction	215,871	256,730	(965,791)
5303. Pension liability adjustment		(1,222,523)	
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(61,338)	(2,746,247)	(8,381,425)

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	118,782,220	102,816,871	553,108,759
2. Net investment income .....	115,281,846	134,061,636	601,078,043
3. Miscellaneous income .....	10,130,168	18,535,839	28,823,242
4. Total (Lines 1 to 3) .....	244,194,234	255,414,345	1,183,010,044
5. Benefit and loss related payments .....	99,457,308	151,996,419	454,347,482
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	104,250,377	109,988,361	494,245,099
8. Dividends paid to policyholders .....	1,321,661	1,264,574	5,178,876
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	9,249,809	55,552	23,892,953
10. Total (Lines 5 through 9) .....	214,279,155	263,304,906	977,664,410
11. Net cash from operations (Line 4 minus Line 10) .....	29,915,079	(7,890,561)	205,345,634
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	750,456,808	306,898,853	2,104,639,662
12.2 Stocks .....			167,658,415
12.3 Mortgage loans .....	30,089,771	28,811,466	55,785,537
12.4 Real estate .....			
12.5 Other invested assets .....	5,786,939	23,367,117	102,565,473
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....		(75,497,650)	57,974,268
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	786,333,518	283,579,787	2,488,623,355
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	304,525,325	623,905,155	3,173,936,809
13.2 Stocks .....		1,301,484	(1,360,916)
13.3 Mortgage loans .....	232,757,140		15,221,440
13.4 Real estate .....			
13.5 Other invested assets .....	25,858	12,240,332	15,974,183
13.6 Miscellaneous applications .....	26,625,333	(31,213,461)	136,628,789
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	563,933,656	606,233,511	3,340,400,305
14. Net increase (or decrease) in contract loans and premium notes .....	(5,038,212)	(8,456,569)	(49,693,500)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	227,438,074	(314,197,155)	(802,083,450)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	1,690,423	1,257,493	(56,953)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(35,073,900)	56,681,251	235,617,424
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(33,383,477)	57,938,744	235,560,471
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	223,969,676	(264,148,972)	(361,177,345)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	144,464,659	505,642,004	505,642,004
19.2 End of period (Line 18 plus Line 19.1) .....	368,434,335	241,493,032	144,464,659
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001. Settled cession of reinsurance via reduction to reinsurance payable .....		23,647,588	37,581,642
20.0002. Paid-in-kind Interest - Bonds .....	(1,219,525)		(12,767,646)
20.0003. Paid-in-kind Interest - Other Invested Assets .....			(3,662,564)

**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 .....	187,290,053	172,945,048	799,293,519
3. Ordinary individual annuities .....			2,200
4. Credit life (group and individual) .....			
5. Group life insurance .....	489	728	129,791
6. Group annuities .....			
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	187,290,542	172,945,776	799,425,510
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	187,290,542	172,945,776	799,425,510
14. Deposit-type contracts .....			
15. Total (Lines 13 and 14)	187,290,542	172,945,776	799,425,510
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$1,686,317 for the period ended March 31, 2022 and decreased by \$3,029,389 for the period ended December 31, 2021, respectively and the Company's statutory surplus decreased by \$166,385,333 and decreased by \$277,948,054 as of March 31, 2022 and December 31, 2021, respectively.

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

	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 18,495,358	\$ 6,423,297
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(1,686,317)	(3,029,389)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 20,181,675</u>	<u>\$ 9,452,686</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 914,648,027	\$ 952,643,106
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(166,385,333)	(277,948,054)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,081,033,360</u>	<u>\$ 1,230,591,160</u>

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

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

#### C. Accounting Policy

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

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

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



## Notes to the Financial Statements

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

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

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors - Not Applicable

### 3. Business Combinations and Goodwill

- A. Statutory Purchase Method - Not Applicable
- B. Statutory Merger - Not Applicable
- C. Assumption Reinsurance - Not Applicable
- D. Impairment Loss - Not Applicable
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - Not Applicable

### 4. Discontinued Operations - Not Applicable

### 5. Investments

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2022 were 10.05% and 2.50%.
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 100.00% .
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

**Notes to the Financial Statements**

**5. Investments (Continued)**

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 1,148,249,438	\$ 77,591,293	\$ 1,225,840,731
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 1,022,801,576		\$ 1,022,801,576
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

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

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

**Notes to the Financial Statements**

**5. Investments (Continued)**

D. Loan-Backed Securities

- (1) Loan-backed and structured securities (“LBASS”) are valued and reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments (“OTTI”) using current cash flow assumptions. The Company recognized \$168,763 OTTI charges on loan-backed securities as of March 31, 2022 and \$206,000 OTTI charges were recognized as of December 31, 2021.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
.05609MDE2	\$ 110,478	\$ 107,305	\$ 3,172	\$ 107,305	\$ 107,305	03/31/2022
.BGA05E9R9	43,263,686	43,098,095	165,591	43,098,095	43,098,095	03/31/2022
<b>Total</b>			<b>\$ 168,763</b>			

- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
  - a. The aggregate amount of unrealized losses:
    - 1. Less than 12 months ..... \$ (45,431,281)
    - 2. 12 months or longer ..... (4,586,023)
  - b. The aggregate related fair value of securities with unrealized losses:
    - 1. Less than 12 months ..... \$ 1,141,913,891
    - 2. 12 months or longer ..... 68,416,303
- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security’s underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	-				-	6,960,000	(6,960,000)		-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	34,600,000				34,600,000	34,600,000	-		34,600,000	0.272	0.273
j. On deposit with states	5,359,498				5,359,498	3,461,959	1,897,539		5,359,498	0.042	0.042
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	966,853,999				966,853,999	930,543,136	36,310,863		966,853,999	7.613	7.632
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
<b>o. Total restricted assets</b>	<b>\$ 1,006,813,497</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 1,006,813,497</b>	<b>\$ 975,565,095</b>	<b>\$ 31,248,402</b>	<b>\$</b>	<b>\$ 1,006,813,497</b>	<b>7.927 %</b>	<b>7.948 %</b>

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

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 336,325,062	\$ 336,325,062	2.648 %	2.655 %
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets	\$ 336,325,062	\$ 336,325,062	2.648 %	2.655 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 336,325,062	2.862 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)			\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021
(1) Bonds - amortized cost	1	1	\$ 2,026,628	\$ 2,034,333	\$ 2,018,974	\$ 2,064,494
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	1	1	\$ 2,026,628	\$ 2,034,333	\$ 2,018,974	\$ 2,064,494

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2022 and December 31, 2021, respectively.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of \$0 and \$0 in joint ventures, partnerships, or limited liability companies as of March 31, 2022 and December 31, 2021, respectively.

**7. Investment Income**

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2022 and December 31, 2021 respectively.

## Notes to the Financial Statements

### 8. Derivative Instruments

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

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying value of derivative assets were \$59,927,943 and \$125,966,945 as of March 31, 2022 and December 31, 2021, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the contract expiration date.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - Not Applicable
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7) During Q4, 2021, the Company has designated bond forwards to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended March 31, 2022, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2022 and 2023 and is expected to affect earnings until 2051. There were no securities purchased for the period ended March 31, 2022.
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

### 9. Income Taxes - No Significant Changes

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

#### A. Nature of Relationships

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

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Accordia Life and Annuity Company ("Accordia") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Accordia.

In connection with the merger transaction, on February 1, 2021, Accordia entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.

KKR Magnolia Holdings LLC owns a total of approximately 61.5% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.8%, own the remaining approximately 38.5% of the outstanding ordinary shares.

As of March 31, 2022, the Company owned market traded bonds of KKR, with an NAIC rating of 1 and 2. The carrying value of these bonds was \$247,250,272, and a market value of \$246,816,592. The purchase of these securities constituted arms-length transactions.

As of December 31, 2021, the Company owned market traded bonds of KKR, with an NAIC rating of 1, 2, and 4. The carrying value of these bonds was \$216,594,929, and a market value of \$216,230,040. The purchase of these securities constituted arms-length transactions.

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

During 2022, there were no transactions greater than 1/2 of 1% of net admitted assets.

During 2021, bonds and cash with an aggregate value of \$115,692,592 were transferred between the Company and FLIC.

On April 13, 2021, Forethought Life Insurance Company, a holding company system affiliate, issued a note with a principal sum of \$150,000,000 to the Company at a rate per annum equal to 0.12%, with a maturity date of May 31, 2021.

On May 26, 2021, Forethought Life Insurance Company, a holding company system affiliate, purchased assets comprising notes backed by student loans, commercial mortgage-backed securities, collateralized loan obligations, and asset-backed securities totaling \$117,170,000 from the Company in exchange for cash.

On July 9, 2021, Forethought Life Insurance Company, a holding company system affiliate, issued a loan of \$150,000,000 at a rate of 0.12% per annum, with a maturity date of August 30, 2021 to the Company. On August 30, 2021, Forethought Life Insurance Company extended the maturity date of the loan to September 30, 2021.

On July 12, 2021, the Company entered into an agreement with Bobcat Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,119,541 and \$106,218,605 for the periods ended March 31, 2022 and December 31, 2021, respectively.

On July 12th, 2021, the Company entered into an agreement with Husky Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,119,541 and \$107,187,489 for the periods ended March 31, 2022 and December 31, 2021, respectively.

#### C. Transactions With Related Party Who Are Not Reported on Schedule Y - None

#### D. Amounts Due to or From Related Parties

## Notes to the Financial Statements

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

As of March 31, 2022, and December 31, 2021, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,433,201 and \$10,563,651 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

#### E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of \$5,101,100 and \$16,340,270 for the periods ended March 31, 2022 and December 31, 2021, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$1,741,447 and \$6,902,260 payable at March 31, 2021 and December 31, 2021, respectively.

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

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 recorded expenses for these agreements of \$31,041,922 and \$134,384,995 as of and for the years ended March 31, 2022 and December 31, 2021, respectively.

#### F. Guarantees or Contingencies - Not Applicable

#### G. Nature of Relationships that Could Affect Operations

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

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

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

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

#### K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

#### M. All SCA Investments - Not Applicable

#### N. Investment in Insurance SCAs

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

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

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

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$ 579,493,379	\$ 140,928,943	\$ 140,928,943	\$ (438,564,436)
CAPE VERITY III	1,296,902,901	402,938,780	402,938,780	(893,964,121)
GOTHAM	161,120,269	30,719,367	30,719,367	(130,400,902)

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

- (3) RBC Impact

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

#### O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

### 11. Debt

#### A. Debt, Including Capital Notes - Not Applicable

#### B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$699,780,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

**Notes to the Financial Statements**

**11. Debt (Continued)**

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$ .....	\$ .....	\$ .....
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	24,600,000	24,600,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 699,780,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$ .....	\$ .....	\$ .....
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	24,600,000	24,600,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 631,870,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 1,023,474,259	\$ 966,853,999	\$ 615,000,000
2. Current year general account total collateral pledged	1,023,474,259	966,853,999	615,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	1,004,530,457	930,543,136	615,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 1,023,474,259	\$ 966,853,999	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,023,474,259	966,853,999	615,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	1,025,734,794	930,543,136	615,000,000



**Notes to the Financial Statements**

**11. Debt (Continued)**

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 616,793,536
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 616,793,536</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 615,087,556
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,087,556</u>

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021
a. Service cost	\$	48,414	\$		\$	
b. Interest cost		230,655				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses		60,420				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	<u>\$</u>	<u>\$ 339,489</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

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

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

(8) Accumulated benefit obligation - No Significant Changes

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

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

## Notes to the Financial Statements

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

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

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

In connection with the February 1, 2021 acquisition of Global Atlantic by KKR & Co., Inc., on October 22, 2021, the Company's Board approved the termination and liquidation of the non-qualified defined contribution agent pension plans and all benefit plans for its financial professionals with an effective date of December 31, 2021.

Until their termination on December 31, 2021, the Company sponsored certain non-qualified defined contribution pension plans covering career distribution system agents for Accordia, some of which were active plans and others which were closed, legacy plans. The aggregate liability recorded for these pension plans was \$21,900,720 and \$28,372,527 at December 31, 2021 and 2020, respectively. Expenses continued to accrue until December 31, 2021 under the active plans, with expense of \$178,000 and \$150,000 recognized for the years ended December 31, 2021 and 2020, respectively.

Additionally, the Company sponsored other non-qualified defined contribution plans for agents that are now closed and in payout status, and for which expenses no longer accrue. The periodic payments to agents are fixed in amount and the payment terms are either term certain or life contingent. The Company recognized an aggregate liability of \$27,189,208 and \$20,588,053 at December 31, 2021 and 2020, respectively, for these obligations.

In connection with the termination of the non-qualified defined contribution pension plans, the Company recorded a decrease in expense of \$4,177,560 related to the forfeiture of unvested plan balances and an increase in expense of \$9,257,498, related to the present-value calculation applied to the obligations to agents whose distributions were in-payout under annuity contracts at December 31, 2021. These adjustments represented a net expense recognition of \$5,079,937 on December 31, 2021.

- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans
 

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 6% employer safe harbor matching contribution. The allocated expense through March 31, 2022 and December 31, 2021 was \$402,182 and \$2,028,646, respectively.
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

- A. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
- B. The Company has no preferred stock authorized.
- C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- D. No dividends were paid during the quarter.
- E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes
 

No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)
 

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$59,487,538.21 and \$92,192,165.88 at March 31, 2022 and December 31, 2021, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

## 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 ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of March 31, 2022 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,301,936.

##### (2) Nature and circumstances of guarantee - None

##### (3) Aggregate compilation of guarantee obligations - None

#### B. Assessments

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

#### C. Gain Contingencies - Not Applicable

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

#### E. Joint and Several Liabilities

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

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

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

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$10,313,417 and \$11,240,000 at March 31, 2022 and December 31, 2021, respectively.

#### F. All Other Contingencies - Not Applicable

### 15. Leases

#### A. Lessee Operating Lease - Not Applicable

#### B. Lessor Leases - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$194,453,766 as of March 31, 2022. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$336,325,062 from counterparties as of March 31, 2022. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

#### A. Transfers of Receivables Reported as Sales - Not Applicable

#### B. Transfer and Servicing of Financial Assets - Not Applicable

#### C. Wash Sales - None

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

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

**Notes to the Financial Statements**

**20. Fair Value Measurements**

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 3,369,164	\$	\$	\$	\$ 3,369,164
DERIVATIVE ASSETS	6,785,466	11,413,296			18,198,762
Total assets at fair value/NAV	<u>\$ 10,154,630</u>	<u>\$ 11,413,296</u>	<u>\$</u>	<u>\$</u>	<u>\$ 21,567,926</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ 12,081	\$ 100,438,761	\$	\$	\$ 100,450,842
Total liabilities at fair value	<u>\$ 12,081</u>	<u>\$ 100,438,761</u>	<u>\$</u>	<u>\$</u>	<u>\$ 100,450,842</u>

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

Description	Beginning balance as of 01/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2022
a. Assets										
COMMON STOCK	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
Total assets	<u>\$ -</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ -</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended March 31, 2022.

(4) In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of March 31, 2022, the Company has 24 6 rated bonds with a carrying value of \$112,262,048. As of December 31, 2021, the Company has 19 6 rated bonds with a carrying value of \$135,987,796.

The Company does not own any common stock with fair value measurements in level 2 or 3 at March 31, 2022.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 8,291,787,718	\$ 8,139,766,637	\$ 3,073,217	\$ 5,279,298,087	\$ 3,009,416,414	\$	\$
CML	1,263,531,637	1,225,840,732			1,263,531,637		
OIA	5,219,724	205,012,242			5,219,724		251,517,909
INVESTMENT IN LLC		103,245,380					103,245,380
COMMON STOCK	37,969,164	37,969,164	3,369,164		34,600,000		
INVESTMENT IN SUB		574,588,539					574,588,539
CASH AND EQUIVALENTS	368,434,335	368,434,335	368,434,335				
DERIVATIVES	424,192,914	160,378,785	6,785,466	417,407,448			
TOTAL ASSETS	10,391,135,492	10,815,235,814	381,662,182	5,696,705,535	4,312,767,775		929,351,828
DERIVATIVE LIABILITIES	100,450,842	100,450,842	12,081	100,438,761			
TOTAL LIABILITIES	100,450,842	100,450,842	12,081	100,438,761			

D. Not Practicable to Estimate Fair Value

As of March 31, 2022, the Company owns 11 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 13,657,058	%		1
BA Common Stock	5,730,532			1
BA Common Stock	11,781,154			1
BA Common Stock	4,474,438			1
BA Common Stock	4,534,050			1
BA Common Stock	126,749,565			1
BA Common Stock	304,052			1
BA Common Stock	84,286,960			1
BA Common Stock	100			1
Common Stock	574,588,539			2
Common Stock	103,245,380			3

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

Explanations

- 1: For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- 2: Investments in subsidiaries are valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- 3: Affiliated common stock is valued using the financial statements of the underlying related subsidiaries to approximate fair value.

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

### 21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$5,359,498 and \$3,461,959 as of March 31, 2022 and December 31, 2021, were on deposit with government authorities or trustees as required by law.

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

The Company's largest single life insurance policy face value as of March 31, 2022 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2022 or December 31, 2021

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

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 4,251,438	\$ 4,169,135	\$ 4,055,669	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 4,251,438	\$ 4,169,135	\$ 4,055,669	\$

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

G. Retained Assets - Not Applicable

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

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

### 22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through May 13, 2022.

#### COVID-19

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

23. Reinsurance - No Significant Changes

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

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

## Notes to the Financial Statements

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

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

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

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

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

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

### 26. Intercompany Pooling Arrangements - Not Applicable

### 27. Structured Settlements - Not Applicable

### 28. Health Care Receivables - Not Applicable

### 29. Participating Policies

For the reporting quarter ended March 31, 2022, the Company's assumed participating policies were approximately 1.7% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending March 31, 2022 and the year ended December 31, 2021 was \$1,395,324 and \$4,718,934, respectively. There was no additional income allocated to participating policyholders.

### 30. Premium Deficiency Reserves - Not Applicable

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

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

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

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

### 35. Separate Accounts - Not Applicable

### 36. Loss/Claim Adjustment Expenses - None

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ X ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ X ] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .... 0001404912
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/24/2021
- 6.4 By what department or departments?  
Iowa Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC	Simsbury, CT	NO	NO	NO	YES
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	Philadelphia, PA	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
KKR Alternative Investment Management Unlimited Company	Dublin, Ireland	NO	NO	NO	YES
MCS Capital Markets LLC	New York, NY	NO	NO	NO	YES

## GENERAL INTERROGATORIES

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

### FINANCIAL

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

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 216,594,928   | \$ 247,250,272  |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ 541,193,115   | \$ 574,588,539  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ .....   | \$ .....  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 757,788,043   | \$ 821,838,811  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A
- If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....



## GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1	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.....
1399770 .....	Kohlberg Kravis Roberts & Co. L.P. ....	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....

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

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

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

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

## GENERAL INTERROGATORIES

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

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....
- 1.12 Residential Mortgages ..... \$ .....
- 1.13 Commercial Mortgages ..... \$ ..... 1,225,840,731
- 1.14 Total Mortgages in Good Standing ..... \$ ..... 1,225,840,731
- 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) ..... \$ ..... 1,225,840,731
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages ..... \$ .....
- 1.62 Residential Mortgages ..... \$ .....
- 1.63 Commercial Mortgages ..... \$ .....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ .....
2. Operating Percentages:
- 2.1 A&H loss percent ..... %
- 2.2 A&H cost containment percent ..... %
- 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ .....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

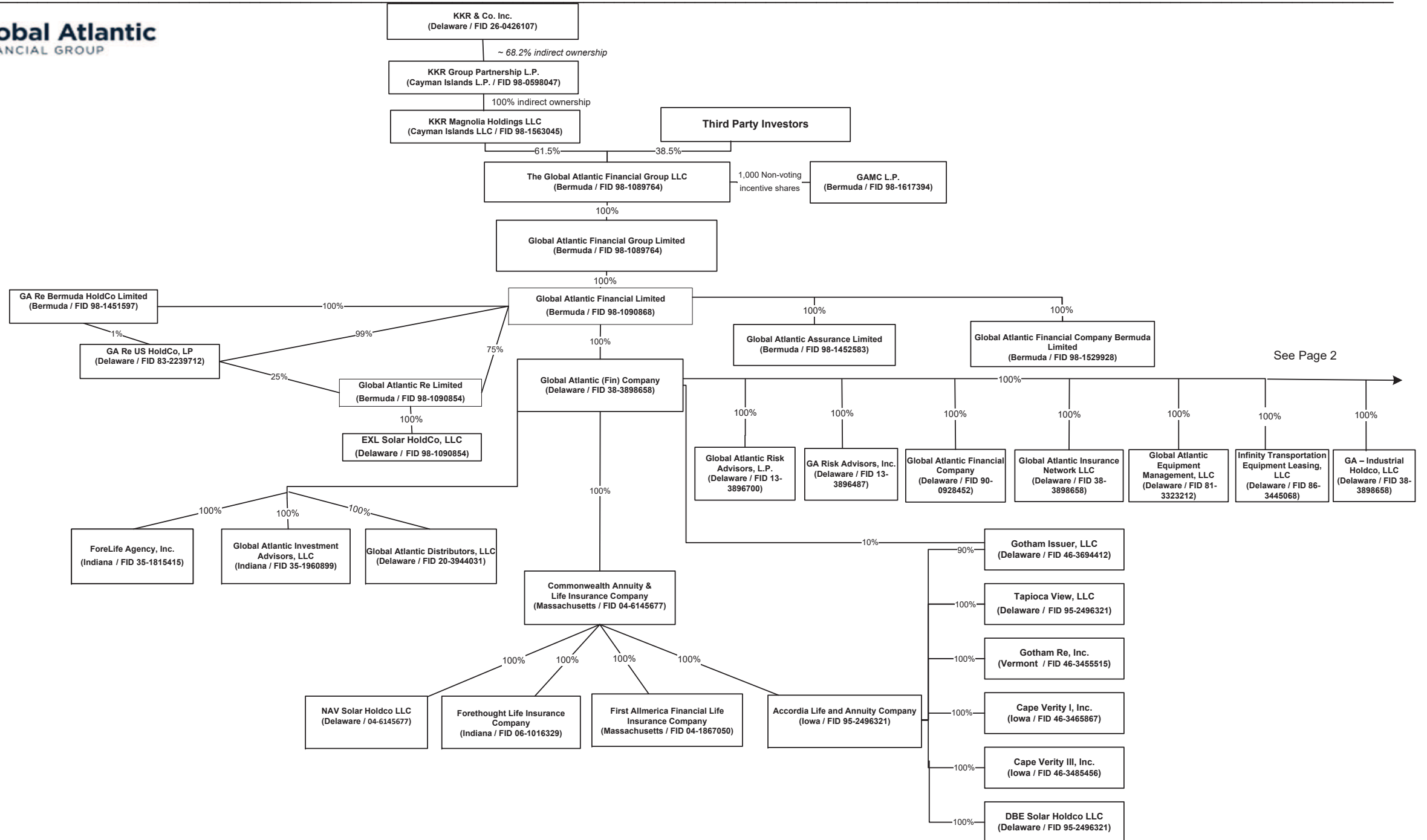
States, Etc.	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	2,459,876				2,459,876	
2. Alaska	AK	L	206,865				206,865	
3. Arizona	AZ	L	5,950,011				5,950,011	
4. Arkansas	AR	L	544,890				544,890	
5. California	CA	L	35,577,107				35,577,107	
6. Colorado	CO	L	4,769,817				4,769,817	
7. Connecticut	CT	L	1,295,761				1,295,761	
8. Delaware	DE	L	253,072				253,072	
9. District of Columbia	DC	L	70,870				70,870	
10. Florida	FL	L	14,359,596				14,359,596	
11. Georgia	GA	L	3,036,674				3,036,674	
12. Hawaii	HI	L	2,074,995				2,074,995	
13. Idaho	ID	L	10,329,931				10,329,931	
14. Illinois	IL	L	6,596,121				6,596,121	
15. Indiana	IN	L	2,685,758				2,685,758	
16. Iowa	IA	L	5,748,323				5,748,323	
17. Kansas	KS	L	1,077,999				1,077,999	
18. Kentucky	KY	L	1,472,724				1,472,724	
19. Louisiana	LA	L	2,038,480				2,038,480	
20. Maine	ME	L	231,434				231,434	
21. Maryland	MD	L	1,905,022				1,905,022	
22. Massachusetts	MA	L	1,718,198				1,718,198	
23. Michigan	MI	L	2,861,918				2,861,918	
24. Minnesota	MN	L	4,520,841				4,520,841	
25. Mississippi	MS	L	844,667				844,667	
26. Missouri	MO	L	1,542,254				1,542,254	
27. Montana	MT	L	104,537				104,537	
28. Nebraska	NE	L	1,168,849				1,168,849	
29. Nevada	NV	L	1,977,507				1,977,507	
30. New Hampshire	NH	L	255,640				255,640	
31. New Jersey	NJ	L	13,736,122				13,736,122	
32. New Mexico	NM	L	382,096				382,096	
33. New York	NY	N	1,559,391				1,559,391	
34. North Carolina	NC	L	7,077,363				7,077,363	
35. North Dakota	ND	L	312,719				312,719	
36. Ohio	OH	L	6,551,426				6,551,426	
37. Oklahoma	OK	L	817,347				817,347	
38. Oregon	OR	L	786,826				786,826	
39. Pennsylvania	PA	L	4,585,745				4,585,745	
40. Rhode Island	RI	L	221,107				221,107	
41. South Carolina	SC	L	1,600,515				1,600,515	
42. South Dakota	SD	L	1,277,987				1,277,987	
43. Tennessee	TN	L	2,943,414				2,943,414	
44. Texas	TX	L	14,040,172				14,040,172	
45. Utah	UT	L	3,614,493				3,614,493	
46. Vermont	VT	L	64,401				64,401	
47. Virginia	VA	L	3,722,110				3,722,110	
48. Washington	WA	L	2,375,357				2,375,357	
49. West Virginia	WV	L	307,293				307,293	
50. Wisconsin	WI	L	2,126,646				2,126,646	
51. Wyoming	WY	L	128,441				128,441	
52. American Samoa	AS	N	546				546	
53. Guam	GU	N						
54. Puerto Rico	PR	N	110,622				110,622	
55. U.S. Virgin Islands	VI	N	1,690				1,690	
56. Northern Mariana Islands	MP	N	114				114	
57. Canada	CAN	N	14,408				14,408	
58. Aggregate Other Aliens	OT	XXX	583,271				583,271	
59. Subtotal	XXX		186,621,354				186,621,354	
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		862,177				862,177	
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		254,360				254,360	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		187,737,891				187,737,891	
96. Plus Reinsurance Assumed	XXX		15,586,911				15,586,911	
97. Totals (All Business)	XXX		203,324,802				203,324,802	
98. Less Reinsurance Ceded	XXX		85,821,171				85,821,171	
99. Totals (All Business) less Reinsurance Ceded	XXX		117,503,631				117,503,631	
DETAILS OF WRITE-INS								
58001. ZZZ other Alien	XXX		583,271				583,271	
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		583,271				583,271	
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

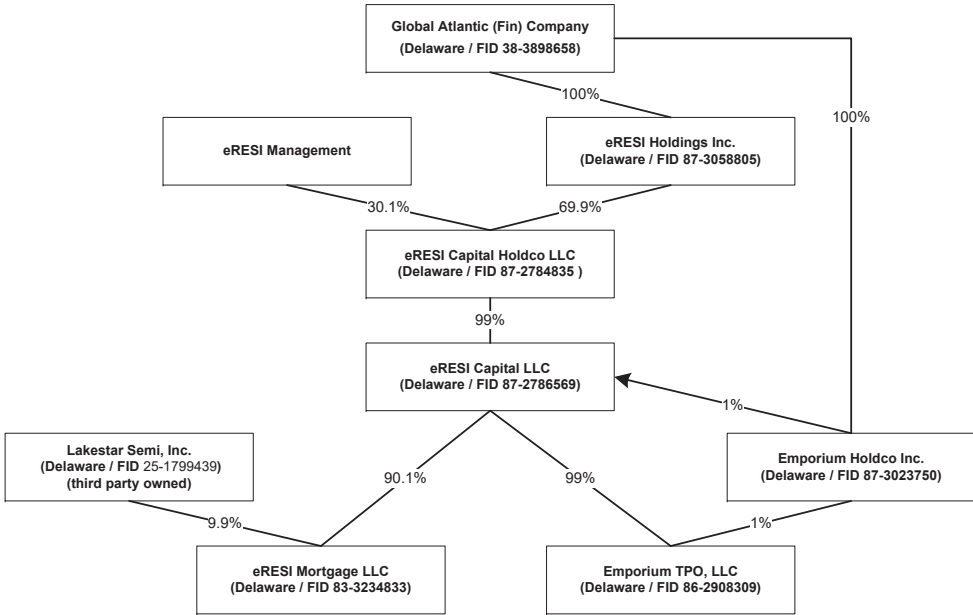
R - Registered - Non-domiciled RRGs.....  
 Q - Qualified - Qualified or accredited reinsurer.....

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



See Page 2

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



STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1089764				Global Atlantic Financial Group Limited	.BMJ	.NIA	The Global Atlantic Financial Group LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			90-0928452				Global Atlantic Financial Company	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic (Fin) Company	.DE	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090868				Global Atlantic Financial Limited	.BMJ	.NIA	Global Atlantic Financial Group Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.NIA	Global Atlantic Financial Limited	Ownership	75.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.NIA	GA Re US HoldCo, LP	Ownership	25.000	The Global Atlantic Financial Group LLC		
			13-3896700				Global Atlantic Risk Advisors, L.P.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				GA Industrial Holdco LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic Insurance Network, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			13-3896487				GA Risk Advisors, Inc.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	.BMJ	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	KKR Magnolia Holdings LLC	Ownership	61.500	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	Third Party Investors	Ownership	38.500	Third Party Investors		
			98-1563045				KKR Magnolia Holdings LLC	.CYM	.NIA	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047				KKR Group Partnership L.P.	.CYM	.NIA	KKR & Co, Inc.	Ownership	68.200	KKR & Co. Inc.		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	.MA	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	.MA	.IA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	.IA	.RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	10.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	90.000	The Global Atlantic Financial Group LLC		
			95-2496321				DBE Solar Holdco LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	.VT	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			95-2496321				Tapioca View, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1960899				Global Atlantic Investment Advisors, LLC	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			20-3944031				Global Atlantic Distributors, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1815415				ForeLife Agency, Inc	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1452583				Global Atlantic Assurance Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	The Global Atlantic Financial Group LLC		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			04-6145677				Nav Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Holdings Inc.	Ownership	69.900	The Global Atlantic Financial Group LLC		
			87-2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Management	Ownership	30.100	The Global Atlantic Financial Group LLC		
			87-2786569				eRESI Capital LLC	DE	NIA	eRESI Capital Holdco LLC	Ownership	99.000	The Global Atlantic Financial Group LLC		
			87-2786569				eRESI Capital LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC		
			87-3023750				Emporium Holdco Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			83-3234833				eRESI Mortgage LLC	DE	NIA	eRESI Capital LLC	Ownership	90.100	The Global Atlantic Financial Group LLC		
			86-2908309				Emporium TPO, LLC	DE	NIA	eRESI Capital LLC	Ownership	99.000	The Global Atlantic Financial Group LLC		
			86-2908309				Emporium TPO, LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC		

**NONE**

Asterisk	Explanation

13.1



## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**AUGUST FILING**

9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. ....	N/A
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Explanation:

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

Bar Code:

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

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Accounts Receivable .....	533,461	533,461		
2597. Summary of remaining write-ins for Line 25 from overflow page	533,461	533,461		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts Payable .....	246,516	238,989
2505. Miscellaneous Liabilities .....		1,022,107
2597. Summary of remaining write-ins for Line 25 from overflow page	246,516	1,261,096

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. Withdrawals fees .....		(4,441)	
08.305. Funds withheld assumed gains .....		99,868	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page		95,427	

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,022,801,576	1,063,757,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	232,757,140	15,221,440
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	549,277	929,502
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(714,927)
7. Deduct amounts received on disposals	30,089,771	55,785,537
8. Deduct amortization of premium and mortgage interest points and commitment fees	177,491	606,299
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)	1,225,840,731	1,022,801,576
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,225,840,731	1,022,801,576
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,225,840,731	1,022,801,576

**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	336,227,547	352,730,066
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	25,858	19,636,747
3. Capitalized deferred interest and other		
4. Accrual of discount		561
5. Unrealized valuation increase (decrease)	(22,208,574)	69,217,158
6. Total gain (loss) on disposals		871,052
7. Deduct amounts received on disposals	5,786,939	106,228,037
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		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	308,257,892	336,227,547
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	308,257,622	336,227,277

**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	9,161,013,077	7,910,553,566
2. Cost of bonds and stocks acquired	305,744,850	3,154,757,914
3. Accrual of discount	1,078,695	31,372,459
4. Unrealized valuation increase (decrease)	30,012,352	106,576,444
5. Total gain (loss) on disposals	7,934,217	252,405,948
6. Deduct consideration for bonds and stocks disposed of	748,173,070	2,286,426,640
7. Deduct amortization of premium	401,272	28,667,963
8. Total foreign exchange change in book/adjusted carrying value	(4,715,746)	(4,977,437)
9. Deduct current year's other than temporary impairment recognized	168,763	206,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		25,624,786
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,752,324,340	9,161,013,077
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,752,324,340	9,161,013,077

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	4,909,504,803	215,087,441	461,815,254	10,960,878	4,673,737,868			4,909,504,803
2. NAIC 2 (a) .....	3,459,978,788	45,049,486	264,104,875	(31,024,187)	3,209,899,212			3,459,978,788
3. NAIC 3 (a) .....	64,744,801	20,733,123	3,374,169	(349,767)	81,753,988			64,744,801
4. NAIC 4 (a) .....	24,280,014	8,931,456	10,075,875	(157,368)	22,978,227			24,280,014
5. NAIC 5 (a) .....	2,034,333			516,042	2,550,375			2,034,333
6. NAIC 6 (a) .....	120,208,729	15,943,343	868,680	13,563,573	148,846,965			120,208,729
7. Total Bonds	8,580,751,468	305,744,849	740,238,853	(6,490,829)	8,139,766,635			8,580,751,468
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock	8,580,751,468	305,744,849	740,238,853	(6,490,829)	8,139,766,635			8,580,751,468

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

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

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Premium	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals					

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		11,881,795
2. Cost of short-term investments acquired .....		
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....		11,881,795
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)		

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	119,136,764
2. Cost Paid/(Consideration Received) on additions	65,067,046
3. Unrealized Valuation increase/(decrease)	(78,031,466)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	118,601,485
6. Considerations received/(paid) on terminations	116,126,940
7. Amortization	(59,120,501)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	3,628,170
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	53,154,558
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	53,154,558

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	6,830,181
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	6,773,386
3.12 Section 1, Column 15, prior year	6,830,181
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	(56,795)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	(56,795)
4.1 Cumulative variation margin on terminated contracts during the year	(15,980,952)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(15,980,952)
4.23 SSAP No. 108 adjustments	(15,980,952)
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	6,773,386
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	6,773,386

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.....	53,154,557
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	6,773,386
3. Total (Line 1 plus Line 2).....	59,927,943
4. Part D, Section 1, Column 6.....	163,432,030
5. Part D, Section 1, Column 7.....	(103,504,087)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
	Fair Value Check
7. Part A, Section 1, Column 16.....	194,453,765
8. Part B, Section 1, Column 13.....	6,773,386
9. Total (Line 7 plus Line 8).....	201,227,151
10. Part D, Section 1, Column 9.....	334,757,693
11. Part D, Section 1, Column 10.....	(133,530,542)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	141,350,828
14. Part B, Section 1, Column 20.....	129,504,072
15. Part D, Section 1, Column 12.....	270,854,900
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 .....	79,166,005	478,190,037
2. Cost of cash equivalents acquired .....	1,256,619,975	4,941,590,567
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	1,150,733,646	5,340,614,599
7. Deduct amortization of premium .....	84	
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) .....	185,052,250	79,166,005
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	185,052,250	79,166,005

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
5300220A1	Salt Lake City		UT		02/15/2022	3.500	39,831,733		77,216,034
5300220B9	Salt Lake City		UT		02/15/2022	3.500	8,428,288		77,216,034
5300221A0	San Jose		CA		02/15/2022	3.500	42,506,166		68,009,866
5300222A9	Anaheim		CA		02/15/2022	3.500	45,754,401		78,822,260
5300222B7	Anaheim		CA		02/15/2022	3.500	3,509,511		78,822,260
5300240A7	Tampa		FL		03/25/2022	2.500	3,544,000		7,430,000
5300240B5	Tampa		FL		03/25/2022	3.000	1,938,000		7,430,000
5300240C3	Tampa		FL		03/25/2022	4.000	826,070		7,430,000
5300240D1	Tampa		FL		03/25/2022	10.050	896,985		7,430,000
5300241A6	Denver		CO		03/25/2022	2.500	3,466,000		8,030,000
5300241B4	Denver		CO		03/25/2022	3.000	1,895,000		8,030,000
5300241C2	Denver		CO		03/25/2022	4.000	1,456,470		8,030,000
5300241D0	Denver		CO		03/25/2022	5.527	1,097,992		8,030,000
805143047	Laguna Beach		CA		03/31/2022	7.400	460		11,900,707
805151289	San Pedro		CA		03/07/2022	3.900	12,101		32,610,859
80515129A	Santa Clara		CA		03/07/2022	3.900	2,667		32,954,131
0599999. Mortgages in good standing - Commercial mortgages-all other							155,165,846		519,392,150
DRAWMP1A4	Salt Lake City		UT		02/15/2022	7.500	6,040,111		77,216,035
DRAWMP1B2	Salt Lake City		UT		02/15/2022	7.500	7,119,939		77,216,034
DRAWMP1C0	Salt Lake City		UT		02/15/2022	7.500	12,923,046		77,216,034
DRAWMP2A3	San Jose		CA		02/15/2022	7.500	8,889,504		68,009,866
DRAWMP2B1	San Jose		CA		02/15/2022	7.500	7,541,027		68,009,866
DRAWMP2C9	San Jose		CA		02/15/2022	7.500	8,855,505		68,009,866
DRAWMP3A2	Anaheim		CA		02/15/2022	7.500	7,032,538		78,822,260
DRAWMP3B0	Anaheim		CA		02/15/2022	7.500	7,360,030		78,822,260
DRAWMP3C8	Anaheim		CA		02/15/2022	7.500	11,829,592		78,822,260
0699999. Mortgages in good standing - Mezzanine Loans							77,591,292		672,144,481
0899999. Total Mortgages in good standing							232,757,138		1,191,536,631
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							232,757,138		1,191,536,631

**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
805143328	Washington	DC		12/15/2011	02/15/2022	7,873,110		288,880				288,880		8,161,990	8,161,990		
0199999. Mortgages closed by repayment							7,873,110		288,880			288,880		8,161,990	8,161,990		
805161908	Decatur	GA		11/14/2016		167,203								167,203	167,203		
805151222	Irvine	CA		04/07/2015		214,723								214,723	214,723		
805151289	San Pedro	CA		03/19/2015		48,284		(12,100)			(12,100)		36,185	36,185			
805172228	Mesa	AZ		12/11/2017		47,777							47,777	47,777			
805151297	Santa Clara	CA		03/19/2015		47,350		.1			.1		47,351	47,351			
805151313	Vancouver	WA		03/19/2015		31,135					.1		31,136	31,136			
805151305	Vancouver	WA		03/19/2015		26,916		.1			.1		26,917	26,917			
805151370	Dallas	TX		07/10/2015		191,627							191,627	191,627			
805172384	Skokie	IL		02/21/2018		53,875							53,875	53,875			

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
805172004	Portsmouth	VA		10/10/2017		42,510						42,510		42,510		
805161718	Brownstown	MI		09/15/2016		280,547						280,547		280,547		
805181203	Atlanta	GA		05/01/2018		57,885						57,885		57,885		
805181179	San Antonio	TX		04/24/2018		91,354						91,354		91,354		
155151046	Irvine	CA		04/20/2015		132,653						132,653		132,653		
805143336	Vancouver	WA		01/06/2012		97,075		(1,631)			(1,631)	95,444		95,444		
805143310	Tempe	AZ		10/31/2011		136,167		(435)			(435)	135,732		135,732		
805143369	Plymouth	MN		04/02/2012		74,555		1,156			1,156	75,711		75,711		
805151008	Costa Mesa	CA		03/19/2015		17,794						17,795		17,795		
805143351	Ankeny	IA		04/18/2013		79,226		3,942			3,942	83,169		83,169		
805143344	Huntington Beach	CA		01/31/2012		99,739		1,264			1,264	101,004		101,004		
805143385	San Mateo	CA		05/24/2012		67,128		(39)			(39)	67,089		67,089		
805181310	New Castle	PA		07/13/2018		41,344						41,344		41,344		
805161882	Homewood	AL		10/03/2016		118,086						118,086		118,086		
805181328	Hermitage	PA		07/13/2018		50,885						50,885		50,885		
805143427	Palm Beach Gardens	FL		06/29/2012		372,529		(442)			(442)	372,087		372,087		
805143401	Phoenix	AZ		07/11/2012		277,518		1,036			1,036	278,554		278,554		
805143476	Ankeny	IA		03/05/2012		16,297		1,059			1,059	17,356		17,356		
805143492	Franklin	NJ		03/18/2008		99,465		(583)			(583)	98,882		98,882		
805151727	Belleue	WA		10/09/2015		20,114						20,114		20,114		
80515128A	San Pedro	CA		08/30/2018		15,213						15,213		15,213		
805162138	Austin	TX		11/02/2016		99,754		(11,799)			(11,799)	87,955		87,955		
5300070	Conway	AR		12/04/2019		191,951		49			49	192,001		192,001		
5300071	Conway	AR		12/05/2019		436,512		109			109	436,620		436,620		
805181989	Indian Land	SC		08/28/2018		56,379						56,379		56,379		
80515129A	Santa Clara	CA		08/30/2018		10,631		(2,667)			(2,667)	7,964		7,964		
805151461	Bonita Springs	FL		07/30/2015		74,526						74,526		74,526		
805142478	Chattanooga	TN		03/11/2015		48,780						48,780		48,780		
805142486	Goodlettsville	TN		03/12/2015		85,796						85,796		85,796		
805142452	West Covina	CA		02/04/2015		44,745						44,745		44,745		
805171113	Manhattan Beach	CA		03/02/2017		178,126						178,126		178,126		
80515100A	Costa Mesa	CA		08/30/2018		5,567						5,567		5,567		
805151990	Lexington	KY		12/14/2015		241,501						241,501		241,501		
805195112	Los Angeles	CA		09/06/2017		59,114						59,114		59,114		
805195054	Alhambra	CA		06/23/2017		54,046						54,046		54,046		
805162245	Pembroke Pines	FL		12/22/2016		75,569						75,569		75,569		
80515130A	Vancouver	WA		08/30/2018		6,418						6,418		6,418		
805195096	Vancouver	WA		08/10/2017		51,826						51,826		51,826		
805195088	Vancouver	WA		08/10/2017		34,119						34,119		34,119		
805162419	Luterville	MD		02/28/2017		108,102		(616)			(616)	107,486		107,486		
805162385	Hamilton Township	NJ		12/29/2016		54,279						54,279		54,279		
805162328	Dallas	TX		12/09/2016		65,717						65,717		65,717		
805195161	Ashburn	VA		12/21/2018		32,566						32,566		32,566		
805162351	Nashville	TN		01/18/2017		40,990						40,990		40,990		
80515131A	Vancouver	WA		08/30/2018		8,214						8,214		8,214		
805195153	Tampa	FL		12/14/2018		48,970		(46)			(46)	48,923		48,923		
805162369	Santa Monica	CA		02/06/2017		70,432						70,432		70,432		
805143179	Salem	OR		08/01/2007		78,519						78,519		78,519		
805143161	Shakopee	MN		12/07/2007		131,217		(423)			(423)	130,794		130,794		
805143138	Durango	CO		07/20/2006		401,960		(18,812)			(18,812)	383,147		383,147		
805143294	Berkeley	CA		06/30/2011		173,862		4,637			4,637	178,499		178,499		
805181047	Portland	OR		03/12/2018		52,870						52,870		52,870		
805143286	Madison	WI		09/01/2011		20,679		344			344	21,023		21,023		
805182383	Delray Beach	FL		12/17/2018		30,604						30,604		30,604		
805143047	Laguna Beach	CA		10/16/2002		27,593		(527)			(527)	27,066		27,066		
5300003	Irving	TX		10/02/2017		99,113		8			8	99,121		99,121		
805152162	Tuscaloosa	AL		12/16/2015		80,859						80,859		80,859		
805161320	Santa Monica	CA		06/01/2016		165,758						165,758		165,758		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
805161387	Seattle	WA		06/28/2016		114,704						114,704	114,704			
BGA109RU6	Denver	CO		12/21/2021		3,610,322		90,678			90,678	3,701,000	3,701,000			
BGA109V49	Tampa	FL		12/23/2021		3,572,340		(16,340)			(16,340)	3,556,000	3,556,000			
BGA10ACW5	Tampa	FL		12/23/2021		1,848,464		(8,464)			(8,464)	1,840,000	1,840,000			
BGA10ACX3	Denver	CO		12/21/2021		1,864,244		46,756			46,756	1,911,000	1,911,000			
BGA10ACY1	Tampa	FL		12/23/2021		916,327		(4,239)			(4,239)	912,070	912,070			
BGA10AGJ0	Denver	CO		12/21/2021		1,176,066		29,404			29,404	1,205,470	1,205,470			
BGA10AGV3	Tampa	FL		12/23/2021		1,007,066		(4,708)			(4,708)	1,002,292	1,002,292			
BGA10AGW1	Denver	CO		12/21/2021		1,226,611		30,512			30,512	1,257,122	1,257,122			
0299999. Mortgages with partial repayments						21,800,778		127,087			127,087	21,927,781	21,927,781			
0599999 - Totals						29,673,889		415,966			415,966	30,089,771	30,089,771			

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BGA06B-EP-2	LENNAR CORPORATION		US	Lennar Multifamily BTC Venture GP, LLC		11/12/2015			25,858		1,464,874	7.895
1999999. Joint Venture Interests - Common Stock - Unaffiliated									25,858		1,464,874	XXX
4899999. Total - Unaffiliated									25,858		1,464,874	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									25,858		1,464,874	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND		DE	Capital Distribution	05/26/2015	02/25/2022	2,103,758						2,103,758	2,103,758					1,304,973
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Capital Distribution	10/28/2018	03/31/2022	3,082,579						3,082,579	3,082,579					2,159,392
BGA06B-EP-2	LENNAR CORPORATION		US	Capital Distribution	11/12/2015	03/18/2022	548,366						548,366	548,366					944,042
000000-00-0	RABBI TRUST		US	Rabbi Trust	10/01/2013	03/31/2022	52,236						52,236	52,236					
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,786,939						5,786,939	5,786,939					4,408,407
4899999. Total - Unaffiliated							5,786,939						5,786,939	5,786,939					4,408,407
4999999. Total - Affiliated																			
5099999 - Totals							5,786,939						5,786,939	5,786,939					4,408,407

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TB-4	UNITED STATES TREASURY		.01/11/2022	Various		1,899,346	2,000,000	5,607	1.A FE
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						1,899,346	2,000,000	5,607	XXX
20772K-PZ-6	CONNECTICUT ST		.03/29/2022	J.P. MORGAN SECURITIES INC.		3,574,796	3,870,000	27,413	1.D FE
20772K-QB-8	CONNECTICUT ST		.03/31/2022	J.P. MORGAN SECURITIES INC.		326,585	350,000	2,567	1.D FE
57582R-N9-3	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	JEFF GA		2,814,099	3,905,000		1.B FE
57582R-O6-6	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	J.P. MORGAN SECURITIES INC.		1,116,509	1,370,000	2,283	1.B FE
57582R-O7-4	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	J.P. MORGAN SECURITIES INC.		832,616	1,035,000	1,725	1.B FE
57582R-O8-2	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	J.P. MORGAN SECURITIES INC.		1,153,127	1,450,000	2,417	1.B FE
57582R-O9-0	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	J.P. MORGAN SECURITIES INC.		1,118,207	1,420,000	2,367	1.B FE
57582R-R2-4	MASSACHUSETTS (COMMONWEALTH OF)		.03/30/2022	JEFF GA		818,948	1,050,000	1,750	1.B FE
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						11,754,888	14,450,000	40,521	XXX
13032U-D8-8	CALIFORNIA HEALTH FAC FING AUTH REV		.03/30/2022	RAYMOND JAMES/FI		1,400,000	1,400,000		1.D FE
13032U-D9-6	CALIFORNIA HEALTH FAC FING AUTH REV		.03/30/2022	RAYMOND JAMES/FI		1,600,000	1,600,000		1.D FE
161037-3S-3	CHARLOTTE N C CTF S PARTN		.03/30/2022	J.P. MORGAN SECURITIES INC.		11,420,099	12,715,000	127,150	1.B FE
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		.01/21/2022	Wachovia Bank		7,500,000	7,500,000		1.E FE
64971P-KM-6	NEW YORK N Y CITY INDL DEV AGY REV		.03/29/2022	RBC CAPITAL MARKETS, LLC		3,528,530	4,242,500	10,606	2.A FE
64971X-YB-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.03/30/2022	CITIGROUP GLOBAL MARKETS, INC		591,644	675,000	3,375	1.A FE
64972G-ZE-7	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		.03/29/2022	CITIGROUP GLOBAL MARKETS, INC		4,898,750	5,000,000	51,528	1.B FE
64990F-PX-6	NEW YORK STATE DORMITORY AUTHORITY		.03/29/2022	CITIGROUP GLOBAL MARKETS, INC		1,978,941	2,217,500	8,500	1.C FE
64990F-X7-4	NEW YORK STATE DORMITORY AUTHORITY		.03/17/2022	J.P. MORGAN SECURITIES INC.		1,960,000	2,000,000		1.B FE
650036-DO-6	NEW YORK ST URBAN DEV CORP REV		.03/30/2022	CITIGROUP GLOBAL MARKETS, INC		666,225	750,000	1,000	1.B FE
73358X-CV-2	PORT AUTH N Y & N J		.03/31/2022	Direct		614,235	715,000	119	1.E FE
79625G-FQ-1	SAN ANTONIO TEX ELEC & GAS REV		.03/30/2022	WELLS FARGO SECURITIES, LLC		800,000	800,000		1.D FE
79625G-FR-9	SAN ANTONIO TEX ELEC & GAS REV		.03/30/2022	WELLS FARGO SECURITIES, LLC		1,120,000	1,120,000		1.D FE
95308R-XA-2	WEST HARRIS CNTY TEX REG L WTR AUTH WTR S		.03/31/2022	Direct		3,988,793	4,125,000	43,714	1.E FE
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>						42,067,217	44,860,000	245,992	XXX
05609M-DA-0	BMO 2022-C1 36C - CMBS		.02/10/2022	BMO CAPITAL MARKETS GKST INC.		154,851	160,000	474	1.A FE
05609M-DC-6	BMO 2022-C1 36D - CMBS		.02/10/2022	BMO CAPITAL MARKETS GKST INC.		99,483	110,000	326	1.A FE
05609M-DE-2	BMO 2022-C1 36E - CMBS		.02/10/2022	BMO CAPITAL MARKETS GKST INC.		110,396	130,000	385	1.A FE
05990Q-AV-5	BAFC 2015-R3 7A2 - CMO/RMBS		.03/25/2022	Direct		25,548	25,548		1.D FM
17323F-AB-6	CMLTI 2014-10 1A2 - CMO/RMBS		.03/25/2022	Direct		13,001	13,001		1.D FM
33831U-AA-7	CRE FIVE POINTS SENIOR NOTE		.02/22/2022	Payment In Kind		45,518	45,518		2.B PL
41164L-AA-7	HVMLT 2007-2 11A - RMBS		.03/25/2022	Direct		71,601	71,601		1.D FM
65540X-AR-8	NMFR 15SR 4A3 - CMO/RMBS		.03/25/2022	Direct		9,303	9,303		1.D FM
78438E-AA-4	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		6,142,281	6,142,281		2.C PL
78438E-AA-4	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		26,784	26,784		2.C PL
78438E-AB-2	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		1,882,727	1,882,727		3.B PL
78438E-AB-2	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		11,273	11,273		3.B PL
78438E-AC-0	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		462,118	462,118		6.
78438E-AC-0	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		19,835	19,835		6.
78439*-AB-3	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		87,512	87,512		2.C PL
78439*-AC-1	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		90,130	90,130		3.B PL
78439*-AD-9	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		115,163	115,163		1.A FE
78440*-AA-2	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		9,502,721	9,502,721		2.C PL
78440*-AA-2	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		41,438	41,438		2.C PL
78440*-AB-0	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		3,247,777	3,247,777		3.B PL
78440*-AB-0	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		19,446	19,446		3.B PL
78440*-AC-8	SE BIG FIVE BORROWER LLC.		.02/17/2022	SPECIALTY FINANCE		441,124	441,124		6.
78440*-AC-8	SE BIG FIVE BORROWER LLC.		.03/31/2022	Payment In Kind		29,099	29,099		6.
95003G-AN-1	WFCM 22J2 F - CMBS		.01/18/2022	WELLS FARGO SECURITIES, LLC		1,069,921	1,216,400	3,034	1.A FE
BGA0VC-44-0	CRE MAPLEWOOD DEBT - ABS		.03/23/2022	SPECIALTY FINANCE		(2,661,115)	(2,326,111)		1.D PL
BGA0W0-6W-1	ORIGIS MW2 DEBT - ABS		.03/23/2022	SPECIALTY FINANCE		3,584	3,584		1.F PL
BGA0W1-9S-5	BLUE EAGLE 2021-1A TRANCHE A		.02/22/2022	CREDIT		2,067,000	2,067,000		1.B PL
BGA0W1-9T-3	BLUE EAGLE 2021-1A TRANCHE B		.02/22/2022	CREDIT		522,600	522,600		1.C PL

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0W1-9U-0	BLUE EAGLE 2021-1A TRANCHE C		02/22/2022	CREDIT		269,100	269,100		1.F PL
BGA0W1-9V-8	BLUE EAGLE 2021-1A TRANCHE D		02/22/2022	CREDIT		265,200	265,200		2.B PL
BGA0W1-9W-6	BLUE EAGLE 2021-1A TRANCHE E		02/22/2022	CREDIT		257,400	257,400		3.B PL
BGA0W1-9X-4	BLUE EAGLE 2021-1A TRANCHE R		02/22/2022	CREDIT		518,700	518,700		6.
BGA0W1-9Y-2	BLUE EAGLE 2021-1B TRANCHE A		02/22/2022	CREDIT		1,590,000	1,590,000		1.B PL
BGA0W1-9Z-9	BLUE EAGLE 2021-1B TRANCHE B		02/22/2022	CREDIT		402,000	402,000		1.C PL
BGA0W1-A0-4	BLUE EAGLE 2021-1B TRANCHE C		02/22/2022	CREDIT		207,000	207,000		1.F PL
BGA0W1-A1-2	BLUE EAGLE 2021-1B TRANCHE D		02/22/2022	CREDIT		204,000	204,000		2.B PL
BGA0W1-A2-0	BLUE EAGLE 2021-1B TRANCHE E		02/22/2022	CREDIT		198,000	198,000		3.B PL
BGA0W1-A3-8	BLUE EAGLE 2021-1B TRANCHE R		02/22/2022	CREDIT		399,000	399,000		6.
BGA0W3-CP-3	BLUE EAGLE 2020-3A CLASS A		03/30/2022	CREDIT		2,882,302	2,881,084		1.A PL
BGA0W3-CR-9	BLUE EAGLE 2020-3A CLASS B		03/30/2022	CREDIT		851,589	851,229		1.C PL
BGA0W3-CS-7	BLUE EAGLE 2020-3A CLASS C		03/30/2022	CREDIT		524,055	523,833		1.F PL
BGA0W3-CU-2	BLUE EAGLE 2020-3A CLASS D		03/30/2022	CREDIT		458,548	458,354		2.B PL
BGA0W3-CV-0	BLUE EAGLE 2020-3A CLASS E		03/30/2022	CREDIT		524,055	523,833		3.B PL
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		03/30/2022	CREDIT		639,793	638,169		6.
BGA0W3-CX-8	BLUE EAGLE 2020-3A CLASS R		01/28/2022	CREDIT		670,344	671,414		6.
BGA0WD-JU-3	BLUE EAGLE 2021-2A CLASS A	B.	03/17/2022	CREDIT		2,430,985	2,431,965		1.A PL
BGA0WD-JV-1	BLUE EAGLE 2021-2B CLASS A	D.	03/17/2022	CREDIT		1,265,142	1,271,447		1.A PL
BGA0WD-JW-9	BLUE EAGLE 2021-2A CLASS B	B.	03/17/2022	CREDIT		718,245	718,535		1.C PL
BGA0WD-JX-7	BLUE EAGLE 2021-2B CLASS B	D.	03/17/2022	CREDIT		373,792	375,655		1.C PL
BGA0WD-JY-5	BLUE EAGLE 2021-2A CLASS C	B.	03/17/2022	CREDIT		441,997	442,175		1.F PL
BGA0WD-JZ-2	BLUE EAGLE 2021-2B CLASS C	D.	03/17/2022	CREDIT		230,026	231,172		1.F PL
BGA0WD-K0-7	BLUE EAGLE 2021-2A CLASS D	B.	03/17/2022	CREDIT		386,748	386,904		2.B PL
BGA0WD-K1-5	BLUE EAGLE 2021-2B CLASS D	D.	03/17/2022	CREDIT		201,273	202,276		2.B PL
BGA0WD-K2-3	BLUE EAGLE 2021-2A CLASS E	B.	03/17/2022	CREDIT		441,997	442,175		3.B PL
BGA0WD-K3-1	BLUE EAGLE 2021-2B CLASS E	D.	03/17/2022	CREDIT		230,026	231,172		3.B PL
BGA0WD-K7-2	BLUE EAGLE 2021-3A CLASS A		03/30/2022	CREDIT		2,140,516	2,150,400		1.A PL
BGA0WD-K8-0	BLUE EAGLE 2021-3B CLASS A		03/30/2022	CREDIT		893,056	902,973		1.A PL
BGA0WD-K9-8	BLUE EAGLE 2021-3A CLASS B		03/30/2022	CREDIT		632,425	635,346		1.C PL
BGA0WD-KA-5	BLUE EAGLE 2021-3B CLASS B		03/30/2022	CREDIT		263,858	266,788		1.C PL
BGA0WD-KB-3	BLUE EAGLE 2021-3A CLASS C		03/30/2022	CREDIT		389,185	390,982		1.F PL
BGA0WD-KC-1	BLUE EAGLE 2021-3B CLASS C		03/30/2022	CREDIT		162,374	164,177		1.F PL
BGA0WD-KD-9	BLUE EAGLE 2021-3A CLASS D		03/30/2022	CREDIT		340,537	342,109		2.B PL
BGA0WD-KE-7	BLUE EAGLE 2021-3B CLASS D		03/30/2022	CREDIT		142,077	143,655		2.B PL
BGA0WD-KF-4	BLUE EAGLE 2021-3A CLASS E		03/30/2022	CREDIT		389,185	390,982		3.B PL
BGA0WD-KG-2	BLUE EAGLE 2021-3B CLASS E		03/30/2022	CREDIT		162,374	164,177		3.B PL
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		01/28/2022	CREDIT		972,961	972,961		6.
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		03/30/2022	CREDIT		405,935	405,935		6.
BGA0WD-KK-3	BLUE EAGLE 2021-2B CLASS R	B.	01/10/2022	CREDIT		575,065	575,065		6.
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R	B.	03/17/2022	CREDIT		1,104,993	1,104,993		6.
BGA0XH-L5-5	RS RENTAL - AVENUE ONE - ABS		03/28/2022	RESIDENTIAL		450,000	450,000		6.
BGA0XL-8W-2	BLUE EAGLE 2021-1E TRANCHE A		01/10/2022	CREDIT		1,000,000	1,000,000		1.A PL
BGA0XL-8X-0	BLUE EAGLE 2021-1F TRANCHE A		01/10/2022	CREDIT		1,000,000	1,000,000		1.A PL
BGA0XL-8Y-8	BLUE EAGLE 2021-1G TRANCHE A		01/10/2022	CREDIT		1,000,000	1,000,000		1.A PL
BGA0XL-8Z-5	BLUE EAGLE 2021-1H TRANCHE A		01/10/2022	CREDIT		1,000,000	1,000,000		1.A PL
BGA0XL-9C-7	BLUE EAGLE 2021-1E TRANCHE B		01/10/2022	CREDIT		280,000	280,000		1.C PL
BGA0XL-9D-5	BLUE EAGLE 2021-1F TRANCHE B		01/10/2022	CREDIT		280,000	280,000		1.C PL
BGA0XL-9E-3	BLUE EAGLE 2021-1G TRANCHE B		01/10/2022	CREDIT		280,000	280,000		1.C PL
BGA0XL-9F-0	BLUE EAGLE 2021-1H TRANCHE B		01/10/2022	CREDIT		280,000	280,000		1.C PL
BGA0XL-9G-8	BLUE EAGLE 2021-1E TRANCHE C		01/10/2022	CREDIT		140,000	140,000		1.F PL
BGA0XL-9H-6	BLUE EAGLE 2021-1F TRANCHE C		01/10/2022	CREDIT		140,000	140,000		1.F PL
BGA0XL-9J-2	BLUE EAGLE 2021-1G TRANCHE C		01/10/2022	CREDIT		140,000	140,000		1.F PL
BGA0XL-9K-9	BLUE EAGLE 2021-1H TRANCHE C		01/10/2022	CREDIT		140,000	140,000		1.F PL
BGA0XL-9N-3	BLUE EAGLE 2021-1E TRANCHE D		01/10/2022	CREDIT		120,000	120,000		2.B PL

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0XL-YP-8	BLUE EAGLE 2021-1F TRANCHE D		.01/10/2022	CREDIT		120,000	120,000		2.B PL
BGA0XL-YQ-6	BLUE EAGLE 2021-1G TRANCHE D		.01/10/2022	CREDIT		120,000	120,000		2.B PL
BGA0XL-YR-4	BLUE EAGLE 2021-1H TRANCHE D		.01/10/2022	CREDIT		120,000	120,000		2.B PL
BGA0XL-YS-2	BLUE EAGLE 2021-1E TRANCHE E		.01/10/2022	CREDIT		100,000	100,000		3.B PL
BGA0XL-YT-0	BLUE EAGLE 2021-1F TRANCHE E		.01/10/2022	CREDIT		100,000	100,000		3.B PL
BGA0XL-YU-7	BLUE EAGLE 2021-1G TRANCHE E		.01/10/2022	CREDIT		100,000	100,000		3.B PL
BGA0XL-YV-5	BLUE EAGLE 2021-1H TRANCHE E		.01/10/2022	CREDIT		100,000	100,000		3.B PL
BGA0XL-YW-3	BLUE EAGLE 2021-1E TRANCHE R		.01/10/2022	CREDIT		360,000	360,000		6.
BGA0XL-YX-1	BLUE EAGLE 2021-1F TRANCHE R		.01/10/2022	CREDIT		360,000	360,000		6.
BGA0XL-YY-9	BLUE EAGLE 2021-1G TRANCHE R		.01/10/2022	CREDIT		360,000	360,000		6.
BGA0XL-YZ-6	BLUE EAGLE 2021-1H TRANCHE R		.01/10/2022	CREDIT		360,000	360,000		6.
BGA0ZY-46-3	RS RENTAL 111-SENIOR - ABS		.03/28/2022	Various		20,799,696	20,799,696		1.E PL
BGA0ZY-49-7	RS RENTAL 111-RESID - ABS		.03/28/2022	Various		2,311,077	2,311,077		6.
BGA10A-C0-8	INFINITY ASSET HLD 2020 CLASS A - ABS		.01/03/2022	INFINITY		74,915,109	74,915,109		1.F PL
BGA10A-C0-8	INFINITY ASSET HLD 2020 CLASS A - ABS		.03/01/2022	INFINITY		238,351	238,351		1.F PL
BGA10A-CR-6	INFINITY ASSET HLDS 2020 CLASS B - ABS		.01/03/2022	INFINITY		11,721,440	11,721,440		3.B PL
BGA10A-CR-6	INFINITY ASSET HLDS 2020 CLASS B - ABS		.03/01/2022	INFINITY		37,293	37,293		3.B PL
BGA10A-CS-4	INFINITY ASSET HLDS 2020 CLASS C - ABS		.01/03/2022	INFINITY		3,057,646	3,057,646		4.B PL
BGA10A-CS-4	INFINITY ASSET HLDS 2020 CLASS C - ABS		.03/01/2022	INFINITY		9,728	9,728		4.B PL
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		.01/03/2022	INFINITY		3,263,299	3,263,299		6.
BGA10J-6J-2	BLUE EAGLE 2022-1A TRANCHE A		.03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
BGA10J-6K-9	BLUE EAGLE 2022-1A TRANCHE B		.03/29/2022	CREDIT		560,000	560,000		1.C PL
BGA10J-6L-7	BLUE EAGLE 2022-1A TRANCHE C		.03/29/2022	CREDIT		240,000	240,000		1.F PL
BGA10J-6M-5	BLUE EAGLE 2022-1A TRANCHE D		.03/29/2022	CREDIT		280,000	280,000		2.B PL
BGA10J-6N-3	BLUE EAGLE 2022-1A TRANCHE E		.03/29/2022	CREDIT		280,000	280,000		3.B PL
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		.03/29/2022	CREDIT		560,000	560,000		6.
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		.03/29/2022	CREDIT		560,000	560,000		6.
BGA10J-6R-4	BLUE EAGLE 2022-1B TRANCHE E		.03/29/2022	CREDIT		280,000	280,000		3.B PL
BGA10J-6S-2	BLUE EAGLE 2022-1B TRANCHE D		.03/29/2022	CREDIT		280,000	280,000		2.B PL
BGA10J-6T-0	BLUE EAGLE 2022-1B TRANCHE C		.03/29/2022	CREDIT		240,000	240,000		1.F PL
BGA10J-6U-7	BLUE EAGLE 2022-1B TRANCHE B		.03/29/2022	CREDIT		560,000	560,000		1.C PL
BGA10J-6V-5	BLUE EAGLE 2022-1B TRANCHE A		.03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
BGA10J-6W-3	BLUE EAGLE 2022-1C TRANCHE A		.03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
BGA10J-6X-1	BLUE EAGLE 2022-1C TRANCHE B		.03/29/2022	CREDIT		560,000	560,000		1.C PL
BGA10J-6Y-9	BLUE EAGLE 2022-1C TRANCHE C		.03/29/2022	CREDIT		240,000	240,000		1.F PL
BGA10J-6Z-6	BLUE EAGLE 2022-1C TRANCHE D		.03/29/2022	CREDIT		280,000	280,000		2.B PL
BGA10J-70-2	BLUE EAGLE 2022-1C TRANCHE E		.03/29/2022	CREDIT		280,000	280,000		3.B PL
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		.03/29/2022	CREDIT		560,000	560,000		6.
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		.03/29/2022	CREDIT		560,000	560,000		6.
BGA10J-73-6	BLUE EAGLE 2022-1D TRANCHE E		.03/29/2022	CREDIT		280,000	280,000		3.B PL
BGA10J-74-4	BLUE EAGLE 2022-1D TRANCHE D		.03/29/2022	CREDIT		280,000	280,000		2.B PL
BGA10J-75-1	BLUE EAGLE 2022-1D TRANCHE C		.03/29/2022	CREDIT		240,000	240,000		1.F PL
BGA10J-76-9	BLUE EAGLE 2022-1D TRANCHE B		.03/29/2022	CREDIT		560,000	560,000		1.C PL
BGA10J-77-7	BLUE EAGLE 2022-1D TRANCHE A		.03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
BGA10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS		.01/12/2022	INFINITY		211,860	211,860		1.F PL
BGA10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS		.02/14/2022	INFINITY		326,250	326,250		1.F PL
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					191,148,726	191,711,959	4,218	XXX
C5170@-AA-6	Lightning 2021-1 A - ABS	C.	.03/22/2022	SPECIALTY FINANCE		24,283,952	24,283,952		1.F PL
C5170@-AB-4	Lightning 2021-1 B	C.	.03/22/2022	SPECIALTY FINANCE		3,491,418	3,657,676		1.G PL
C8854@-AA-3	THUNDERBIRD 2021-1 A - ABS	C.	.03/22/2022	SPECIALTY FINANCE		22,076,320	22,076,320		2.B PL
C8854@-AB-1	THUNDERBIRD 2021-1 FINANCING L.P - ABS	C.	.03/22/2022	SPECIALTY FINANCE		3,158,901	3,325,160		1.G PL
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					53,010,591	53,343,108		XXX
BGA11D-VK-3	GIGAMON INC. - TERM LOAN		.03/11/2022	DIRECT		5,130,755	5,182,580		4.C Z
BGA0T2-QQ-2	VERTICAL TOPCO 11 SA - SENIOR PIK NOTES		.01/15/2022	Payment In Kind		733,328	733,328		4.B PL

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					5,864,082	5,915,908		XXX
2509999997	Total - Bonds - Part 3					305,744,850	312,280,974	296,338	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					305,744,850	312,280,974	296,338	XXX
4509999997	Total - Preferred Stocks - Part 3						XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks						XXX		XXX
5989999997	Total - Common Stocks - Part 3						XXX		XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks						XXX		XXX
5999999999	Total - Preferred and Common Stocks						XXX		XXX
6009999999	Totals					305,744,850	XXX	296,338	XXX



## STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
09539#-AE-7 09659#-20-6	BLUE EAGLE 18-1_E (BB_RATED) - ABS BNP PARIBAS SA	C	01/15/2022 01/18/2022	Direct Morgan Stanley		3,140,077 1,717,700	3,140,077 1,780,000	3,140,077 1,754,226	3,140,077 1,754,950					3,140,077 1,755,177		(37,477)	(37,477)		69,388 1,656	05/23/2034 06/30/2027	3.B PL 1.G FE
097023-CU-7	BOEING CO		02/14/2022	LLC MORGAN STANLEY & CO.		1,301,628 1,200,000	1,200,000 1,200,000	1,354,260 1,351,971	1,351,971 1,351,971		(3,450)			1,348,520		(46,892)	(46,892)		17,472	05/01/2027	2.C FE
099724-AL-0 111021-AE-1	BORGWARNER INC BRITISH TELECOMMUNICATIONS PLC	C	01/25/2022 02/10/2022	LLC GS GA		1,117,347 11,187,680	1,100,000 8,000,000	1,141,976 11,823,571	1,141,392 10,413,336		(511) (25,774)			1,140,881 10,387,562		(23,534) 800,118	(23,534) 800,118		16,599 126,194	07/01/2027 12/15/2030	2.A FE 2.B FE
120568-AZ-3 12464Y-AC-3	BUNGE LIMITED FINANCE CORP CBASS 2007-CB5 A3 - RMBS		01/18/2022 03/25/2022	Inc. Paydown MORGAN STANLEY & CO.		9,772,935 198,382	9,175,000 198,382	10,017,816 151,390	9,994,681 148,969		(7,450) 49,413			9,987,231 198,382		(214,296)	(214,296)		109,909 112	09/25/2027 04/25/2037	2.B FE 1.D FM
12541W-AA-8 12604*-AA-3 134429-BG-3	CH ROBINSON WORLDWIDE INC SP SOLAR 2 DEBT - ABS CAMPBELL SOUP CO		01/25/2022 01/13/2022 02/10/2022	LLC Direct GS GA		907,494 3,019,513 851,704	820,000 3,019,513 800,000	925,600 3,012,337 891,704	923,508 3,019,848 890,519		(1,112) (335) (1,763)			922,395 3,019,513 888,756		(14,901) (37,052)	(14,901) (37,052)		9,662 1,615 13,741	04/15/2028 01/15/2054 03/15/2028	2.A FE 1.F PL 2.C FE
14040H-BW-4 14149Y-BM-9 15089Q-AK-0	CAPITAL ONE FINANCIAL CORP CARDINAL HEALTH INC CELANESE US HOLDINGS LLC		01/25/2022 02/23/2022 01/18/2022	LLC Direct US Bank MORGAN STANLEY & CO.		1,279,188 1,115,747 9,106,510	1,200,000 1,100,000 9,500,000	1,315,968 1,249,919 9,325,295	1,314,537 1,248,530 9,330,992		(1,170) (545) 1,835			1,313,367 1,247,984 9,332,827		(34,179) (132,237) (226,317)	(34,179) (132,237) (226,317)		22,293 9,076 60,958	01/31/2028 06/15/2047 08/05/2026	2.A FE 2.B FE 2.C FE
166756-AL-0 16678R-FB-8 16678R-FC-6 16678Y-AA-0 16679B-AA-9 18551P-AC-3 205887-AX-0 21684A-AF-3	CHEVRON USA INC CMFC 2006-1 A1 - CMO/RMBS CMFC 2006-1 A2 - CMO/RMBS CMFC 2006-3 A1 - CMO/RMBS CMFC 2007-2 A1 - CMO/RMBS CLECO CORPORATE HOLDINGS LLC CONAGRA BRANDS INC COOPERATIVE RABOBANK UA		01/25/2022 03/25/2022 03/25/2022 03/25/2022 03/25/2022 01/18/2022 02/10/2022 01/18/2022	LLC Paydown Paydown Paydown Paydown BARCLAYS CAPITAL INC. GS GA PERSHING LLC MORGAN STANLEY & CO.		1,421,235 188,568 375,081 653,182 425,910 2,919,904 2,712,860 1,052,700	1,500,000 191,754 370,008 663,231 464,839 2,782,000 2,000,000 1,000,000	1,441,680 158,718 226,311 642,920 446,940 2,993,849 2,551,424 1,086,220	1,442,474 167,847 230,153 775,965 482,429 2,987,555 2,347,258 1,083,400		660 20,721 144,929 (122,784) (56,519) (2,543) (3,757) (908)		1,443,134 188,568 375,081 653,182 425,910 2,985,013 2,343,501 1,082,493		(21,899) 74 90 245 235 (65,109) 369,359 (29,793)	(21,899) 74 90 245 235 (65,109) 369,359 (29,793)		6,956 74 90 245 235 22,851 68,292 18,646	08/12/2027 12/25/2046 12/25/2046 08/25/2047 05/25/2048 05/01/2026 09/15/2030 07/21/2026	1.D FE 1.A FM 1.D FM 1.A FM 1.A FM 2.C FE 2.C FE 2.A FE	
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRANCH)	C	01/25/2022	LLC J.P. MORGAN SECURITIES		1,295,520	1,200,000	1,321,632	1,319,809		(1,554)			1,318,255		(22,735)	(22,735)		26,950	01/10/2027	1.G FE
22541L-AE-3	CREDIT SUISSE (USA) INC		02/14/2022	LLC MORGAN STANLEY & CO.		14,692,260	11,000,000	14,537,988	13,363,251		(21,871)			13,341,379		1,350,881	1,350,881		457,188	07/15/2032	1.F FE
23331A-BP-3 23636A-BB-6 25151K-AC-3 25156P-AC-7	D R HORTON INC DANSKE BANK A/S DBALT 2007-3 2A1 - RMBS DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		01/25/2022 02/10/2022 03/25/2022 02/10/2022	LLC GS GA Paydown GS GA SunTrust Robinson-		947,880 1,226,147 177,758 15,270,970	1,000,000 1,300,000 143,888 11,000,000	970,780 1,274,832 113,178 15,213,237	971,540 1,275,180 118,060 13,582,759		322 522 59,698 (29,717)			971,862 1,275,703 177,758 13,553,042		(23,982) (49,556) 177,758 1,717,928	(23,982) (49,556) 177,758 1,717,928		3,928 8,614 197 157,743	10/15/2027 09/10/2027 10/25/2047 06/15/2030	2.B FE 1.E FE 1.D FM 2.B FE
25389J-AR-7 254687-DV-5 254709-AM-0 256746-AH-1 260543-BJ-1 26362#-AA-1 26362#-AB-9	DIGITAL REALTY TRUST LP WALT DISNEY CO DISCOVER FINANCIAL SERVICES DOLLAR TREE INC DOW CHEMICAL CO DUBLIN ASSET HOLDINGS - ABS DUBLIN ASSET HOLDINGS A2 - ABS		01/18/2022 02/10/2022 01/18/2022 02/10/2022 02/10/2022 03/15/2022 03/15/2022	Humphrey GS GA RBC CAPITAL MARKETS GS GA GS GA Direct Direct J.P. MORGAN SECURITIES		4,217,040 2,619,800 1,065,840 1,279,512 10,690,898 602,155 445,182	3,967,000 2,000,000 1,000,000 1,200,000 8,300,000 602,155 445,182	4,348,665 2,447,409 1,098,410 1,345,632 9,583,453 602,155 445,182	4,338,171 2,406,233 1,096,397 1,343,805 9,583,453 602,155 445,182		(3,379) (3,694) (970) (2,692) (16,397)		4,334,792 2,402,539 1,095,427 1,341,113 9,567,055 602,155 445,182		(117,752) 217,261 (29,587) (61,601) 1,123,843	(117,752) 217,261 (29,587) (61,601) 1,123,843		63,197 54,219 18,336 12,460 175,136	08/15/2027 03/15/2033 02/09/2027 05/15/2028 11/01/2029 11/30/2067 11/30/2067	2.B FE 1.G FE 2.C FE 2.B FE 2.B FE 1.F PL 1.F PL	
278865-AW-0 278865-BA-7 28165R-AA-0	ECOLAB INC ECOLAB INC EDVES 161 A - ABS		02/14/2022 02/14/2022 03/25/2022	LLC LLC Paydown MORGAN STANLEY & CO.		4,220,733 8,908,977 824,541	4,225,000 8,170,000 824,541	4,205,945 8,357,721 785,794	4,207,983 8,347,706 815,956		.61 (538) 8,586			4,208,044 8,347,161 824,541		12,689 (561,809) 824,541	12,689 561,809 824,541		45,161 66,336 1,292	11/01/2046 12/01/2047 05/26/2036	1.G FE 1.G FE 1.A FE
29278C-AA-6 29278G-AM-0	ENEL FINANCE INTERNATIONAL NV ENEL FINANCE INTERNATIONAL NV	C C	01/25/2022 01/18/2022	LLC Jefferies		952,011 2,491,788	900,000 2,600,000	982,305 2,559,128	980,011 2,560,495		(976) 441			979,035 2,560,937		(27,024) (69,149)	(27,024) (69,149)		5,528 18,669	05/25/2027 07/12/2026	2.A FE 2.A FE





STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..670346-AP-0	NUCOR CORP		01/25/2022	MORGAN STANLEY & CO. LLC		1,301,412	1,200,000	1,340,460	1,338,679		(1,488)		(1,488)	1,337,191		(35,779)	(35,779)	11,192	05/01/2028	1.G FE	
..670666-AH-7	NVIDIA CORP		02/14/2022	J.P. MORGAN SECURITIES LLC		3,016,890	3,000,000	3,176,640	3,173,725		(479)		(479)	3,173,247		(156,357)	(156,357)	39,083	04/01/2050	1.F FE	
..69353R-FJ-2	PNC BANK NA		01/25/2022	MORGAN STANLEY & CO. LLC		630,684	600,000	650,190	649,553		(538)		(538)	649,015		(18,331)	(18,331)	9,967	01/22/2028	1.F FE	
..695156-AT-6	PACKAGING CORP OF AMERICA		01/25/2022	MORGAN STANLEY & CO. LLC		518,900	490,000	533,404	532,489		(488)		(488)	532,001		(13,101)	(13,101)	1,897	12/15/2027	2.B FE	
..70213H-AC-2	MASS GENERAL BRIGHAM INC		02/23/2022	Direct		3,407,811	2,938,000	2,867,606	2,870,266		136		136	2,870,402		537,408	537,408	77,950	07/01/2055	1.D FE	
..709599-AX-2	PENSKE TRUCK LEASING CO LP		01/18/2022	BARCLAYS CAPITAL INC. J.P. MORGAN SECURITIES LLC		1,083,830	1,000,000	1,112,940	1,109,542		(1,094)		(1,094)	1,108,448		(24,618)	(24,618)	12,717	04/01/2027	2.B FE	
..74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC		02/14/2022	MORGAN STANLEY & CO. LLC		1,839,712	1,400,000	1,597,359	1,550,683		(851)		(851)	1,549,832		289,880	289,880	28,233	10/15/2036	1.G FE	
..742718-FG-9	PROCTER & GAMBLE CO		01/25/2022	MORGAN STANLEY & CO. LLC		1,249,080	1,200,000	1,277,484	1,276,318		(979)		(979)	1,275,340		(26,260)	(26,260)	11,293	03/25/2027	1.D FE	
..74340X-BP-5	PROLOGIS LP		02/14/2022	J.P. MORGAN SECURITIES LLC		5,042,549	5,473,000	5,500,632	5,501,070		(106)		(106)	5,500,964		(458,416)	(458,416)	54,730	04/15/2050	1.G FE	
..74460D-AC-3	PUBLIC STORAGE		01/25/2022	MORGAN STANLEY & CO. LLC		1,282,159	1,220,000	1,311,439	1,310,127		(1,103)		(1,103)	1,309,025		(26,866)	(26,866)	13,736	09/15/2027	1.F FE	
..745867-AX-9	PULTEGROUP INC		01/18/2022	MURIEL SIEBERT J.P. MORGAN SECURITIES LLC		1,118,050	1,000,000	1,143,685	1,143,685		(1,491)		(1,491)	1,142,194		(24,144)	(24,144)	25,694	01/15/2027	2.C FE	
..747525-BJ-1	QUALCOMM INC		02/14/2022	MORGAN STANLEY & CO. LLC		2,314,828	2,382,000	2,583,517	2,581,751		(589)		(589)	2,581,163		(266,335)	(266,335)	18,279	05/20/2050	1.F FE	
..74834L-BA-7	QUEST DIAGNOSTICS INC		02/10/2022	GS GA		9,171,160	8,500,000	8,475,095	8,480,519		279		279	8,480,799		690,361	690,361	43,633	06/30/2029	2.B FE	
..760759-AS-9	REPUBLIC SERVICES INC		01/18/2022	Keybank		2,697,712	2,567,000	2,765,249	2,761,002		(1,716)		(1,716)	2,759,286		(61,575)	(61,575)	15,643	11/15/2027	2.B FE	
..775109-AZ-4	ROGERS COMMUNICATIONS INC	C	02/23/2022	Direct		1,651,563	1,438,000	1,763,046	1,721,953		(1,233)		(1,233)	1,720,720		(69,157)	(69,157)	30,913	10/01/2043	2.A FE	
..776743-AN-6	ROPER TECHNOLOGIES INC		01/25/2022	MORGAN STANLEY & CO. LLC		952,360	1,000,000	972,630	973,359		310		310	973,668		(21,308)	(21,308)	5,094	09/15/2027	2.B FE	
..780097-BK-6	NATWEST GROUP PLC	C	01/25/2022	MORGAN STANLEY & CO. LLC		4,065,650	3,875,000	4,142,995	4,124,846		(7,700)		(7,700)	4,117,146		(51,496)	(51,496)	56,979	03/22/2025	2.A FE	
..78016E-ZZ-3	ROYAL BANK OF CANADA	C	01/25/2022	MORGAN STANLEY & CO. LLC		678,713	700,000	690,879	691,028		125		125	691,154		(12,441)	(12,441)	2,967	11/02/2026	1.F FE	
..78081B-AH-6	ROYALTY PHARMA PLC		01/25/2022	MORGAN STANLEY & CO. LLC		1,450,470	1,500,000	1,475,700	1,476,228		446		446	1,476,673		(26,203)	(26,203)	7,200	09/02/2025	2.C FE	
..78349A-AC-7	RIJH BARNABAS HEALTH INC		02/14/2022	J.P. MORGAN SECURITIES LLC		15,377,840	15,200,000	15,056,268	15,062,065		395		395	15,062,461		315,380	315,380	330,315	07/01/2049	1.D FE	
..80281L-AH-7	SANTANDER UK GROUP HOLDINGS PLC	C	01/25/2022	MORGAN STANLEY & CO. LLC		824,487	847,000	837,920	838,216		125		125	838,342		(13,855)	(13,855)	5,587	08/21/2026	2.A FE	
..80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	C	01/18/2022	UniCredit Bank		1,342,227	1,394,000	1,373,271	1,373,610		106		106	1,373,715		(31,489)	(31,489)	2,332	06/14/2027	2.A FE	
..81211K-AZ-3	SEALED AIR CORP		01/25/2022	MORGAN STANLEY & CO. LLC		829,085	865,000	849,958	850,434		202		202	850,637		(21,551)	(21,551)	4,422	10/15/2026	2.C FE	
..824348-AH-6	SHERWIN-WILLIAMS CO		01/18/2022	Morgan Stanley		1,057,270	1,000,000	1,084,320	1,081,863		(792)		(792)	1,081,071		(23,801)	(23,801)	4,696	06/01/2027	2.B FE	
..82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	01/25/2022	MORGAN STANLEY & CO. LLC		1,068,881	1,100,000	1,088,197	1,088,348		128		128	1,088,476		(19,595)	(19,595)	7,013	03/11/2028	1.E FE	
..832696-AR-9	J.M. SMUCKER CO		01/25/2022	MORGAN STANLEY & CO. LLC		2,923,435	2,773,000	2,991,485	2,986,903		(2,446)		(2,446)	2,984,457		(61,022)	(61,022)	10,659	12/15/2027	2.B FE	
..83417B-AA-6	SOCTY 2013-1 A - ABS		03/20/2022	Paydown		86,867	(1,857,327)	(1,856,313)	(1,845,685)		1,932,552		1,932,552	86,867					11/20/2038	2.A FE	
..85244-AT-6	STARBUCKS CORP		02/10/2022	GS GA		828,248	800,000	926,104	909,797		(1,679)		(1,679)	908,118		(79,870)	(79,870)	14,121	08/15/2029	2.B FE	
..86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		03/01/2022	Paydown		78,672	78,679	45,798	45,798		32,874		32,874	78,672				545	06/25/2036	1.D FM	
..86364D-AA-8	SARM 2007-7 1A1 - CMO/RMBS		03/25/2022	Paydown		139,182	139,182	120,371	123,850		15,333		15,333	139,182				50	08/25/2037	1.D FM	
..86562M-AV-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/25/2022	MORGAN STANLEY & CO. LLC		1,586,044	1,510,000	1,629,652	1,627,176		(1,317)		(1,317)	1,625,860		(39,816)	(39,816)	13,779	10/18/2027	1.G FE	
..86771Y-AA-9	SUNRN 2015-1 A - ABS		03/20/2022	Paydown		276,620	276,620	276,505	276,554		66		66	276,620				1,960	07/20/2045	1.F FE	

E05.4







STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
34417G-AA-8	SCTY CE III TERM LOAN		01/18/2022	Direct		1,101,259	1,101,259	1,101,259	1,101,259						1,101,259				16,653	01/16/2035	2.B PL	
55340E-AG-6	VENTR 2017-20 RR		02/28/2022	Direct		8,487,670	8,487,670	8,487,670	8,487,670						8,487,670					04/15/2027	1.G PL	
63170F-AA-6	SCTY CE IV TERM LOAN		01/20/2022	Direct		274,835	274,835	274,835	274,835						274,835				3,464	04/21/2032	2.B PL	
BGA0YK-80-3	SUMMIT		01/01/2022	Direct		1,097,513	1,097,513	1,097,513	1,097,513						1,097,513					09/03/2027	4.B Z	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					16,092,031	16,143,857	16,092,031	10,961,277		406		406		16,092,437		(406)	(406)	20,117		XXX	
2509999997	Total - Bonds - Part 4					748,173,070	708,757,807	738,950,524	733,403,329		2,299,412		2,299,412	(799,305)	740,238,852		7,934,217	7,934,217	8,526,853		XXX	
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
2509999999	Total - Bonds					748,173,070	708,757,807	738,950,524	733,403,329		2,299,412		2,299,412	(799,305)	740,238,852		7,934,217	7,934,217	8,526,853		XXX	
4509999997	Total - Preferred Stocks - Part 4						XXX														XXX	
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
4509999999	Total - Preferred Stocks						XXX														XXX	
5989999997	Total - Common Stocks - Part 4						XXX														XXX	
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
5989999999	Total - Common Stocks						XXX														XXX	
5999999999	Total - Preferred and Common Stocks						XXX														XXX	
6009999999	Totals					748,173,070	XXX	738,950,524	733,403,329		2,299,412		2,299,412	(799,305)	740,238,852		7,934,217	7,934,217	8,526,853		XXX	

E05.7

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23													
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2022	1,740	4,936,390	2836.74	356,407		11,930		762,348								(44,737)												
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2022	1,676	4,755,768	2836.74	392,351		13,133		877,155								(49,249)												
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association	KB1H1DSPRFMYMCFXT09	04/09/2020	04/08/2022	1,033	2,881,940	2789.82	273,208		2,675		692,797								(34,390)												
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association	KB1H1DSPRFMYMCFXT09	04/09/2020	04/08/2022	1,209	3,373,922	2789.82	271,601		2,659		625,214								(34,188)												
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	04/24/2020	04/25/2022	378	1,071,487	2836.74	104,791		3,508		255,914								(13,154)												
SPX/CS/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	04/09/2020	04/08/2022	1,316	3,672,125	2789.82	259,966		2,545		569,122								(32,726)												
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	05/08/2020	05/10/2022	224	874,349	3896.63	70,474		3,828		214,023								(8,834)												
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/22/2020	05/25/2022	888	3,112,083	3503.59	213,428		16,052		482,069								(26,753)												
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association	KB1H1DSPRFMYMCFXT09	05/08/2020	05/10/2022	1,303	4,523,657	3472.69	308,752		16,771		701,781								(38,702)												
SPX/CS/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	05/08/2020	05/10/2022	419	1,522,630	3637.93	116,126		6,308		293,662								(14,556)												
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association	KB1H1DSPRFMYMCFXT09	05/08/2020	05/10/2022	1,263	4,274,923	3383.92	263,898		14,334		569,681								(33,079)												
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/22/2020	05/25/2022	1,489	5,081,348	3413.54	316,320		23,790		675,837								(39,650)												
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/22/2020	05/25/2022	935	3,426,190	3664.76	261,109		19,638		654,839								(32,730)												
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2020	06/10/2022	1,324	4,878,265	3684.61	285,051		27,394		637,261								(35,731)												
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2020	06/10/2022	1,229	4,645,625	3781.01	297,853		28,624		704,050								(37,335)												
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	06/10/2020	06/10/2022	348	1,375,229	3955.77	96,377		9,262		255,784								(12,081)												
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association	KB1H1DSPRFMYMCFXT09	06/25/2020	06/24/2022	1,381	4,917,809	3561.74	304,436		35,340		640,714								(38,321)												
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/25/2020	06/24/2022	1,942	7,097,742	3654.26	484,563		56,250		1,072,464								(60,994)												
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/25/2020	06/24/2022	559	2,137,888	3823.86	162,418		18,853		397,641								(20,443)												
SPX/CS/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	07/10/2020	07/08/2022	381	1,506,331	3949.45	109,938		14,936		274,682								(13,858)												
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	07/10/2020	07/08/2022	1,520	5,593,157	3678.72	341,885		46,447		718,304								(43,095)												

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2020	07/08/2022	1,371	5,177,836	3776.34	348,494			47,344		772,113			(43,928)					
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	377	1,503,940	3987.38	109,763			17,452		270,124			(13,778)					
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,575	5,850,008	3714.05	356,572			56,693		742,526			(44,758)					
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,248	4,755,422	3810.52	316,627			50,342		698,052			(39,744)					
SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2020	08/10/2022	1,665	6,633,031	3982.88	427,852			76,870		943,534			(53,630)					
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2020	08/10/2022	689	2,871,990	4167.26	202,416			36,367		496,323			(25,372)					
SPX/CS/220810/3360.47-3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2020	08/10/2022	2,337	9,068,794	3881.34	536,276			96,350		1,118,180			(67,221)					
SPX/CS/220825/3443.62-4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	813	3,414,039	4201.22	237,583			47,649		536,709			(29,781)					
SPX/CS/220825/3443.62-4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	418	1,705,233	4081.86	111,348			22,332		235,881			(13,957)					
SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	774	3,080,382	3977.38	184,556			37,014		369,907			(23,134)					
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	642	2,509,426	3908.51	139,069			27,891		269,021			(17,432)					
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	616	2,470,857	4011.82	152,917			30,669		312,024			(19,168)					
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2020	08/25/2022	859	3,785,158	4407.83	278,564			55,868		700,252			(34,918)					
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley Bank of America, National Association	09/10/2020	09/09/2022	795	3,065,448	3856.76	181,247			40,052		371,812			(22,814)					
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	09/10/2020	09/09/2022	664	2,583,948	3890.16	157,920			34,897		329,642			(19,878)					
SPX/CS/220909/3339.19-3789.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley Bank of America, National Association	09/10/2020	09/09/2022	692	2,624,363	3789.98	142,756			31,546		283,960			(17,969)					
SPX/CS/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	09/10/2020	09/09/2022	562	2,223,565	3957.81	143,890			31,797		310,801			(18,112)					
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	09/10/2020	09/09/2022	638	2,599,258	4074.93	180,833			39,960		414,391			(22,762)					
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	247	993,187	4025.52	70,069			16,879		158,430			(8,832)					
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	380	1,612,286	4245.6	122,004			29,390		309,495			(15,379)					
SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	798	3,068,375	3842.71	189,633			45,682		391,333			(23,903)					
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	755	2,877,934	3809.72	171,679			41,357		348,920			(21,640)					

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220425/4180.17-4441.43	General Business	NA	Equity/Index	MorganStanley Wells Fargo Bank, National Association	876CIVDQLFKA70QJXC56	04/23/2021	04/27/2021	1,464	6,501,400	4441.43			13,369		330,334			(50,133)					
SPX/CS/220510/4188.43-4308.71	General Business	NA	Equity/Index	Association	KB1H1DSPPFMYMCFXT09	05/10/2021	05/12/2021	3,039	13,095,764	4308.71			22,882		316,826			(52,805)					
SPX/CS/220624/4280.70-4612.45	General Business	NA	Equity/Index	Societe Generale Wells Fargo Bank, National Association	02RNE8IBXP4ROTDBPU41	06/25/2021	06/29/2021	448	2,064,959	4612.45			17,475		100,959			(18,948)					
SPX/CS/220708/4369.55-4664.49	General Business	NA	Equity/Index	Association	KB1H1DSPPFMYMCFXT09	07/09/2021	07/13/2021	9,219	43,000,821	4664.49			379,727		1,693,784			(352,324)					
SPX/CS/220810/4436.75-4564.42	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	08/10/2021	08/12/2021	398	1,818,545	4564.42			10,828		33,028			(7,555)					
SPX/CS/220810/4436.75-4594.41	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	08/10/2021	08/12/2021	172	790,007	4594.41			5,745		17,294			(4,008)					
SPX/CS/220810/4436.75-4603.13	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	08/10/2021	08/12/2021	196	903,003	4603.13			6,868		20,712			(4,792)					
SPX/CS/220810/4436.75-4636.39	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	08/10/2021	08/12/2021	317	1,471,963	4636.39			12,943		39,394			(9,030)					
SPX/CS/220825/4496.19-4623.31	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/25/2021	08/27/2021	723	3,344,874	4623.31			22,243		55,924			(13,902)					
SPX/CS/220825/4496.19-4922.57	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/25/2021	08/27/2021	759	3,736,106	4922.57			63,553		149,970			(39,721)					
SPX/CS/220909/4458.58-4611.00	General Business	NA	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	09/10/2021	09/14/2021	147	679,769	4611			5,962		14,080			(3,396)					
SPX/CS/220909/4458.58-4664.58	General Business	NA	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	09/10/2021	09/14/2021	169	788,214	4664.58			8,960		21,159			(5,104)					
SPX/CS/220909/4458.58-4714.95	General Business	NA	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	09/10/2021	09/14/2021	287	1,355,434	4714.95			18,426		43,412			(10,496)					
SPX/CS/220909/4458.58-4826.41	General Business	NA	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	09/10/2021	09/14/2021	9,394	45,337,336	4826.41			797,813		1,868,501			(454,450)					
SPX/CS/220923/4455.48-4745.09	General Business	NA	Equity/Index	MorganStanley	876CIVDQLFKA70QJXC56	09/24/2021	09/28/2021	1,482	7,033,237	4745.09			113,012		250,392			(59,134)					
SPX/CS/220923/4455.48-4800.78	General Business	NA	Equity/Index	MorganStanley	876CIVDQLFKA70QJXC56	09/24/2021	09/28/2021	701	3,365,853	4800.78			62,310		135,679			(32,604)					
SPX/CS/221025/4566.48-4920.38	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	10/25/2021	10/27/2021	406	1,856,164	4920.38			42,520		69,833			(18,759)					
SPX/CS/221025/4701.46-5159.85	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	11/24/2021	11/29/2021	1,161	5,456,864	5159.85			163,224		170,861			(72,011)					
SPX/CS/221110/4646.71-4913.90	General Business	NA	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/10/2021	11/15/2021	338	1,572,581	4913.9			30,753		42,037			(12,638)					
SPX/CS/221110/4646.71-5041.85	General Business	NA	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/10/2021	11/15/2021	374	1,735,878	5041.85			46,368		60,059			(19,056)					
SPX/CS/221125/4701.46-4836.86	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/24/2021	11/29/2021	270	1,267,472	4836.86			14,413		17,863			(5,543)					
SPX/CS/221125/4701.46-5089.33	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	11/24/2021	11/29/2021	3,822	17,967,649	5089.33			505,476		562,828			(194,414)					
SPX/CS/221209/4670.29-5102.29	General Business	NA	Equity/Index	MorganStanley	876CIVDQLFKA70QJXC56	01/10/2022	01/12/2022	682	3,184,560	5102.29			114,964		116,491			(36,621)					
SPX/CS/221209/4712.02-4880.84	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	12/10/2021	12/14/2021	256	1,205,423	4880.84			17,852		20,450			(6,479)					
SPX/CS/221209/4712.02-4888.72	General Business	NA	Equity/Index	Societe Generale	02RNE8IBXP4ROTDBPU41	12/10/2021	12/14/2021	290	1,364,164	4888.72			21,061		24,037			(7,643)					
SPX/CS/221209/4712.02-5158.56	General Business	NA	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	12/10/2021	12/14/2021	661	3,115,856	5158.56			104,264		105,274			(37,838)					
SPX/CS/221223/4725.79-4888.28	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/23/2021	12/27/2021	127	601,394	4888.28			9,162		9,819			(3,147)					

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221223/4725.79-4896.86	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	12/23/2021	12/27/2021	133	628,054	4896.86			10,030		10,711			(3,445)					
SPX/CS/221223/4725.79-5044.78	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	12/23/2021	12/27/2021	8,337	39,397,885	5044.78			1,081,516		1,090,916			(371,513)					
SPX/CS/230110/4504.08-4943.23	General Business	NA	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	02/10/2022	02/14/2022	700	3,151,224	4943.23			134,306		160,569			(22,625)					
SPX/CS/230125/3855.36-4491.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	01/25/2021	01/27/2021	368	1,653,760	4491.49			41,560		171,445			(12,722)					
SPX/CS/230125/4356.45-4639.62	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	01/25/2022	01/27/2022	2,116	9,217,364	4639.62			270,991		380,660			(58,991)					
SPX/CS/230125/4356.45-4715.86	General Business	NA	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	01/25/2022	01/27/2022	9,135	39,797,223	4715.86			1,718,922		2,035,236			(312,330)					
SPX/CS/230125/4384.65-4812.15	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	02/25/2022	03/01/2022	723	3,170,784	4812.15			143,284		183,073			(14,621)					
SPX/CS/230210/3909.88-4495.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2021	02/12/2021	689	3,096,468	4495.76			77,417		290,279			(22,549)					
SPX/CS/230224/4384.65-4552.81	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	02/25/2022	03/01/2022	379	1,662,872	4552.81			34,083		41,071			(3,166)					
SPX/CS/230324/4543.06-4883.79	General Business	NA	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	03/28/2022	03/30/2022	4,371	19,856,706	4883.79			829,703		808,729								
SPX/CS/230525/4188.13-4837.29	General Business	NA	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/25/2021	05/27/2021	986	4,768,027	4837.29			156,862		392,654			(34,100)					
SPX/CS/230623/4280.70-4920.66	General Business	NA	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/25/2021	06/29/2021	549	2,702,366	4920.66			93,141		204,373			(18,965)					
SPX/CS/230825/4496.19-5395.43	General Business	NA	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	08/25/2021	08/27/2021	577	3,114,455	5395.43			142,704		228,316			(25,483)					
SPX/CS/230908/4458.58-5267.08	General Business	NA	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	09/10/2021	09/14/2021	199	1,050,061	5267.08			49,353		77,053			(8,591)					
SPX/CS/231110/4646.71-5204.32	General Business	NA	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/10/2021	11/15/2021	589	2,734,790	5204.32			130,219		152,208			(20,241)					
SPX/CS/231124/4701.46-5383.17	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	11/24/2021	11/29/2021	109	513,350	5383.17			29,250		30,946			(4,439)					
SPX/CS/231208/4712.02-5654.42	General Business	NA	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	12/14/2021	280	1,320,344	5654.42			94,400		94,733			(13,997)					
SPX/CS/240209/4504.08-5179.50	General Business	NA	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	02/10/2022	02/14/2022	422	1,901,021	5179.5			128,942		140,791			(9,072)					
SPX/CS/240223/4384.65-5042.09	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	02/25/2022	03/01/2022	501	2,196,902	5042.09			149,829		176,274			(6,591)					
SPX/CS/240223/4384.65-5194.04	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	02/25/2022	03/01/2022	394	1,727,139	5194.04			135,493		162,752			(5,960)					
SPX/CS/240308/4259.52-5044.44	General Business	NA	Equity/Index	Royal Bank of Canada	ES71P3U3RHI G71XBU11	03/10/2022	03/14/2022	159	678,633	5044.44			55,913		68,697			(1,364)					
SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	09/25/2020	09/23/2022	536	2,006,315	3743.75	110,126		26,529		216,964			(13,881)					
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	09/25/2020	09/23/2022	1,042	4,071,588	3909.07	266,602		64,223		568,767			(33,605)					
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	10/09/2020	10/10/2022	217	923,747	4250.65	61,963		16,356		140,549			(7,789)					
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	10/09/2020	10/10/2022	746	3,074,000	4120.94	191,938		50,665		408,473			(24,126)					
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	10/09/2020	10/10/2022	611	2,473,417	4050.86	146,069		38,557		300,511			(18,361)					

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	146	656,964	4509.3	47,062			12,423		120,608			(5,916)				
SPX/CS/221010/3477.13-4016.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	595	2,390,894	4016.09	136,622			36,064		276,361			(17,173)				
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	553	2,182,740	3946.54	115,195			30,408		225,385			(14,480)				
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	168	758,411	4505.01	56,181			15,962		139,978			(7,042)				
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	277	1,177,724	4251.23	82,178			23,349		181,194			(10,301)				
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	1,119	4,596,714	4106.9	296,332			84,195		608,910			(37,145)				
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	10/26/2020	10/25/2022	459	1,853,978	4037.18	113,785			32,329		224,513			(14,263)				
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	825	3,303,902	4002.53	195,945			55,673		380,565			(24,561)				
SPX/CS/221025/3465.39-3933.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	10/26/2020	10/25/2022	433	1,703,163	3933.22	92,886			26,391		175,234			(11,643)				
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	349	1,548,535	4435.7	113,963			32,379		274,267			(14,285)				
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/10/2020	11/10/2022	238	1,040,372	4371.12	70,041			21,393		157,600			(8,792)				
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	877	3,592,153	4095.09	205,266			62,696		402,074			(25,766)				
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	205	941,652	4585.74	66,180			20,214		164,627			(8,307)				
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	541	2,176,316	4024.18	115,047			35,140		217,723			(14,441)				
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	298	1,231,851	4130.54	72,748			22,220		144,868			(9,132)				
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	1,405	5,904,471	4201.73	367,199			112,157		758,383			(46,092)				
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	458	1,935,686	4228.54	115,643			38,008		221,208			(14,556)				
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley Barclays Bank PLC (London)	11/25/2020	11/25/2022	683	2,940,056	4301.64	181,344			59,603		366,386			(22,827)				
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	195	869,297	4461.61	58,698			19,292		125,938			(7,388)				
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	1,431	5,999,497	4192.25	345,945			113,702		653,087			(43,545)				
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley Barclays Bank PLC (London)	11/25/2020	11/25/2022	359	1,480,148	4119.65	79,863			26,249		144,223			(10,053)				
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	494	2,306,514	4665.82	161,845			53,194		381,093			(20,372)				
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	354	1,513,742	4273.34	90,954			31,548		169,637			(11,449)				
SPX/CS/221209/3668.10-4163.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	413	1,718,507	4163.29	92,663			32,141		164,500			(11,664)				
SPX/CS/221209/3668.10-4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	216	977,641	4520.92	66,551			23,083		139,711			(8,377)				
SPX/CS/221209/3668.10-4738.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	249	1,178,308	4738.23	83,283			28,887		191,698			(10,483)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221209/3668.10-4347.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/11/2020	12/09/2022	628	2,729,892	4347.16	172,529			59,842		333,397			(21,717)					
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/11/2020	12/09/2022	1,225	5,189,373	4236.66	301,927			104,724		554,316			(38,005)					
SPX/CS/221223/3703.06-4277.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America, National Association-NY	12/24/2020	12/23/2022	1,125	4,810,930	4277.03	284,491			104,393		506,226			(35,860)					
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/24/2020	12/23/2022	431	1,860,277	4314.06	113,533			41,661		205,315			(14,311)					
SPX/CS/221223/3703.06-4202.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/24/2020	12/23/2022	650	2,732,986	4202.97	149,773			54,959		257,971			(18,879)					
SPX/CS/221223/3703.06-4388.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America, National Association-NY	12/24/2020	12/23/2022	1,353	5,938,912	4388.74	381,340			139,932		714,229			(48,068)					
SPX/CS/221223/3703.06-4739.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/24/2020	12/23/2022	298	1,412,522	4739.92	100,863			37,011		220,750			(12,714)					
SPX/CS/221223/3703.06-4813.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/24/2020	12/23/2022	165	793,265	4813.98	56,932			20,891		128,123			(7,176)					
SPX/CS/221223/3703.06-4561.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	12/24/2020	12/23/2022	147	669,243	4561.41	46,290			16,986		93,810			(5,835)					
SPX/CS/230110/3824.68-4962.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/08/2021	01/10/2023	224	1,111,039	4962.4	79,295			30,812		164,816			(9,939)					
SPX/CS/230110/3824.68-4341.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/08/2021	01/10/2023	401	1,741,524	4341.01	95,132			36,966		156,967			(11,925)					
SPX/CS/230110/3824.68-4417.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	01/08/2021	01/10/2023	1,092	4,825,134	4417.51	283,868			110,305		484,053			(35,582)					
SPX/CS/230110/3824.68-4532.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/08/2021	01/10/2023	935	4,237,584	4532.64	271,394			105,459		483,730			(34,019)					
SPX/CS/230110/3824.68-4455.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/08/2021	01/10/2023	226	1,005,961	4455.75	61,221			23,789		105,751			(7,674)					
SPX/CS/230110/3824.68-4687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/08/2021	01/10/2023	400	1,876,521	4687.3	128,466			49,919		243,539			(16,103)					
SPX/CS/230125/3855.36-4569.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	01/25/2021	01/25/2023	748	3,418,593	4569.28	221,238			90,591		384,715			(27,732)					
SPX/CS/230125/3855.36-4375.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	01/25/2021	01/25/2023	404	1,768,761	4375.83	96,526			39,525		157,330			(12,099)					
SPX/CS/230125/3855.36-4934.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	01/25/2021	01/25/2023	289	1,428,184	4934.86	104,659			42,855		203,304			(13,119)					
SPX/CS/230125/3855.36-5011.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	01/25/2021	01/25/2023	187	2,588,593	5011.97	170,603			28,297		136,267			(8,662)					
SPX/CS/230125/3855.36-4714.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	01/25/2021	01/25/2023	536	2,528,387	4714.65	175,536			71,877		320,764			(22,003)					
SPX/CS/230125/3855.36-4452.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	01/25/2021	01/25/2023	915	4,074,502	4452.94	241,965			99,078		403,224			(30,330)					
SPX/CS/230210/3909.88-4379.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02/10/2021	02/10/2023	577	2,525,587	4379.07	127,856			55,025		199,003			(16,027)					
SPX/CS/230210/3909.88-4515.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	02/10/2021	02/10/2023	1,450	9,645,237	4515.91	567,712			166,904		629,595			(48,613)					
SPX/CS/230210/3909.88-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	02/10/2021	02/10/2023	423	1,983,749	4691.86	132,911			57,200		227,528			(16,660)					
SPX/CS/230210/3909.88-4632.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	02/10/2021	02/10/2023	478	2,216,120	4632.03	143,289			61,666		241,218			(17,961)					
SPX/CS/230224/3829.34-4595.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02/25/2021	02/24/2023	606	2,783,284	4595.21	187,640			85,004		330,655			(23,685)					
SPX/CS/230224/3829.34-4288.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02/25/2021	02/24/2023	560	2,403,056	4288.86	121,440			55,014		194,048			(15,329)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230224/3829.34-4422.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	759	3,358,629	4422.89	199,188			90,237		332,142			(25,143)				
SPX/CS/230224/3829.34-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	629	2,770,694	4403.67	161,185			73,019		267,187			(20,346)				
SPX/CS/230224/3829.34-4535.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	616	2,792,139	4535.84	181,507			82,226		313,808			(22,911)				
SPX/CS/230224/3829.34-4710.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	02/25/2021	02/24/2023	1,102	5,189,535	4710.12	369,172			167,240		674,096			(46,599)				
SPX/CS/230310/3898.81-4678.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ... 784F5XWPLTWTB3E584	03/10/2021	03/10/2023	877	4,103,177	4678.57	266,023			125,601		469,858			(33,345)				
SPX/CS/230310/3898.81-4483.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ... 784F5XWPLTWTB3E584	03/10/2021	03/10/2023	634	2,840,730	4483.59	161,059			76,043		265,388			(20,188)				
SPX/CS/230310/3898.81-4366.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ... 784F5XWPLTWTB3E584	03/10/2021	03/10/2023	625	2,728,502	4366.67	135,451			63,952		213,880			(16,978)				
SPX/CS/230310/3898.81-4619.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ... 784F5XWPLTWTB3E584	03/10/2021	03/10/2023	615	2,841,408	4619.11	178,435			84,247		308,586			(22,367)				
SPX/CS/230310/3898.81-4503.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ... 784F5XWPLTWTB3E584	03/10/2021	03/10/2023	1,410	6,347,747	4503.13	366,883			173,077		607,872			(45,950)				
SPX/CS/230324/3909.52-4809.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	753	3,621,345	4809.03	247,295			122,091		448,874			(31,128)				
SPX/CS/230324/3909.52-4378.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	634	2,774,756	4378.66	140,224			69,230		216,141			(17,651)				
SPX/CS/230324/3909.52-4691.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	603	2,828,479	4691.42	184,794			91,234		321,882			(23,261)				
SPX/CS/230324/3909.52-4495.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	527	2,371,097	4495.75	136,293			67,288		220,086			(17,156)				
SPX/CS/230324/3909.52-4515.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	858	3,874,648	4515.50	226,776			111,961		368,721			(28,545)				
SPX/CS/230324/3909.52-4629.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY ... B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	763	3,531,392	4629.27	223,675			110,430		380,211			(28,155)				
SPX/CS/220401/4019.87-4261.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	04/07/2021	04/01/2022	359	1,529,721	4261.06	4,247					86,586	82,338		(12,506)				
SPX/CS/220405/4077.91-4322.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	04/07/2021	04/05/2022	129	557,613	4322.58	183			186		31,369			(4,183)				
SPX/CS/220408/4128.80-4232.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ... 549300W0GB70D06XZS54	04/12/2021	04/08/2022	492	2,082,154	4232.02	562			570		50,232			(7,334)				
SPX/CS/220408/4128.80-4276.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	04/12/2021	04/08/2022	347	1,483,984	4276.61	550			558		50,537			(7,174)				
SPX/CS/220408/4128.80-4469.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	04/12/2021	04/08/2022	5,110	22,838,787	4469.43	15,888			16,113		1,621,384			(207,163)				
SPX/CS/230410/4128.80-4954.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	04/12/2021	04/10/2023	846	4,191,558	4954.56	133,225			133,280		419,241			(32,507)				
SPX/AVGCS/220408/10/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	04/12/2021	04/08/2022	391	1,719,293	4397.17	845			857		104,924			(11,012)				
SPX/AVGCS/220610/10/4239.18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U9RH1GCT1XBU11	06/10/2021	06/14/2021	357	1,611,955	4514.73				8,185		88,116			(10,676)				
SPX/CS/220408/4128.80-4407.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	04/12/2021	04/08/2022	9,981	43,991,158	4407.49	26,787			27,165		2,666,960			(349,267)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220408/4128.80-4448.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	445	1,979,707	4448.78	1,337			1,356		134,147			(17,438)					
SPX/CS/220408/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	1,753	7,708,239	4397.17	4,569			4,634		452,626			(59,578)					
SPX/CS/220408/4128.80-4562.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	450	2,053,233	4562.74	1,653			1,676		167,747			(21,554)					
SPX/AVGCS/220408/10/4128.80-4417.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/08/2022	140	618,495	4417.82	315			320		40,459			(4,110)					
SPX/AVGCS/220408/10/4128.80-4428.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/08/2022	872	3,861,338	4428.14	2,000			2,028		260,952			(26,074)					
SPX/AVGCS/220408/10/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/08/2022	600	2,663,076	4438.46	1,401			1,420		185,394			(18,261)					
SPX/CS/220408/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	13,555	60,163,325	4438.46	39,365			39,921		3,974,185			(513,275)					
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/10/2023	492	2,406,156	4890.56	74,366			74,397		230,080			(18,146)					
SPX/CS/230410/4128.80-4768.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	04/12/2021	04/10/2023	870	4,148,821	4768.76	118,822			118,871		355,100			(28,993)					
SPX/CS/220408/4128.80-4315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/12/2021	04/08/2022	256	1,104,852	4315.83	499			506		46,945			(6,511)					
SPX/AVGCS/220408/10/4128.80-4474.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/08/2022	281	1,257,416	4474.79	692			702		90,368			(9,022)					
SPX_INDU_NDX/ARBCS/220408/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/12/2021	04/08/2022	1,062,306	5,577,107	5.25	570			578		52,749			(7,427)					
SPX/CS/220408/4128.80-4366.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/12/2021	04/08/2022	241	1,052,257	4366.21	575			583		55,531			(7,495)					
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	04/12/2021	04/10/2023	687	3,260,825	4746.47	91,726			91,764		272,362			(22,381)					
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/12/2021	04/10/2023	240	1,218,922	5078.84	40,456			40,473		130,095			(9,871)					
SPX/CS/220408/4128.80-4376.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	3,964	17,348,565	4376.53	9,702			9,839		950,547			(126,499)					
SPX_INDU_NDX/ARBCS/220408/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/12/2021	04/08/2022	728,137	5,643,062	7.75	518			526		45,443			(6,757)					
SPX/CS/220408/4128.80-4289.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/12/2021	04/08/2022	170	729,130	4289	289			293		26,799			(3,773)					
SPX/CS/220408/4128.80-4386.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	2,867	12,577,099	4386.85	7,248			7,350		714,054			(94,502)					
SPX/CS/220408/4128.80-4531.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	1,709	7,744,094	4531.36	5,938			6,022		611,436			(77,426)					
SPX_INDU_NDX/ARBCS/220408/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/12/2021	04/08/2022	1,375,981	8,943,877	6.5	864			876		78,895			(11,264)					
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	04/12/2021	04/10/2023	501	2,316,754	4624.26	57,415			57,438		164,416			(14,009)					
SPX/CS/220408/4128.80-4480.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	435	1,948,870	4480.16	1,395			1,415		141,427			(18,195)					

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220408/4128.80-4247.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/12/2021	04/08/2022	477	2,026,158	4247.71	622			631		56,034			(8,108)				
SPX/CS/220408/4128.80-4521.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/12/2021	04/08/2022	4,280	19,350,051	4521.04	14,629			14,835		1,506,099			(190,739)				
SPX/CS/220412/4127.99-4375.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/14/2021	04/12/2022	129	564,461	4375.67	508			515		30,313			(4,216)				
SPX/CS/220414/4170.42-4420.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/21/2021	04/14/2022	183	808,979	4420.65	864			876		41,913			(6,065)				
SPX/CS/220414/4185.47-4436.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/21/2021	04/14/2022	347	1,539,500	4436.6	1,610			1,633		78,762			(11,308)				
SPX/CS/220425/4180.17-4331.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	717	3,104,357	4331.49	4,041			4,097		98,236			(15,364)				
SPX/CS/220425/4180.17-4321.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	242	1,047,223	4321.04	1,286			1,304		31,041			(4,890)				
SPX/CS/220425/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	3,277	14,519,452	4430.98	28,518			28,916		713,758			(108,437)				
SPX/CS/220422/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/22/2022	373	1,654,015	4430.98	2,885			2,926		82,152			(12,540)				
SPX/CS/220425/4180.17-4378.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	130	567,956	4378.73	936			949		22,908			(3,558)				
SPX_INDU_NDX/ARBCS/220425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	690,610	2,762,440	4	1,046			1,060		24,858			(3,976)				
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	664	3,331,191	5016.2	112,732			112,834		321,904			(26,445)				
SPX/CS/230425/4180.17-5153.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	221	1,140,845	5153.28	40,152			40,188		117,483			(9,419)				
SPX/CS/220425/4180.17-4587.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,705	7,820,590	4587.75	21,455			21,755		537,835			(81,580)				
SPX/CS/220425/4180.17-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/25/2022	474	2,136,027	4504.13	5,085			5,156		127,784			(19,337)				
SPX/AVGCS/220425/25/4180.17-4530.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	262	1,185,299	4530.49	2,408			2,441		75,795			(9,155)				
SPX_INDU_NDX/ARBCS/220425/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,956,602	12,717,913	6.5	4,153			4,211		97,088			(15,789)				
SPX_INDU_NDX/ARBCS/220425/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	630,198	4,884,035	7.75	1,487			1,508		33,979			(5,656)				
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	529	2,619,018	4952.76	86,224			86,301		242,794			(20,227)				
SPX/CS/220425/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,603	7,136,554	4451.88	14,904			15,112		374,102			(56,670)				
SPX/CS/220425/4180.17-4326.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	143	617,249	4326.48	785			796		18,942			(2,984)				
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	745	3,596,681	4828.1	109,654			109,752		299,237			(25,723)				
SPX/CS/220425/4180.17-4342.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	190	824,103	4342.38	1,143			1,159		27,774			(4,348)				
SPX/CS/220425/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	12,630	63,257,872	4493.68	144,749			133,402		3,316,535			(500,257)				
SPX/AVGCS/220425/25/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	320	1,423,838	4451.88	2,572			2,608		86,390			(9,781)				
SPX/CS/220425/4180.17-4576.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/25/2022	638	2,918,262	4576.88	7,930			8,041		197,930			(30,152)				
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	528	2,537,127	4805.6	76,062			76,130		206,130			(17,843)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	502	2,348,578	4681.79	62,075			62,130		162,669			(14,562)				
SPX/CS/220425/4180.17-4620.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	188	870,426	4620.18	2,510			2,545		61,999			(9,543)				
SPX/CS/220425/4180.17-4462.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	8,540	38,109,514	4462.33	81,761			82,903		2,057,529			(310,887)				
SPX/AVGCS/220425/25/4180.17-4482.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	740	3,318,178	4482.11	6,322			6,411		212,440			(24,040)				
SPX/AVGCS/220425/25/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	489	2,196,814	4493.68	4,269			4,329		141,225			(16,234)				
SPX/CS/220425/4180.17-4420.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/25/2022	254	1,124,027	4420.51	2,150			2,180		53,353			(8,177)				
SPX/CS/220425/4180.17-4525.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	4,234	19,161,197	4525.03	47,386			48,048		1,196,652			(180,178)				
SPX/CS/220425/4180.17-4298.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	656	2,822,136	4298.91	2,957			2,999		71,397			(11,245)				
SPX/CS/220425/4180.17-4368.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	196	856,836	4368.27	1,350			1,369		32,957			(5,133)				
SPX_INDU_NDX/ARBCS/220425/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,137,802	5,973,461	5.25	2,099			2,128		49,772			(7,981)				
SPX/CS/220426/4187.62-4438.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/28/2021	04/26/2022	180	798,998	4438.88	1,659			1,750		38,887			(6,057)				
SPX/CS/220428/4183.18-4434.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/28/2021	04/28/2022	121	537,695	4434.17	1,204			1,266		26,111			(4,068)				
SPX/CS/220429/4181.17-4432.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/05/2021	04/29/2022	266	1,178,923	4432.04	35,426			2,818		57,175			(9,058)				
SPX/AVGCS/220510/10/4188.43-4540.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	253	1,150,590	4540.21	3,607			3,657		73,497			(8,440)				
SPX/AVGCS/220510/10/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	368	1,640,002	4460.68	4,591			4,655		98,260			(10,743)				
SPX/CS/220510/4188.43-4429.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	507	2,245,749	4429.26	6,913			7,010		100,996			(16,176)				
SPX/AVGCS/220510/10/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	413	1,859,277	4502.56	5,571			5,649		118,461			(13,035)				
SPX/CS/220510/4188.43-4450.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2021	05/10/2022	1,393	6,200,219	4450.21	20,088			20,368		298,733			(47,003)				
SPX/CS/220510/4188.43-4628.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	305	1,413,120	4628.56	6,457			6,547		97,301			(15,109)				
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	05/10/2021	05/10/2023	482	2,320,106	4816.4	71,210			71,309		186,493			(16,085)				
SPX/CS/220510/4188.43-4338.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2022	250	1,083,436	4338.18	2,248			2,279		32,091			(5,259)				
SPX/CS/220510/4188.43-4544.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	429	1,949,868	4544.95	7,896			8,006		118,563			(18,476)				
SPX/CS/220510/4188.43-4379.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	309	1,352,812	4379.03	3,475			3,524		49,758			(8,132)				
SPX_INDU_NDX/ARBCS/220510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2022	819,106	4,300,307	5.25	2,464			2,499		37,396			(5,766)				
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	05/10/2021	05/10/2023	703	3,399,478	4837.64	106,005			106,151		279,417			(23,944)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220408/4188.43-4593.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	04/08/2022	777	16,663,832	4308.71 / 4593.8	25,574			3,053		252,304			(39,248)					
SPX/CS/220510/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/10/2021	05/10/2022	1,800	8,028,694	4460.68	26,801			27,175		399,291			(62,712)					
SPX/CS/220510/4188.43-4471.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	10,959	49,001,327	4471.15	169,158			171,520		2,511,289			(395,816)					
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	05/10/2021	05/10/2023	554	2,599,470	4691.04	70,454			70,551		177,998			(15,914)					
SPX/CS/220408/4188.43-4628.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	04/08/2022	1,138	5,268,396	4628.22	4,599			4,669		379,354			(60,034)					
SPX/CS/220510/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	13,381	60,248,351	4502.56	223,995			227,123		3,348,352			(524,130)					
SPX/CS/220408/4188.43-4367.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	04/08/2022	125	547,499	4367.09	262			266		21,571			(3,421)					
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2023	284	1,426,556	5026.12	49,393			49,461		136,160			(11,157)					
SPX_INDU_NDX/ARBCS/220510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2021	05/10/2022	662,321	5,132,988	7.75	2,583			2,619		39,716			(6,044)					
SPX/CS/220510/4188.43-4350.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	173	751,443	4350.94	1,694			1,718		23,973			(3,964)					
SPX/AVGCS/220510/10/4188.43-4490.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	654	2,938,231	4490.95	8,656			8,777		185,615			(20,254)					
SPX/CS/220510/4188.43-4596.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	1,617	7,434,878	4596.81	32,301			32,752		491,765			(75,581)					
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	05/10/2021	05/10/2023	751	3,725,333	4962.26	125,290			125,461		341,095			(28,300)					
SPX_INDU_NDX/ARBCS/220510/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	1,487,164	9,666,566	6.5	5,161			5,233		79,529			(12,076)					
SPX/CS/220510/4188.43-4533.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	5,420	24,575,867	4533.98	97,078			98,434		1,463,225			(227,155)					
SPX/CS/220510/4188.43-4513.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	719	3,245,151	4513.03	12,361			12,533		184,781			(28,923)					
SPX/CS/220510/4188.43-4439.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	3,811	16,921,035	4439.74	53,681			54,431		788,424			(125,610)					
SPX/CS/220510/4188.43-4585.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2021	05/10/2022	1,838	8,428,277	4585.92	36,026			36,529		548,796			(84,297)					
SPX/CS/220506/4232.60-4486.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/12/2021	05/06/2022	250	1,121,640	4486.56	2,693			2,731		50,671			(7,022)					
SPX/CS/220513/4173.85-4424.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/19/2021	05/13/2022	293	1,296,314	4424.28	4,185			4,245		60,572			(9,096)					
SPX/CS/220525/4188.13-4307.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	1,506	6,486,152	4307.53	15,573			15,791		149,495			(26,318)					
SPX/AVGCS/220525/25/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	375	1,687,986	4502.24	7,475			7,579		110,741			(12,632)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220425/4188.13-4596.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	951	4,373,121	4596.08	13,097			13,296		296,585			(49,861)				
SPX/CS/220525/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	1,868	8,333,635	4460.36	39,811			40,367		400,434			(67,278)				
SPX_INDUI_NDX/ARBCS/220525/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	733,412	2,933,648	4	2,488			2,522		23,928			(4,204)				
SPX/CS/220425/4188.13-4353.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	201	876,341	4353.5	1,367			1,388		29,833			(5,205)				
SPX/AVGCS/220525/25/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	433	1,932,003	4460.36	7,988			8,100		116,016			(13,499)				
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	427	6,913,227	4837.29 / 5025.76	234,257			77,823		205,636			(16,918)				
SPX_INDUI_NDX/ARBCS/220525/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	793,854	4,167,734	5.25	3,354			3,401		32,222			(5,668)				
SPX/CS/220525/4188.13-4449.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	3,093	13,763,126	4449.89	63,397			64,283		640,271			(107,138)				
SPX/CS/220525/4188.13-4628.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	282	1,307,111	4628.06	8,499			8,618		88,553			(14,363)				
SPX/AVGCS/220525/25/4188.13-4491.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	701	3,150,012	4491.77	13,719			13,911		203,335			(23,185)				
SPX/CS/220425/4188.13-4627.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	464	2,147,182	4627.88	6,680			6,782		150,530			(25,433)				
SPX/CS/220525/4188.13-4343.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	304	1,321,705	4343.44	4,000			4,056		38,895			(6,760)				
SPX_INDUI_NDX/ARBCS/220525/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2021	05/25/2022	905,292	7,016,013	7.75	4,889			4,957		48,230			(8,261)				
SPX/CS/220525/4188.13-4439.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	3,355	14,893,636	4439.42	66,467			67,396		669,623			(112,326)				
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	501	2,410,628	4815.53	77,830			77,973		193,995			(16,951)				
SPX/CS/230525/4188.13-4961.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	522	2,589,014	4961.32	91,322			91,489		237,750			(19,889)				
SPX/CS/220525/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	12,113	54,535,027	4502.24	287,029			291,038		2,936,599			(485,063)				
SPX/CS/220525/4188.13-4585.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	1,476	6,766,776	4585.21	41,651			42,233		430,635			(70,388)				
SPX/CS/220525/4188.13-4333.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	327	1,418,998	4333.32	4,040			4,096		39,250			(6,827)				
SPX_INDUI_NDX/ARBCS/220525/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2021	05/25/2022	895,207	5,818,846	6.5	4,381			4,443		42,464			(7,404)				
SPX/AVGCS/220525/25/4188.13-4481.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	122	544,698	4481.64	2,332			2,365		34,481			(3,941)				
SPX/CS/230525/4188.13-4690.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	612	2,872,673	4690.71	81,930			82,080		196,922			(17,843)				
SPX/AVGCS/220525/25/4188.13-4539.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	261	1,185,996	4539.4	5,486			5,562		80,086			(9,270)				
SPX/CS/220525/4188.13-4512.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	342	1,544,252	4512.71	8,379			8,496		85,264			(14,160)				
SPX/CS/220525/4188.13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	8,381	37,471,496	4470.83	182,763			185,316		1,856,654			(308,859)				
SPX/CS/220525/4188.13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	150	670,919	4470.83	3,310			3,356		33,243			(5,593)				

EOG.11

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220525/4188-13-4428.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	344	1,523,286	4428.95	6,643			6,736		66,064			(11,226)				
SPX/CS/220525/4188-13-4533.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	4,528	20,528,179	4533.65	115,070			116,677		1,187,326			(194,462)				
SPX/CS/220525/4188-13-4381.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	176	770,294	4381.55	2,815			2,854		27,624			(4,757)				
SPX/CS/220520/4155.86-4405.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/26/2021	05/20/2022	372	1,638,738	4405.21	7,094			7,194		75,845			(13,214)				
SPX/CS/220525/4188-13-4596.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	4,042	18,577,433	4596.47	115,202			116,811		1,203,510			(194,685)				
SPX/CS/220527/4229.89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	05/27/2022	236	1,058,148	4483.68	5,148			5,208		45,838			(8,370)				
SPX/CS/220527/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	05/27/2022	361	1,608,746	4456.36	8,101			8,195		71,256			(13,171)				
SPX/CS/220603/4229.89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	06/03/2022	236	1,058,148	4483.68	5,687			5,676		45,508			(8,240)				
SPX/CS/220610/4239.18-4433.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	165	730,224	4433.23	3,480			3,478		24,632			(4,537)				
SPX/AVGCS/220610/10/4239.18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	432	1,966,912	4557.12	10,644			10,639		111,679			(13,877)				
SPX_INDU_IDX/ARB/CS/220610/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,National Association-NY	06/10/2021	06/10/2022	1,112,370	8,620,868	7.75	7,592			7,589		47,377			(9,899)				
SPX/CS/220610/4239.18-4641.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	585	2,716,716	4641.02	21,412			21,403		160,567			(27,917)				
SPX/CS/220610/4239.18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	123	559,998	4557.12	12,037			3,847		28,247			(548,759)				
SPX/CS/230609/4239.18-5022.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	06/10/2021	06/09/2023	703	3,532,349	5022.76	128,317			128,313		311,668			(26,982)				
SPX/CS/220510/4239.18-4651.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	06/10/2021	05/10/2022	934	4,344,772	4651.6	20,824			21,079		264,325			(48,644)				
SPX/AVGCS/220610/10/4239.18-4546.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	624	2,838,614	4546.52	15,140			15,133		160,325			(19,739)				
SPX/CS/220610/4239.18-4493.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,National Association-NY	06/10/2021	06/10/2022	3,394	15,252,809	4493.53	87,975			87,936		646,882			(114,699)				
SPX/CS/220610/4239.18-4392.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	240	1,053,323	4392.67	4,120			4,118		28,842			(5,371)				
SPX/CS/220610/4239.18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	06/10/2021	06/10/2022	13,640	62,158,907	4557.12	420,901			420,715		3,135,367			(5,018)				
SPX/CS/220610/4239.18-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	147	646,607	4403.67	2,679			2,678		18,844			(3,493)				
SPX/CS/220610/4239.18-4525.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,National Association-NY	06/10/2021	06/10/2022	10,254	46,400,483	4525.32	292,045			291,916		2,161,675			(380,760)				
SPX/CS/220510/4239.18-4413.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	05/10/2022	139	612,707	4413.86	1,627			1,647		19,833			(3,802)				
SPX/CS/220610/4239.18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,National Association-NY	06/10/2021	06/10/2022	1,656	7,476,753	4514.73	45,781			45,760		338,157			(59,687)				
SPX/CS/220510/4239.18-4684.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	05/10/2022	226	1,060,517	4684.29	5,297			5,362		66,442			(12,374)				
SPX/CS/220610/4239.18-4360.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	919	4,007,121	4360.5	12,539			12,534		88,430			(16,349)				
SPX/CS/220610/4239.18-4482.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	535	2,399,322	4482.93	13,550			13,544		98,265			(17,667)				
SPX/CS/220610/4239.18-4567.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	351	1,603,166	4567.72	11,252			11,247		82,814			(14,670)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230609/4239.18-4874.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	527	2,571,173	4874.96	86,195		86,192		199,827			(18,124)					
SPX_INDU_NDX/ARBCS/220610/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,773,098	11,525,137	6.5	11,002		10,997		67,176			(14,344)					
SPX/CS/220610/4239.18-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	.06/10/2021	.06/10/2022	581	2,617,920	4504.13	15,719		15,712		114,756			(20,493)					
SPX/CS/220610/4239.18-4653.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	549300W101FUSNVHOF22	.06/10/2021	.06/10/2022	3,686	17,150,989	4653.07	136,313		136,253		1,031,044			(177,721)					
SPX/AVGCS/220610/10/4239.18-4593.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.06/10/2021	.06/10/2022	290	1,330,438	4593.28	7,476		7,473		75,905			(9,747)					
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	459	2,333,518	5087.02	87,073		87,070		214,378			(18,309)					
SPX/CS/230609/4239.18-4896.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	773	3,786,228	4896.25	128,338		128,334		300,668			(26,986)					
SPX/CS/220610/4239.18-4588.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	549300W101FUSNVHOF22	.06/10/2021	.06/10/2022	3,734	17,134,057	4588.91	123,381		123,327		924,959			(160,861)					
SPX/AVGCS/220610/10/4239.18-4535.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.06/10/2021	.06/10/2022	135	611,287	4535.92	3,213		3,211		34,258			(4,188)					
SPX/CS/220610/4239.18-4600.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	.06/10/2021	.06/10/2022	424	1,950,430	4600.02	14,464		14,458		107,562			(18,858)					
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2021	.06/09/2023	486	2,308,963	4747.88	68,270		68,268		153,196			(14,355)					
SPX_INDU_NDX/ARBCS/220610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,429,059	7,502,560	5.25	7,787		7,783		46,335			(10,152)					
SPX/CS/220614/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	.06/16/2021	.06/14/2022	123	548,132	4456.36	3,571		3,572		23,877			(4,404)					
SPX/CS/220610/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	.06/16/2021	.06/10/2022	240	1,068,703	4452.93	6,689		6,687		46,846			(8,722)					
SPX/CS/220617/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDQJBGJWY9T8XKCSX06	.06/23/2021	.06/17/2022	225	1,001,909	4452.93	7,149		7,157		43,665			(8,475)					
SPX/CS/220620/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDQJBGJWY9T8XKCSX06	.06/23/2021	.06/20/2022	200	891,272	4456.36	6,530		6,539		38,665			(7,450)					
SPX_INDU_NDX/ARBCS/220624/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,371,795	10,631,411	7.75	10,787		10,809		49,974			(11,720)					
SPX_INDU_NDX/ARBCS/220624/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	976,172	5,124,903	5.25	6,082		6,094		26,830			(6,608)					
SPX_INDU_NDX/ARBCS/220624/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,653,840	10,749,960	6.5	11,693		11,716		53,291			(12,704)					
SPX/AVGCS/220624/25/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.06/25/2021	.06/24/2022	326	1,485,475	4558.95	9,018		9,037		73,572			(9,799)					
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	.06/25/2021	.06/23/2023	134	706,047	5268.15	28,294		28,306		66,594			(5,764)					
SPX/CS/230623/4280.70-5071.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	659	3,342,244	5071.77	126,553		126,606		286,539			(25,780)					
SPX/CS/220624/4280.70-4484.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	.06/25/2021	.06/24/2022	221	991,602	4484.03	5,875		5,887		32,990			(6,384)					
SPX/AVGCS/220624/25/4280.70-4639.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.06/25/2021	.06/24/2022	176	818,878	4639.99	5,449		5,460		41,727			(5,920)					
SPX/CS/220624/4280.70-4687.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2021	.06/24/2022	4,969	23,290,452	4687.35	220,852		221,297		1,295,357			(239,960)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	183	834,364	4569.65	6,474			6,487		36,887			(7,034)				
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	650	3,211,357	4944.21	112,690			112,738		248,612			(22,956)				
SPX/CS/220624/4280.70-4633.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	5,842	27,070,147	4633.86	236,725			237,201		1,381,517			(257,206)				
SPX/CS/220624/4280.70-4431.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	228	1,009,274	4431.16	4,641			4,650		25,779			(5,043)				
SPX/AVGCS/220624/25/4280.70-4580.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	06/25/2021	06/24/2022	161	737,009	4580.35	4,614			4,624		37,141			(5,013)				
SPX/CS/220525/4280.70-4698.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	05/25/2022	1,074	7,746,685	4698.07	126,495			33,803		283,365			(56,339)				
SPX/CS/220624/4280.70-4698.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	06/25/2021	06/24/2022	3,023	14,204,541	4698.08	136,441			136,715		801,525			(148,246)				
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	06/25/2021	06/24/2022	11,778	54,197,578	4601.75	446,202			447,100		2,589,064			(484,807)				
SPX/CS/220525/4280.70-4685.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	05/25/2022	315	1,477,135	4685.78	9,760			9,880		81,843			(16,466)				
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	871	6,538,756	5136.84	189,998			172,632		398,644			(35,151)				
SPX/CS/220624/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	1,895	8,640,685	4558.95	64,517			64,647		371,187			(70,099)				
SPX/CS/220624/4280.70-4537.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	4,118	18,684,039	4537.54	131,364			131,628		754,078			(142,730)				
SPX/CS/220624/4280.70-4526.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	348	1,574,628	4526.84	10,875			10,897		61,426			(11,816)				
SPX/CS/220624/4280.70-4548.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	2,370	10,779,026	4548.24	78,187			78,345		449,203			(84,952)				
SPX/CS/220525/4280.70-4730.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	05/25/2022	418	1,978,750	4730.17	13,626			13,793		114,628			(22,988)				
SPX/AVGCS/220624/25/4280.70-4591.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	06/25/2021	06/24/2022	740	3,399,342	4591.05	21,573			21,616		172,216			(23,439)				
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	117	537,803	4601.75	4,483			4,492		25,691			(4,870)				
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	686	3,290,912	4794.38	100,000			100,043		213,397			(20,371)				
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	12,780	58,402,084	4569.65	447,430			448,330		2,581,927			(486,141)				
SPX/CS/220624/4280.70-4473.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	131	585,685	4473.33	3,322			3,328		18,602			(3,609)				
SPX/AVGCS/220624/25/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	06/25/2021	06/24/2022	552	2,537,907	4601.75	16,306			16,338		129,025			(17,716)				
SPX/CS/220624/4280.70-4446.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/24/2022	371	1,648,860	4446.79	8,259			8,276		45,999			(8,974)				
SPX/CS/220624/4280.70-4402.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/24/2022	683	3,009,071	4402.7	11,469			11,492		63,491			(12,461)				
SPX/CS/220624/4280.70-4730.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	191	904,891	4730.71	9,113			9,132		53,100			(9,902)				
SPX/CS/220628/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/30/2021	06/28/2022	153	681,298	4452.93	5,679			5,693		29,495			(5,890)				
SPX/CS/220701/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/07/2021	07/01/2022	175	779,863	4456.36	7,166			7,188		33,596			(7,188)				
SPX/CS/220701/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/07/2021	07/01/2022	219	975,192	4452.93	8,989			9,016		42,113			(9,016)				

EOG.14

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220708/4369.55-4784.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	892	4,269,750	4784.08	46,605			46,779		205,517			(43,403)				
SPX/CS/220708/4369.55-4795.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	8,058	38,640,841	4795.58	427,465			429,062		1,882,276			(398,099)				
SPX_INDU_NDX/ARBCS/220708/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	07/09/2021	07/08/2022	964,320	7,473,483	7.75	9,319			9,354		28,072			(8,679)				
SPX/CS/220708/4369.55-4642.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	986	47,580,374	4664.49 / 4642.65	416,447			38,275		170,949			(35,513)				
SPX/CS/220610/4369.55-4828.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	06/10/2022	381	1,840,640	4828.35	16,296			16,309		87,884			(21,273)				
SPX/CS/220610/4369.55-4773.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	07/09/2021	06/10/2022	282	1,345,235	4773.5	11,320			11,329		61,704			(14,777)				
SPX/AVGCS/220708/10/4369.55-4685.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	807	3,778,748	4685.36	28,108			28,213		118,896			(26,177)				
SPX/AVGCS/220708/10/4369.55-4735.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	278	1,315,546	4735.28	10,309			10,349		41,050			(9,602)				
SPX/AVGCS/220708/10/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	492	2,311,973	4697.27	17,447			17,512		72,632			(16,248)				
SPX/CS/220708/4369.55-4538.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	07/09/2021	07/08/2022	123	557,073	4538.98	3,226			3,238		14,155			(3,005)				
SPX/CS/220708/4369.55-4495.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	07/09/2021	07/08/2022	975	4,381,834	4495.06	19,121			19,192		85,369			(17,807)				
SPX/AVGCS/220708/10/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	456	2,120,883	4653.57	15,071			15,127		66,805			(14,035)				
SPX/CS/220708/4369.55-4576.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	07/09/2021	07/08/2022	346	2,197,976	4576.03	16,734			10,810		47,433			(10,030)				
SPX/CS/230710/4369.55-4893.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	531	2,599,172	4893.9	81,194			81,264		159,092			(15,934)				
SPX/CS/230710/4369.55-5176.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	476	2,465,077	5176.64	96,222			96,305		195,927			(18,883)				
SPX/CS/220610/4369.55-4553.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	411	1,949,864	4741.48	20,153			20,229		88,902			(18,769)				
SPX/CS/220708/4369.55-4708.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	07/09/2021	07/08/2022	189	856,738	4524.92	4,594			4,612		20,195			(4,279)				
SPX/CS/220708/4369.55-4620.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	436	2,051,847	4708.19	20,010			20,084		88,459			(18,635)				
SPX/CS/230710/4369.55-5243.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	388	2,033,372	5243.46	81,719			81,790		167,326			(16,037)				
SPX/CS/220708/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	1,496	6,962,444	4653.57	59,796			60,020		267,200			(55,689)				
SPX/CS/230710/4369.55-5023.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	773	3,882,086	5023.21	137,371			137,490		275,212			(26,959)				
SPX_INDU_NDX/ARBCS/220708/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	07/09/2021	07/08/2022	2,051,517	13,334,863	6.5	18,039			18,106		52,531			(16,799)				
SPX/CS/220708/4369.55-4828.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	2,832	13,674,785	4828.64	157,653			158,242		686,522			(146,822)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	07/09/2021	07/10/2023	331	1,800,646	5433.19	75,860			75,925		157,534			(14,887)					
SPX/CS/220708/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMCJFT09 Wells Fargo Bank, National Association	07/09/2021	07/08/2022	13,635	64,048,816	4697.27	608,215			616,475		2,730,909			(571,987)					
SPX/CS/220708/4369.55-4631.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMCJFT09 Wells Fargo Bank, National Association	07/09/2021	07/08/2022	3,973	18,400,881	4631.72	149,329			149,887		666,269			(139,070)					
SPX/CS/220610/4369.55-4795.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	06/10/2022	768	3,684,858	4795.58	31,431			31,456		172,127			(41,029)					
SPX_INDU_NDX/ARBOS/220708/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	07/09/2021	07/08/2022	1,439,178	7,555,683	5.25	11,087			11,129		31,279			(10,326)					
SPX/CS/220708/4369.55-4730.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMCJFT09 Wells Fargo Bank, National Association	07/09/2021	07/08/2022	6,488	30,687,625	4730.04	308,687			309,841		1,374,041			(287,481)					
SPX/CS/230710/4369.55-5046.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Wells Fargo Bank, National Association	07/09/2021	07/10/2023	759	3,831,040	5046.83	137,901			138,020		277,418			(27,063)					
SPX/CS/220715/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMCJFT09 Barclays Bank PLC	07/21/2021	07/15/2022	242	1,077,609	4452.93	11,499			11,551		46,172			(9,996)					
SPX/AVGCS/220725/25/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Royal Bank of Canada	07/23/2021	07/25/2022	339	1,590,927	4698.56	13,365			13,433		41,585			(10,605)					
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	ES71P3U3RHI G071XBU11 Societe Generale	07/23/2021	07/25/2023	139	722,872	5211.37	29,415			29,451		55,168			(5,592)					
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	02RNE81BXP4R0TD8PU41 Societe Generale	07/23/2021	07/25/2023	578	2,857,443	4941.2	92,856			92,972		170,476			(17,653)					
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	02RNE81BXP4R0TD8PU41 Royal Bank of Canada	07/23/2021	07/25/2023	681	3,605,240	5294.15	150,945			151,134		286,777			(28,696)					
SPX/CS/220624/4411.79-4572.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	ES71P3U3RHI G071XBU11 Barclays Bank PLC	07/23/2021	06/24/2022	200	914,823	4572.08	4,735			4,750		20,802			(5,151)					
SPX/CS/220624/4411.79-4875.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Barclays Bank PLC	07/23/2021	06/24/2022	1,015	4,946,345	4875.03	53,729			53,901		217,655			(58,447)					
SPX/CS/220624/4411.79-4841.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS Royal Bank of Canada	07/23/2021	06/24/2022	1,048	5,074,685	4841.69	53,081			53,251		218,378			(57,742)					
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	ES71P3U3RHI G071XBU11 Morgan Stanley	07/23/2021	07/25/2023	119	600,481	5051.5	22,026			22,054		40,587			(4,187)					
SPX_INDU_NDX/ARBOS/220725/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	87GCMVDQLFKA700JXC56 Barclays Bank PLC	07/23/2021	07/25/2022	1,323,167	8,600,583	6.5	13,833			13,904		31,455			(10,977)					
SPX/AVGCS/220725/25/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Barclays Bank PLC	07/23/2021	07/25/2022	652	3,091,697	4742.67	27,644			27,786		80,668			(21,936)					
SPX/CS/220725/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Barclays Bank PLC	07/23/2021	07/25/2022	14,605	69,268,557	4742.67	775,716			779,711		2,776,659			(615,561)					
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	02RNE81BXP4R0TD8PU41 Societe Generale	07/23/2021	07/25/2023	758	3,960,603	5227.97	160,870			161,072		305,018			(30,583)					
SPX_INDU_NDX/ARBOS/220725/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	87GCMVDQLFKA700JXC56 Morgan Stanley	07/23/2021	07/25/2022	1,069,843	5,616,674	5.25	9,795			9,846		21,457			(7,773)					
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	02RNE81BXP4R0TD8PU41 Societe Generale	07/23/2021	07/25/2023	612	3,117,397	5095.62	116,919			117,066		219,306			(22,228)					
SPX/CS/220725/4411.79-4571.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	ES71P3U3RHI G071XBU11 Royal Bank of Canada	07/23/2021	07/25/2022	284	1,298,216	4571.5	8,375			8,418		29,672			(6,646)					
SPX/CS/220725/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Barclays Bank PLC	07/23/2021	07/25/2022	1,629	7,654,363	4698.56	78,372			78,776		278,772			(62,191)					
SPX/CS/220725/4411.79-4612.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	G5GSEF7VJP5170UK5573 Barclays Bank PLC	07/23/2021	07/25/2022	533	2,458,152	4612.3	19,211			19,310		68,115			(15,245)					
SPX/CS/220725/4411.79-4577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	ES71P3U3RHI G071XBU11 Royal Bank of Canada	07/23/2021	07/25/2022	154	705,792	4577.23	4,698			4,722		16,630			(3,728)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220725/4411.79-4522.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2022	128	579,699	4522.08	2,688			2,701		9,525			(2,133)				
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/28/2021	07/25/2023	477	2,419,932	5073.56	89,488			89,602		166,965			(17,013)				
SPX/CS/220725/4411.79-4582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2022	241	1,104,883	4582.97	7,582			7,621		26,806			(6,016)				
SPX/AVGCS/220725/25/44-11.79-4731.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	855	4,045,438	4731.64	35,682			35,866		105,684			(28,315)				
SPX_INDU_NDX/ARBOS/220725/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/23/2021	07/25/2022	939,073	7,277,813	7.75	10,829			10,885		25,500			(8,593)				
SPX/CS/220725/4411.79-4753.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	569	2,705,179	4753.7	31,274			31,435		110,704			(24,817)				
SPX/CS/230725/4411.79-5426.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2023	174	944,610	5426.82	41,418			41,470		78,544			(7,874)				
SPX/CS/220725/4411.79-4841.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	2,326	11,260,616	4841.95	148,872			149,639		517,853			(118,136)				
SPX/CS/220624/4411.79-4604.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	06/24/2022	362	1,668,655	4604.59	10,113			10,145		44,177			(11,001)				
SPX_INDU_NDX/ARBOS/220725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/23/2021	07/25/2022	615,334	2,461,336	4	4,659			4,683		9,828			(3,697)				
SPX/CS/220725/4411.79-4665.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	434	2,023,337	4665.46	19,003			19,101		67,457			(15,079)				
SPX/CS/220725/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	3,504	16,384,139	4676.5	156,598			157,405		563,585			(124,267)				
SPX/CS/220725/4411.79-4564.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2022	169	773,378	4564.46	4,807			4,832		16,997			(3,815)				
SPX/CS/220725/4411.79-4876.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2022	138	674,483	4876	9,415			9,464		31,986			(7,472)				
SPX/CS/220725/4411.79-4775.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	5,728	27,355,191	4775.76	325,995			327,674		1,159,201			(258,690)				
SPX/CS/220722/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/22/2022	174	815,185	4676.5	7,824			7,863		27,982			(6,375)				
SPX/AVGCS/220725/25/44-11.79-4720.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	114	538,003	4720.62	4,675			4,699		14,066			(3,710)				
SPX/CS/220725/4411.79-4709.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	9,098	42,849,772	4709.59	445,972			448,268		1,601,890			(353,896)				
SPX/CS/220725/4411.79-4687.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	763	3,575,813	4687.53	35,696			35,880		126,672			(28,326)				
SPX/CS/220725/4411.79-4830.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	449	2,166,961	4830.66	28,364			28,510		98,471			(22,508)				
SPX/CS/220725/4411.79-4538.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2022	587	2,666,040	4538.85	14,039			14,111		49,806			(11,140)				
SPX/AVGCS/220725/25/44-11.79-4780.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	242	1,155,784	4780.43	10,749			10,805		29,968			(8,530)				
SPX/CS/220728/4400.64-4664.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/28/2021	07/28/2022	169	788,608	4664.68	8,005			8,117		27,642			(6,191)				
SPX/CS/220726/4422.30-4687.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/28/2021	07/26/2022	132	618,768	4687.64	5,925			6,009		20,965			(4,662)				
SPX/CS/220729/4395.26-4658.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/04/2021	07/29/2022	210	978,386	4658.98	10,254			10,283		34,564			(7,843)				
SPX/AVGCS/220810/10/44-36.75-4811.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2021	08/10/2022	244	1,175,682	4811.89	12,792			12,773		25,731			(8,911)				
SPX/CS/220810/4436.75-4647.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	326	2,305,674	4647.5	19,748			13,973		42,398			(9,749)				
SPX/CS/220810/4436.75-4814.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	405	1,949,865	4814.4	27,560			27,518		81,834			(19,199)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230810/4436.75-4969.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	693	3,441,415	4969.16	116,398			116,353		200,888			(21,415)				
SPX/CS/220810/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	.08/10/2021	.08/10/2022	1,677	7,924,868	4725.14	92,646			92,506		281,216			(64,539)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	780,058	6,045,450	7.75	10,219			10,203		20,872			(7,119)				
SPX/AVGCS/220810/10/4436.75-4758.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	477	2,269,786	4758.41	23,294			23,259		50,048			(16,227)				
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	1,182	5,598,969	4736.23	67,572			67,470		204,020			(47,072)				
SPX/CS/230810/4436.75-5100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	822	4,194,169	5100.06	161,336			161,274		282,106			(29,682)				
SPX/CS/220708/4436.75-4846.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.07/08/2022	279	1,353,470	4846.33	16,264			16,296		55,405			(15,120)				
SPX/CS/220810/4436.75-4780.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	375	2,696,859	4780.6	30,731			23,816		71,407			(16,616)				
SPX/CS/220810/4436.75-4714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	.08/10/2021	.08/10/2022	1,863	8,780,820	4714.05	99,911			99,760		302,953			(69,600)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	.08/10/2021	.08/10/2022	1,172,088	6,153,462	5.25	12,055			12,037		23,082			(8,398)				
SPX/CS/220810/4436.75-4702.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	.08/10/2021	.08/10/2022	3,253	15,296,604	4702.96	168,732			168,477		512,252			(117,542)				
SPX/CS/220708/4436.75-4625.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.07/08/2022	325	1,501,738	4625.59	10,352			10,372		37,737			(9,623)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	1,527,936	9,931,586	6.5	18,141			18,114		35,723			(12,637)				
SPX/AVGCS/220810/10/4436.75-4757.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	508	2,416,674	4757.07	24,809			24,771		53,292			(17,282)				
SPX/CS/220810/4436.75-4855.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	223	2,901,157	4855.87	27,158			16,289		47,930			(11,364)				
SPX/CS/220810/4436.75-4870.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 876CINVDQLFKA70QJXC56	.08/10/2021	.08/10/2022	3,730	18,166,705	4870.27	277,540			277,120		817,204			(193,339)				
SPX/AVGCS/220810/10/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	391	1,849,875	4725.14	18,116			18,088		40,767			(12,620)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	.08/10/2021	.08/10/2022	569,276	2,277,104	4	4,725			4,718		8,909			(3,292)				
SPX/CS/230810/4436.75-5124.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	1,547	7,926,306	5124.45	310,461			310,342		544,138			(57,118)				
SPX/CS/220810/4436.75-4802.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 876CINVDQLFKA70QJXC56	.08/10/2021	.08/10/2022	3,420	16,426,683	4802.78	226,445			226,102		677,667			(157,746)				
SPX/CS/230810/4436.75-5252.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	165	868,591	5252.85	36,789			36,775		65,020			(6,768)				
SPX/CS/220708/4436.75-4902.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.07/08/2022	434	2,125,695	4902.61	27,307			27,360		90,621			(25,386)				
SPX/CS/220810/4436.75-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	304	1,428,438	4691.86	15,355			15,332		46,343			(10,697)				
SPX/AVGCS/220810/10/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.08/10/2021	.08/10/2022	483	2,303,248	4769.51	23,969			23,933		50,731			(16,698)				
SPX/CS/220708/4436.75-4869.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.07/08/2022	918	4,471,862	4869.33	55,298			55,406		186,855			(51,407)				
SPX/CS/220810/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	.08/10/2021	.08/10/2022	11,246	53,638,352	4769.51	692,353			691,305		2,094,124			(482,306)				
SPX/CS/230810/4436.75-5257.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	304	1,600,509	5257.55	67,728			67,702		120,109			(12,461)				
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	.08/10/2021	.08/10/2022	6,178	29,259,486	4736.23	350,853			350,321		1,066,209			(244,410)				

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230810/4436.75-5324.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2023	475	2,531,340	5324.1	110,234			110,192		196,173			(20,281)					
SPX/CS/220810/4436.75-4608.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2022	148	2,152,859	4608.94 /	18,332			5,361		16,086			(3,741)					
SPX/CS/220805/4429.10-4694.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/11/2021	08/05/2022	117	549,297	4694.85	6,087			6,075		18,552			(4,409)					
SPX/CS/220805/4436.52-4702.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/11/2021	08/05/2022	282	1,326,164	4702.71	14,563			14,536		44,298			(10,550)					
SPX/CS/220817/4448.08-4714.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSRPFMYMCFXT09	08/18/2021	08/17/2022	201	947,707	4714.96	11,045			11,037		31,332			(7,304)					
SPX/CS/220812/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSRPFMYMCFXT09	08/18/2021	08/12/2022	171	809,870	4736.08	8,980			8,971		25,895			(6,163)					
SPX/CS/220815/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSRPFMYMCFXT09	08/18/2021	08/15/2022	229	1,084,562	4736.08	12,214			12,204		34,775			(8,196)					
SPX/CS/220825/4496.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	10,644	51,448,574	4833.4	746,867			746,924		1,836,489			(466,828)					
SPX/AVGCS/220825/25/4496.19-4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	428	2,049,742	4788.44	22,294			22,296		32,408			(13,935)					
SPX/CS/230825/4496.19-5148.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2023	155	798,192	5148.14	31,905			31,906		50,379			(5,697)					
SPX/AVGCS/220825/25/4496.19-4810.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	165	795,020	4810.92	9,085			9,086		12,568			(5,679)					
SPX/AVGCS/220825/25/4496.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	345	1,669,884	4833.4	19,368			19,370		26,347			(12,106)					
SPX_INDU_NDX/ARBCS/220825/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2022	1,288,590	8,375,835	6.5	17,051			17,053		27,999			(10,658)					
SPX/CS/220725/4496.19-4689.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/25/2021	07/25/2022	212	994,992	4689.53	8,228			8,256		23,215			(6,518)					
SPX/CS/230825/4496.19-5170.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	389	5,126,862	5170.62 /	224,454			81,759		129,504			(14,600)					
SPX_INDU_NDX/ARBCS/220825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2022	818,875	6,346,281	7.75	11,923			11,924		20,432			(7,452)					
SPX/CS/220819/4441.67-4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/25/2021	08/19/2022	337	1,586,653	4708.17	20,602			20,596		52,999			(13,432)					
SPX/CS/220725/4496.19-4934.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	07/25/2022	855	4,218,877	4934.57	61,783			61,993		157,747			(48,942)					
SPX/CS/220825/4496.19-4844.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	415	2,011,833	4844.64	30,264			30,266		73,209			(18,916)					
SPX/CS/230825/4496.19-5035.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	469	2,360,289	5035.73	83,893			83,891		132,217			(14,980)					
SPX/CS/220825/4496.19-4867.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	3,760	18,302,832	4867.13	283,578			283,600		689,997			(177,250)					
SPX/AVGCS/220825/25/4496.19-4822.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	669	3,226,730	4822.16	36,907			36,910		50,968			(23,069)					
SPX/CS/220825/4496.19-4670.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2022	157	732,134	4670.64	6,491			6,492		16,097			(4,057)					
SPX/CS/220825/4496.19-4799.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	5,799	27,835,387	4799.68	375,456			375,485		930,959			(234,678)					
SPX/CS/220822/4441.67-4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/22/2022	113	532,023	4708.17	7,026			7,025		17,796			(4,484)					
SPX/CS/230825/4496.19-5193.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	712	3,698,361	5193.1	151,892			151,898		242,393			(27,125)					
SPX/CS/220823/4479.53-4748.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDOJBGJWY9T8XKCSX06	08/25/2021	08/23/2022	270	1,282,041	4748.3	16,254			16,254		40,644			(10,302)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220825/4496.19-4777.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	.08/25/2021	.08/25/2022	768	3,668,794	4777.2	47,192			47,195		116,685			(29,497)				
SPX/CS/230825/4496.19-5327.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	.08/25/2021	.08/25/2023	184	981,052	5327.99	44,136			44,137		69,915			(7,882)				
SPX/CS/220825/4496.19-4754.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	.08/25/2021	.08/25/2022	462	2,198,609	4754.72	26,675			26,677		66,049			(16,673)				
SPX/CS/220825/4496.19-4765.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.08/25/2021	.08/25/2022	2,651	12,634,103	4765.96	156,280			156,292		390,949			(97,682)				
SPX_INDU_NDX/ARBCS/220825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	.08/25/2021	.08/25/2022	1,178,049	6,184,757	5.25	13,693			13,694		21,477			(8,559)				
SPX/CS/220725/4496.19-4968.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.07/25/2022	324	1,611,428	4968.29	24,449			24,532		61,520			(19,367)				
SPX/CS/220825/4496.19-4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	.08/25/2021	.08/25/2022	1,368	6,548,494	4788.44	85,989			85,996		213,733			(53,747)				
SPX/CS/220825/4496.19-4654.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	.08/25/2021	.08/25/2022	265	1,234,927	4654.06	10,077			10,077		24,963			(6,298)				
SPX/CS/220825/4496.19-4934.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	.08/25/2021	.08/25/2022	1,877	9,263,177	4934.59	159,177			159,189		376,032			(99,493)				
SPX/AVGCS/220825/25/4496.19-4871.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.08/25/2022	421	2,051,543	4871.61	24,751			24,752		32,186			(15,470)				
SPX/CS/230825/4496.19-5314.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.08/25/2023	125	4,009,135	5314.09	53,140			29,510		47,009			(5,270)				
SPX/CS/220825/4496.19-4701.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.08/25/2022	447	2,100,081	4701	21,085			21,087		52,686			(13,179)				
SPX/CS/220825/4496.19-4968.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.08/25/2022	200	992,571	4968.52	17,774			17,776		41,435			(11,110)				
SPX/CS/230825/4496.19-5530.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.08/25/2023	142	4,522,395	5530.71	101,147			37,600		60,022			(6,714)				
SPX/CS/220725/4496.19-4912.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	.08/25/2021	.07/25/2022	394	1,937,477	4912.72	27,640			27,733		71,279			(21,895)				
SPX/CS/220826/4509.37-4779.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMOCJUF09	.09/01/2021	.08/26/2022	292	1,395,740	4779.93	18,287			18,242		42,238			(11,323)				
SPX/CS/220907/4520.03-4791.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	.09/08/2021	.09/07/2022	145	694,728	4791.23	9,534			9,485		20,953			(5,472)				
SPX/CS/220902/4535.43-4807.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	.09/08/2021	.09/02/2022	339	1,629,763	4807.56	21,573			21,453		47,505			(12,786)				
SPX/CS/220909/4458.58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	1,665	7,907,632	4748.39	117,882			117,315		278,046			(66,825)				
SPX/CS/220810/4458.58-4893.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America, National Association-NY ..... B4TYDEB6KMCZ0031MB27	.09/10/2021	.08/10/2022	954	4,667,521	4893.29	80,193			79,937		199,871			(55,770)				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	1,139,417	5,981,939	5.25	14,778			14,707		22,263			(8,377)				
SPX/CS/230908/4458.58-5124.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ..... 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	568	2,911,316	5124.86	123,239			123,060		192,972			(21,423)				
SPX/CS/220909/4458.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.09/10/2021	.09/09/2022	12,770	61,205,169	4792.97	1,010,867			1,006,003		2,374,572			(573,040)				
SPX/CS/220810/4458.58-4926.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WICGB70006XZS54	.09/10/2021	.08/10/2022	220	1,762,891	4926.73	25,649			25,649		47,630			(13,671)				
SPX/AVGCS/220909/10/4458.58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ..... E58DKGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	466	2,211,513	4748.39	28,232			28,096		48,859			(16,004)				
SPX/CS/230908/4458.58-4993.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ..... 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	564	2,818,270	4993.61	104,736			104,585		162,135			(18,206)				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	1,389,649	9,032,719	6.5	21,130			21,029		32,413			(11,978)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/220909/10/44 58.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ..... E58DKGMJYYJLN8C3868	09/10/2021	09/09/2022	531	2,543,732	4792.97	34,816			34,649		56,836			(19,737)				
SPX/CS/220909/4458.58-4630.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	234	1,873,924	4630.72 / 4664.58	19,643			10,589		25,020			(6,032)				
SPX/CS/230908/4458.58-5283.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/08/2023	327	1,729,081	5283.42	82,064			81,946		128,025			(14,265)				
SPX/CS/220909/4458.58-4586.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	171	2,138,091	4714.95 / 4586.99	24,435			5,891		13,903			(3,356)				
SPX/AVGCS/220909/10/44 58.58-4779.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ..... E58DKGMJYYJLN8C3868	09/10/2021	09/09/2022	552	2,637,213	4779.89	35,424			35,254		58,821			(20,081)				
SPX/CS/230908/4458.58-5149.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	547	2,818,901	5149.66	121,761			121,585		190,827			(21,166)				
SPX/CS/220909/4458.58-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	345	1,685,896	4880.63	32,827			32,669		75,118			(18,609)				
SPX/AVGCS/220909/10/44 58.58-4781.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ..... E58DKGMJYYJLN8C3868	09/10/2021	09/09/2022	701	3,354,278	4781.83	45,178			44,961		74,839			(25,611)				
SPX/CS/220909/4458.58-4759.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	6,739	32,073,571	4759.53	491,795			489,429		1,159,102			(278,789)				
SPX/CS/220810/4458.58-4624.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	08/10/2022	325	1,502,762	4624.9	12,733			12,692		33,416			(8,855)				
SPX/CS/230908/4458.58-5350.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	528	2,827,084	5350.3	137,178			136,982		216,087			(23,846)				
SPX/CS/220909/4458.58-4804.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	362	1,738,373	4804.12 / 4826.41	29,510			29,368		68,889			(16,729)				
SPX/CS/220909/4458.58-4737.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	641	48,374,420	4737.24	845,773			43,891		103,699			(25,001)				
SPX/CS/220909/4458.58-4929.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	116	573,419	4929.83	11,892			11,834		26,855			(6,741)				
SPX/CS/220810/4458.58-4869.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	08/10/2022	171	832,744	4869.65	14,062			14,017		34,878			(9,779)				
SPX/CS/220909/4458.58-4726.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... 65GSEF7VJPS170UK5573	09/10/2021	09/09/2022	3,715	17,556,030	4726.09	245,175			243,993		581,105			(138,983)				
SPX/CS/220909/4458.58-4570.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	121	553,770	4570.04	3,711			3,693		8,645			(2,104)				
SPX/CS/220909/4458.58-4838.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	403	1,947,544	4838.08	35,237			35,067		81,798			(19,975)				
SPX_INDJ_NDX/ARB/CS/220 909/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley Bank of America.National Association-NY ..... 87GCMVDQLFKA70JJC56	09/10/2021	09/09/2022	1,570,039	12,167,802	7.75	26,893			26,763		42,123			(15,245)				
SPX/CS/220909/4458.58-4893.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America.National Association-NY ..... B4TYDEB6KMZ0031MB27	09/10/2021	09/09/2022	3,447	16,864,961	4893.31	329,871			328,284		762,076			(186,997)				
SPX/AVGCS/220909/10/44 58.58-4832.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ..... E58DKGMJYYJLN8C3868	09/10/2021	09/09/2022	234	1,131,148	4832.07	16,197			16,119		25,286			(9,182)				
SPX/CS/220909/4458.58-4619.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	417	1,925,337	4619.98	17,841			17,755		41,943			(10,114)				
SPX/CS/220909/4458.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	137	658,799	4792.97 / 4792.97	60,423			10,946		25,559			(6,235)				
SPX_INDJ_NDX/ARB/CS/220 909/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/10/2021	09/09/2022	815,893	3,263,572	4	8,757			8,715		12,611			(4,964)				
SPX/CS/220916/4432.99-4698.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/22/2021	09/16/2022	230	1,080,763	4698.97	15,731			15,669		36,978			(8,547)				
SPX/CS/220920/4357.73-4619.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/22/2021	09/20/2022	125	577,399	4619.19	9,168			9,134		21,317			(4,864)				
SPX/CS/220916/4473.75-4742.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	09/22/2021	09/16/2022	144	682,874	4742.18	9,484			9,447		22,262			(5,153)				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/24/2021	09/25/2023	662	3,389,877	5121.75	149,014			148,862		226,439			(25,089)				



STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/220923/25/44 55.48-4778.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	817	3,902,354	4778.5	57,803			57,612		97,987			(30,146)				
SPX/CS/220923/4455.48- 4878.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	3,602	17,570,940	4878.75	370,051			368,830		803,043			(192,992)				
SPX/CS/220923/4455.48- 4655.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	130	604,788	4655.96	7,441			7,417		15,991			(3,881)				
SPX/CS/220923/4455.48- 4711.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	293	1,380,565	4711.67	20,504			20,437		44,677			(10,694)				
SPX/CS/220923/4455.48- 4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	13,224	63,338,642	4789.64	1,134,774			1,131,032		2,497,389			(591,819)				
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,253,027	6,578,392	5.25	17,603			17,545		24,678			(9,181)				
SPX/CS/220923/4455.48- 4890.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	4,645	22,717,650	4890.29	485,463			483,861		1,052,522			(253,183)				
SPX/AVGCS/220923/25/44 55.48-4745.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	495	2,348,231	4745.09	33,002			32,893		57,841			(17,211)				
SPX/CS/220923/4455.48- 4583.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	321	1,472,340	4583.8	12,091			12,051		26,252			(6,306)				
SPX/CS/220825/4455.48- 4887.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	826	4,036,574	4887.56	77,648			77,521		178,501			(48,451)				
SPX/AVGCS/220923/25/44 55.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	402	1,926,826	4789.64	28,971			28,875		48,574			(15,109)				
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,552,932	10,094,058	6.5	25,667			25,582		36,719			(13,386)				
SPX/CS/230925/4455.48- 5279.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	402	2,122,990	5279.74	103,527			103,421		158,772			(17,431)				
SPX/CS/220923/4455.48- 4667.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	500	9,368,301	4667.12	142,872			29,388		64,632			(15,378)				
SPX/CS/230925/4455.48- 5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	137	749,152	5480.95	39,468			39,428		60,687			(6,645)				
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	09/24/2021	09/23/2022	1,152,630	8,932,883	7.75	21,180			21,110		31,522			(11,046)				
SPX/CS/220923/4455.48- 4566.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	138	631,460	4566.87	4,675			4,659		9,889			(2,438)				
SPX/CS/220923/4455.48- 4733.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	1,402	6,635,885	4733.95	104,955			104,609		229,254			(54,737)				
SPX/AVGCS/220923/25/44 55.48-4827.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	305	1,473,452	4827.27	23,099			23,022		37,421			(12,047)				
SPX/AVGCS/220923/25/44 55.48-4768.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	124	593,084	4768.85	8,663			8,634		14,829			(4,518)				
SPX/CS/220825/4455.48- 4647.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	258	1,198,676	4647.77	12,752			12,731		30,391			(7,957)				
SPX/CS/230925/4455.48- 4990.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	449	2,241,685	4990.14	86,203			86,115		129,639			(14,514)				
SPX/CS/220923/4455.48- 4615.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	408	1,881,747	4615.16	18,677			18,616		40,836			(9,741)				
SPX/CS/220923/4455.48- 4628.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	153	707,695	4628.35	7,676			7,651		16,468			(4,004)				
SPX/CS/220825/4455.48- 4923.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	265	1,302,312	4923.31	26,154			26,111		59,482			(16,319)				
SPX/CS/220923/4455.48- 4756.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	8,051	38,294,463	4756.22	633,882			631,790		1,402,633			(330,588)				
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	835,650	3,342,600	4	9,424			9,393		12,947			(4,915)				
SPX/CS/230925/4455.48- 5274.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	229	1,208,034	5274.19	58,751			58,691		90,066			(9,892)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220923/4455.48-4722.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	09/24/2021	09/23/2022	3,659	20,644,323	4800.78 / 4722.81	324,082			260,702		578,270			(136,414)				
SPX/CS/220923/4455.48-4823.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	09/24/2021	09/23/2022	4,206	20,284,156	4823.06	389,040			387,756		851,854			(202,896)				
SPX/CS/220923/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/24/2021	09/23/2022	124	592,188	4789.64	10,877			10,842		23,349			(5,673)				
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/24/2021	09/25/2023	279	1,493,837	5346.58	75,073			74,996		115,466			(12,640)				
SPX/CS/230925/4455.48-5146.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/24/2021	09/25/2023	1,464	7,531,936	5146.08	334,489			334,145		513,852			(56,317)				
SPX/CS/220928/4352.63-4613.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/29/2021	09/28/2022	208	959,688	4613.79	15,605			15,560		35,611			(7,912)				
SPX/CS/220929/4359.46-4621.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	09/29/2021	09/29/2022	197	909,692	4621.03	14,553			14,512		33,559			(7,338)				
SPX/CS/220930/4357.04-4618.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	10/06/2021	09/30/2022	190	877,507	4618.46	13,980			13,945		32,249			(7,011)				
SPX/CS/221010/4391.34-4547.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2022	233	1,058,305	4547.94	11,420			11,399		24,081			(5,428)				
SPX/AVGCS/221010/10/43-91.34-4757.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	10/08/2021	10/10/2022	303	1,439,654	4757.61	24,950			24,904		52,357			(11,859)				
SPX/CS/231010/4391.34-5198.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2023	215	1,119,883	5198.01	56,307			56,272		88,436			(9,225)				
SPX/AVGCS/221010/10/43-91.34-4699.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	10/08/2021	10/10/2022	118	555,368	4699.61	8,890			8,874		19,200			(4,226)				
SPX/CS/221010/4391.34-4676.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	1,496	6,998,025	4676.78	123,025			122,799		266,556			(58,476)				
SPX/CS/221010/4391.34-4665.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	997	4,653,318	4665.80	79,489			79,343		171,735			(37,782)				
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	391	1,922,452	4918.30	75,881			75,834		115,858			(12,432)				
SPX/CS/221010/4391.34-4588.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2022	132	606,967	4588.95	8,010			7,995		16,980			(3,807)				
SPX/CS/221010/4391.34-4753.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	4,684	22,264,795	4753.63	465,267			464,412		1,017,757			(221,148)				
SPX/CS/221010/4391.34-4720.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	10/08/2021	10/10/2022	15,823	74,694,587	4720.69	1,455,695			1,453,019		3,181,160			(691,914)				
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2023	321	1,672,019	5203.74	84,321			84,270		132,532			(13,815)				
SPX_INDU_NDX/ARBCS/221010/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	1,116,450	5,861,363	5.25	18,179			18,146		24,164			(8,641)				
SPX/CS/221010/4391.34-4808.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	1,618	7,780,143	4808.01	178,569			178,241		390,735			(84,877)				
SPX/CS/221010/4391.34-4643.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2022	175	812,974	4643.84	13,138			13,113		28,021			(6,244)				
SPX/CS/221010/4391.34-4517.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2022	301	1,357,999	4517.81	12,112			12,089		25,422			(5,757)				
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300ICGB70D06XZS54	10/08/2021	10/10/2023	277	1,458,315	5269.61	75,846			75,800		119,876			(12,426)				
SPX/CS/220909/4391.34-4579.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	10/08/2021	09/09/2022	538	2,465,170	4579.50	28,400			28,298		66,491			(16,119)				
SPX_INDU_NDX/ARBCS/221010/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	1,186,232	7,710,508	6.5	22,146			22,106		30,919			(10,527)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/221010/10/43 91.34-4709.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/08/2021	10/10/2022	1,128	5,314,289	4709.71	86,464			86,305		185,842			(41,098)				
SPX/CS/231010/4391.34-5048.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	598	3,018,739	5048.68	136,595			136,511		211,556			(22,379)				
SPX/CS/221010/4391.34-4501.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	1,978	8,902,387	4501.12	67,947			67,822		146,116			(32,296)				
SPX/CS/220909/4391.34-4818.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	09/09/2022	460	2,217,505	4818.27	47,431			47,261		111,533			(26,921)				
SPX/AVGCS/221010/10/43 91.34-4720.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/08/2021	10/10/2022	500	2,361,841	4720.69	39,037			38,966		83,516			(18,555)				
SPX/CS/221010/4391.34-4654.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2022	3,182	14,812,461	4654.82	243,843			243,395		528,780			(115,902)				
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2022	175	819,958	4687.76	15,017			14,989		32,184			(284,140)				
SPX/CS/220909/4391.34-4852.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	09/09/2022	882	4,278,982	4852.43	94,686			94,347		224,691			(53,742)				
SPX/CS/221010/4391.34-4764.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2022	395	1,883,489	4764.76	40,602			40,528		87,942			(19,299)				
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/08/2021	10/10/2022	7,071	33,145,159	4687.76	597,793			596,694		1,300,974			(7,138)				
SPX/CS/221010/4391.34-4599.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2022	172	789,347	4599.93	10,903			10,883		23,143			(5,182)				
SPX/CS/221010/4391.34-4819.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	4,407	21,240,451	4819.5	494,867			493,957		1,085,342			(235,218)				
SPX/CS/221010/4391.34-4853.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2022	264	1,283,602	4853.15	31,657			31,599		68,689			(15,047)				
SPX/CS/221007/4391.34-4654.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/07/2022	160	745,849	4654.82	12,373			12,348		26,632			(5,975)				
SPX/CS/221010/4391.34-4731.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	469	2,221,472	4731.67	44,724			44,642		96,976			(21,258)				
SPX/CS/221010/4391.34-4561.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2022	233	1,061,627	4561.57	12,321			12,298		26,036			(5,856)				
SPX/CS/231010/4391.34-5072.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	526	2,670,248	5072	123,105			123,029		191,308			(20,169)				
SPX/AVGCS/221010/10/43 91.34-4676.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/08/2021	10/10/2022	402	1,880,925	4676.78	28,851			28,798		63,051			(13,713)				
SPX_INDU_NDX/ARB/CS/221 010/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	2,108,363	16,339,813	7.75	43,612			43,531		63,744			(20,729)				
SPX/CS/221014/4471.37-4739.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/20/2021	10/14/2022	389	1,843,724	4739.65	33,370			33,326		60,919			(15,541)				
SPX/CS/221025/4566.48-4908.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2022	15,902	78,062,913	4908.97	1,614,945			1,613,768		2,672,499			(711,956)				
SPX_INDU_NDX/ARB/CS/221 025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	10/25/2021	10/25/2022	638,835	2,555,340	4	8,306			8,300		9,038			(3,662)				
SPX/AVGCS/221025/25/45 66.48-4863.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/25/2021	10/25/2022	504	2,452,454	4863.3	38,200			38,172		36,547			(16,840)				
SPX/CS/231025/4566.48-5617.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	147	825,903	5617.53	46,315			46,304		60,001			(7,389)				
SPX/CS/231025/4566.48-5274.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2023	547	2,883,826	5274.28	135,363			135,329		179,476			(21,595)				
SPX/CS/221025/4566.48-5046.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2022	162	817,055	5046.55	21,291			21,275		33,236			(9,386)				

EO6.24

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/231025/4566.48-5248.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2023	463	2,429,497	5248.65	111,987			111,959		148,270			(17,866)					
SPX_INDU_NDX/ARBCS/221025/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	10/25/2021	10/25/2022	1,051,642	5,521,121	5.25	16,552			16,540		19,014			(7,297)					
SPX/CS/221025/4566.48-5000.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	21,507	107,542,307	5000.3	2,593,066			2,591,177		4,191,344			(1,143,166)					
SPX/CS/221025/4566.48-4840.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	3,660	17,717,269	4840.47	310,728			310,501		522,237			(136,986)					
SPX/CS/221025/4566.48-4783.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	325	1,555,950	4783.39	23,040			23,023		38,324			(10,157)					
SPX/AVGCS/221025/25/4566.48-4945.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2022	350	1,733,006	4945.98	29,964			29,942		26,311			(13,210)					
SPX/CS/221025/4566.48-4771.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	132	631,172	4771.97	8,921			8,914		14,887			(3,933)					
SPX/CS/231025/4566.48-5479.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2023	406	2,226,670	5479.78	116,956			116,926		154,953			(18,658)					
SPX/CS/221025/4566.48-4874.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	7,293	35,552,970	4874.72	681,828			681,331		1,139,615			(300,587)					
SPX/AVGCS/221025/25/4566.48-4908.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2022	492	2,413,980	4908.97	40,119			40,090		36,508			(17,687)					
SPX/CS/221025/4566.48-4697.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	539	2,532,148	4697.99	24,141			24,123		40,606			(10,643)					
SPX/CS/220923/4566.48-4759.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	09/23/2022	142	675,383	4759.58	8,393			8,376		14,822			(4,383)					
SPX_INDU_NDX/ARBCS/221025/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	10/25/2021	10/25/2022	1,872,299	12,169,944	6.5	33,739			33,714		40,776			(14,874)					
SPX/CS/221025/4566.48-4863.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	1,339	6,509,538	4863.3	121,295			121,207		203,345			(53,474)					
SPX/CS/231025/4566.48-5411.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2023	240	1,299,460	5411.28	67,808			67,791		87,791			(10,818)					
SPX/CS/221025/4566.48-4722.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	126	592,820	4722.75	6,603			6,598		11,083			(2,911)					
SPX/CS/221025/4566.48-4943.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	3,463	17,118,661	4943.21	377,859			377,584		619,889			(166,581)					
SPX/CS/221025/4566.48-4743.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	130	617,715	4743.71	7,697			7,692		12,882			(3,393)					
SPX/CS/231025/4566.48-5405.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2023	138	745,681	5405.51	38,804			38,794		50,236			(6,191)					
SPX/CS/221025/4566.48-4731.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	249	1,178,505	4731.79	13,814			13,804		23,143			(6,090)					
SPX/CS/231025/4566.48-5114.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2023	489	2,499,300	5114.46	101,167			101,142		133,296			(16,140)					
SPX/AVGCS/221025/25/4566.48-4896.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2022	523	2,558,642	4896.28	41,898			41,868		38,591			(18,471)					
SPX/CS/220923/4566.48-5045.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	09/23/2022	774	3,904,946	5045.96	90,429			90,242		148,843			(47,220)					
SPX/CS/220923/4566.48-5011.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	09/23/2022	1,387	6,952,545	5011.41	154,410			154,091		258,185			(80,629)					
SPX/CS/221025/4566.48-4829.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	210	1,012,260	4829.05	17,467			17,455		28,907			(7,701)					
SPX/AVGCS/221025/25/4566.48-4897.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	10/25/2021	10/25/2022	533	2,609,735	4897.55	42,752			42,721		39,374			(18,847)					
SPX/CS/221025/4566.48-4851.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	1,157	7,614,649	4851.89	144,097			144,097		170,517			(44,769)					
SPX_INDU_NDX/ARBCS/221025/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	10/25/2021	10/25/2022	1,819,140	14,098,335	7.75	36,100			36,074		45,938			(15,915)					

E06.25

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221025/4566.48-4681.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	10/25/2021	10/25/2022	110	517,086	4681.87	4,372			4,368		7,364			(1,927)				
SPX/CS/221025/4566.48-5011.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	10/25/2021	10/25/2022	2,474	12,399,395	5011.72	302,794			302,574		488,813			(133,488)				
SPX/CS/221026/4574.79-4849.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	10/27/2021	10/26/2022	116	562,516	4849.28	10,086			10,080		16,404			(4,425)				
SPX/CS/221021/4544.90-4817.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	10/27/2021	10/21/2022	405	1,951,124	4817.59	35,723			35,695		59,076			(16,063)				
SPX/CS/221027/4551.68-4824.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	10/27/2021	10/27/2022	112	540,463	4824.78	9,746			9,741		16,317			(4,256)				
SPX/CS/221021/4549.78-4822.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	10/27/2021	10/21/2022	183	882,567	4822.77	16,076			16,063		26,541			(7,229)				
SPX/CS/221031/4605.38-4881.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/03/2021	10/31/2022	172	839,652	4881.7	16,153			16,105		23,499			(6,902)				
SPX/CS/221028/4605.38-4881.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/03/2021	10/28/2022	285	1,391,285	4881.7	26,522			26,439		38,806			(11,495)				
SPX/CS/221010/4646.71-5099.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	10/10/2022	1,346	6,864,898	5099.76	171,567			170,965		216,163			(81,412)				
SPX/AVGCS/221110/10/4646.71-4995.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	11/10/2021	11/10/2022	375	1,872,386	4995.21	35,248			35,104		18,126			(14,426)				
SPX/CS/221110/4646.71-4867.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/10/2021	11/10/2022	145	704,016	4867.43	11,324			11,278		15,543			(4,635)				
SPX/CS/221110/4646.71-4960.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/10/2021	11/10/2022	8,944	44,366,389	4960.36	928,099			924,288		1,246,394			(379,845)				
SPX/CS/221110/4646.71-5030.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2022	7,246	36,448,848	5030.06	878,093			874,488		1,145,039			(359,379)				
SPX/CS/221110/4646.71-4814.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/10/2021	11/10/2022	125	603,128	4814.92	7,680			7,648		10,681			(3,143)				
SPX/CS/231110/4646.71-5366.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2023	1,357	7,281,782	5366.95	362,016			361,461		417,162			(56,186)				
SPX/AVGCS/221110/10/4646.71-5037.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	11/10/2021	11/10/2022	219	1,101,098	5037.23	21,650			21,562		10,673			(8,861)				
SPX/CS/231110/4646.71-5502.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/10/2021	11/10/2023	116	638,234	5502.47	34,839			34,786		39,417			(5,407)				
SPX/CS/221110/4646.71-4995.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/10/2021	11/10/2022	20,451	102,155,889	4995.21	2,315,163			2,305,658		3,055,122			(947,531)				
SPX/CS/221010/4646.71-5134.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/10/2021	10/10/2022	239	1,228,015	5134.61	32,428			32,314		39,509			(15,388)				
SPX/CS/221110/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2022	2,536	12,521,342	4937.13	246,011			245,001		334,707			(100,685)				
SPX/CS/221110/4646.71-5100.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/10/2021	11/10/2022	3,503	17,867,314	5100.81	480,935			478,961		606,696			(196,833)				
SPX/CS/221104/4697.53-4979.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/04/2022	285	1,419,123	4979.38	25,175			25,065		32,872			(10,591)				
SPX/CS/221110/4646.71-4780.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2022	599	4,746,774	4780.22	76,214			76,214		41,630			(12,137)				
SPX/CS/221110/4646.71-4948.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2022	1,328	6,571,306	4948.75	133,392			132,844		180,209			(54,594)				
SPX/AVGCS/221110/10/4646.71-4948.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	11/10/2021	11/10/2022	554	2,743,949	4948.75	48,358			48,160		26,279			(19,792)				
SPX/CS/221110/4646.71-4827.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	11/10/2021	11/10/2022	5,600	27,033,401	4827.07	359,476			358,000		507,295			(147,123)				

E06.26

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221110/4646.71-4816.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/10/2021	109	524,774	4816.84	6,742			6,714		9,382			(2,759)				
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	385	2,121,005	5506.35	115,261			115,084		131,220			(17,889)				
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	324	4,867,672	5576.05	231,779			101,204		114,814			(15,731)				
SPX/CS/221010/4646.71-5088.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/10/2021	216	1,100,082	5088.15	27,497			27,401		34,324			(13,048)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	11/10/2021	991,361	5,204,645	5.25	18,300			18,225		16,726			(7,490)				
SPX/CS/221110/4646.71-5087.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/10/2021	1,561	7,941,367	5087.66	209,818			208,956		266,392			(85,872)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/10/2021	1,313,861	10,182,423	7.75	30,601			30,476		31,140			(12,524)				
SPX/CS/221010/4646.71-4849.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	1,945	9,431,946	4849	130,286			129,829		187,572			(61,823)				
SPX/CS/221110/4646.71-5006.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	589	4,610,429	5006.83	99,166			68,006		89,686			(27,948)				
SPX/AVGCS/221110/10/4646.71-4983.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2021	681	3,396,011	4983.6	63,001			62,743		32,833			(25,785)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	11/10/2021	587,051	2,348,204	4	8,800			8,764		7,742			(3,602)				
SPX/AVGCS/221110/10/4646.71-4971.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2021	108	535,960	4971.98	9,789			9,749		5,169			(4,006)				
SPX/CS/221110/4646.71-4855.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/10/2021	172	832,941	4855.78	12,788			12,736		17,619			(5,234)				
SPX/CS/231110/4646.71-5341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	492	2,626,423	5341.6	128,043			127,847		147,850			(19,873)				
SPX/CS/221110/4646.71-4925.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDQJBGJWY9T8XKCSX06	11/10/2021	3,831	18,871,502	4925.51	359,518			358,042		490,952			(147,141)				
SPX/CS/221010/4646.71-5076.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/10/2021	117	592,496	5076.53	14,590			14,539		18,301			(6,923)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/10/2021	1,377,065	8,950,923	6.5	29,088			28,968		28,061			(11,905)				
SPX/CS/221115/4682.80-4963.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCJFXT09	11/17/2021	140	694,928	4963.77	13,718			13,666		17,013			(5,491)				
SPX/CS/221111/4682.85-4963.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCJFXT09	11/17/2021	228	1,131,751	4963.82	22,177			22,090		27,494			(9,037)				
SPX/CS/221125/4701.46-4971.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/24/2021	436	2,165,367	4971.79	43,199			43,069		50,839			(16,565)				
SPX/AVGCS/221125/25/4701.46-5042.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/24/2021	346	1,742,309	5042.32	34,380			34,277		12,558			(13,183)				
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	11/24/2021	497	8,755,977	5570.1	319,150			155,351		162,281			(23,578)				
SPX/CS/221125/4701.46-4819.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/24/2021	133	640,743	4819	6,223			6,204		7,749			(2,386)				
SPX/CS/221125/4701.46-5018.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/24/2021	8,921	44,771,996	5018.81	1,003,725			1,000,716		1,161,062			(384,891)				
SPX/CS/221125/4701.46-5197.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	11/24/2021	138	716,624	5197.83	21,922			21,857		22,951			(8,406)				
SPX/CS/221125/4701.46-5054.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/24/2021	15,972	80,721,367	5054.07	1,960,401			1,954,524		2,221,418			(751,740)				
SPX/CS/221125/4701.46-4983.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA70QJXC56	11/24/2021	3,760	18,736,227	4983.55	384,556			383,403		452,858			(147,463)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221125/4701.46-4871.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	109	530,715	4871.65	7,226			7,204		8,837			(2,771)				
SPX/CS/231124/4701.46-5783.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/24/2023	133	767,680	5783.30	47,104			47,049		48,043			(7,141)				
SPX/CS/221025/4701.46-4902.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	10/25/2022	287	1,407,504	4902.68	20,912			20,862		25,487			(9,204)				
SPX/AVGCS/221125/25/4701.46-5040.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	238	1,201,569	5040.13	23,646			23,575		8,657			(9,067)				
SPX/CS/221025/4701.46-5136.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	10/25/2022	274	1,407,343	5136.35	37,493			37,403		39,447			(16,501)				
SPX/CS/221025/4701.46-5148.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	10/25/2022	357	1,840,255	5148.10	49,758			49,638		52,053			(21,899)				
SPX/AVGCS/221125/25/4701.46-5054.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	331	1,672,325	5054.07	33,640			33,539		12,074			(12,900)				
SPX/CS/221125/4701.46-5007.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	11/25/2022	1,200	6,010,461	5007.05	131,714			131,319		152,454			(50,507)				
SPX/CS/221125/4701.46-5065.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	583	2,953,560	5065.82	73,913			73,692		82,731			(28,343)				
SPX/CS/221025/4701.46-5195.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	10/25/2022	733	3,807,993	5195.11	108,300			108,040		111,137			(47,665)				
SPX/AVGCS/221125/25/4701.46-5094.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	223	1,136,911	5094.24	23,935			23,863		8,228			(9,178)				
SPX_INDU_NDX/ARB/CS/221125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/24/2021	11/25/2022	1,177	946,184	5.25	18,172			18,118		19,084			(6,968)				
SPX/CS/221125/4701.46-4883.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	127	1,925,957	4883.72	23,457			23,457		8,973			(3,451)				
SPX/CS/221125/4701.46-4995.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	576	2,878,723	4995.30	61,268			61,084		71,327			(23,494)				
SPX/CS/221118/4697.96-4979.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/18/2022	288	1,434,194	4979.84	29,101			29,007		34,351			(11,501)				
SPX/CS/221125/4701.46-5159.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	11/25/2022	2,909	15,011,804	5159.86	435,557			434,251		466,807			(167,020)				
SPX/CS/221125/4701.46-4860.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	131	637,767	4860.89	8,215			8,190		10,056			(3,150)				
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/23/2022	137	681,183	4972.14	14,034			13,991		16,744			(5,116)				
SPX_INDU_NDX/ARB/CS/221125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/24/2021	11/25/2022	1,980	599,873	6.50	35,125			35,020		38,798			(13,469)				
SPX/CS/221125/4701.46-4912.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	282	1,386,863	4912.97	22,574			22,506		27,282			(8,656)				
SPX/CS/231124/4701.46-5406.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	11/24/2023	455	2,459,494	5406.68	124,487			124,341		131,718			(18,871)				
SPX/CS/221125/4701.46-5148.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	11/25/2022	1,106	5,691,514	5148.09	162,771			162,283		175,172			(62,417)				
SPX/AVGCS/221125/25/4701.46-5007.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	453	2,270,291	5007.05	42,303			42,176		16,225			(16,222)				
SPX/CS/231124/4701.46-5641.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/24/2023	278	1,565,763	5641.75	91,442			91,335		94,418			(13,862)				
SPX_INDU_NDX/ARB/CS/221125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/24/2021	11/25/2022	1,143	539,862	7.75	22,467			22,399		26,083			(8,615)				
SPX/CS/231124/4701.46-5265.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/24/2023	465	2,446,336	5265.64	107,731			107,605		115,868			(16,331)				
SPX/CS/221125/4701.46-4924.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	11/24/2021	11/25/2022	171	1,428,904	4924.78	43,683			43,566		17,228			(5,522)				
SPX/CS/231124/4701.46-5430.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	11/24/2021	11/24/2023	921	24,451,552	5430.19	763,010			763,010		272,200			(38,810)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221125/4594.62-4870.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/01/2021	11/25/2022	259	1,261,408	4870.3	26,927			26,851		36,570			(10,327)					
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/01/2021	11/23/2022	137	681,183	4972.14	13,226			13,188		16,744			(5,428)					
SPX/CS/221206/4591.67-4867.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/08/2021	12/06/2022	151	734,943	4867.17	25,386			17,471		21,396			(6,418)					
SPX/CS/221202/4577.10-4851.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/08/2021	12/02/2022	113	548,245	4851.73	19,135			13,101		16,200			(4,893)					
SPX/CS/221205/4538.43-4810.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/08/2021	12/05/2022	132	635,018	4810.74	22,712			15,610		19,648			(5,758)					
SPX/CS/221207/4686.75-4967.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/08/2021	12/07/2022	137	680,611	4967.96	21,819			15,035		17,092			(5,500)					
SPX/CS/231208/4712.02-5442.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	1,038	5,651,555	5442.38	297,670			297,429		304,368			(44,100)					
SPX/AVGCS/221209/10/4712.02-5065.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/10/2021	12/09/2022	370	1,875,315	5065.42	40,786			40,704		14,695			(14,772)					
SPX/CS/221209/4712.02-5018.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/10/2021	12/09/2022	1,567	7,865,937	5018.3	184,573			184,201		199,013			(66,847)					
SPX/CS/221209/4712.02-5006.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	1,012	5,065,051	5006.52	115,126			114,894		125,091			(41,695)					
SPX/AVGCS/221209/10/4712.02-5111.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/10/2021	12/09/2022	241	1,232,078	5111.1	28,227			28,170		9,708			(10,223)					
SPX/CS/221110/4712.02-5206.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	11/10/2022	234	1,218,939	5206.78	37,902			37,793		35,971			(15,532)					
SPX/CS/221110/4712.02-5147.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	11/10/2022	641	3,300,578	5147.88	95,256			94,982		93,212			(39,034)					
SPX/CS/231208/4712.02-5796.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	486	2,816,422	5796.05	176,499			176,356		174,874			(26,148)					
SPX/CS/221110/4712.02-5171.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/10/2021	11/10/2022	1,033	5,342,208	5171.44	159,050			158,593		153,791			(65,175)					
SPX/CS/231208/4712.02-5277.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	557	2,938,143	5277.46	131,912			131,805		137,594			(19,543)					
SPX/CS/231208/4712.02-5417.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	606	3,283,980	5417.47	169,632			169,495		173,856			(25,131)					
SPX/CS/221209/4712.02-5100.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/10/2021	12/09/2022	4,296	21,915,375	5100.78	612,226			610,982		635,043			(221,727)					
SPX/CS/221209/4712.02-4924.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	2,021	13,362,265	4924.06	276,453			171,632		194,740			(62,286)					
SPX_INDU_NDX/ARBCS/221209/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	1,592,545	10,351,543	6.5	39,017			38,939		31,110			(14,131)					
SPX/CS/221209/4712.02-4894.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	115	1,810,536	4894.9	26,635			8,729		9,806			(3,168)					
SPX/CS/221209/4712.02-4994.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/10/2021	12/09/2022	3,776	18,861,178	4994.74	416,031			415,177		454,050			(150,669)					
SPX/AVGCS/221209/10/4712.02-5053.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/10/2021	12/09/2022	746	3,771,778	5053.64	80,746			80,583		29,473			(29,244)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221209/4712.02-5065.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/10/2021	12/09/2022	15,547	78,754,139	5065.42	2,056,399			2,052,262		2,167,471			(744,772)					
SPX/CS/221209/4712.02-5077.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	316	1,604,403	5077.2	43,047			42,961		44,971			(15,591)					
SPX/CS/221209/4712.02-5207.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	213	2,695,951	5207.39	130,806			36,256		35,761			(13,158)					
SPX/CS/221209/4712.02-4982.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	329	1,638,217	4982.96	34,918			34,847		38,379			(12,646)					
SPX/AVGCS/221209/10/4712.02-5018.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/10/2021	12/09/2022	468	2,348,382	5018.3	47,541			47,445		18,125			(17,218)					
SPX/CS/221110/4712.02-4916.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	11/10/2022	965	4,742,084	4916.23	76,553			76,333		86,257			(31,370)					
SPX_INDU_NDX/ARBCS/221209/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	3,094,147	16,244,272	5.25	64,327			64,198		49,981			(23,298)					
SPX/CS/221209/4712.02-4840.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	215	2,456,698	4840.46	32,812			11,685		13,503			(4,241)					
SPX/CS/221209/4712.02-5030.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/10/2021	12/09/2022	7,058	35,499,902	5030.08	856,654			854,930		918,910			(310,257)					
SPX/CS/221208/4712.02-5581.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	362	2,022,115	5581.8	116,481			116,387		117,449			(17,257)					
SPX_INDU_NDX/ARBCS/221209/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	1,986,220	15,393,205	7.75	53,807			53,698		45,188			(19,487)					
SPX/CS/221209/4712.02-4935.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	295	1,457,192	4935.84	26,682			26,628		29,707			(9,663)					
SPX/CS/221209/4712.02-5112.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	368	1,883,490	5112.71	53,708			53,600		55,370			(19,452)					
SPX/CS/221209/4712.02-5171.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/10/2021	12/09/2022	24,839	128,452,911	5171.44	4,014,521			4,006,443		4,011,806			(1,453,951)					
SPX/CS/221110/4712.02-5159.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	11/10/2022	818	4,219,682	5159.66	123,840			123,484		120,351			(50,747)					
SPX/AVGCS/221209/10/4712.02-5041.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/10/2021	12/09/2022	120	603,647	5041.86	12,677			12,651		4,701			(4,591)					
SPX/CS/221216/4620.64-4897.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/22/2021	12/16/2022	198	969,780	4897.88	23,685			23,650		27,443			(8,347)					
SPX/CS/221216/4668.67-4948.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/22/2021	12/16/2022	161	796,755	4948.79	18,697			18,670		20,980			(6,589)					
SPX/AVGCS/221223/25/4725.79-5080.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	338	1,716,009	5080.22	39,286			39,238		13,821			(13,479)					
SPX/CS/221223/4725.79-5080.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/23/2021	12/23/2022	19,628	99,712,634	5080.22	2,786,488			2,783,134		2,755,273			(956,038)					
SPX/CS/231222/4725.79-5430.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	498	2,704,740	5430.56	146,035			145,962		141,973			(21,154)					
SPX/CS/221223/4725.79-5186.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/23/2021	12/23/2022	1,943	10,079,189	5186.57	335,642			335,238		317,105			(115,158)					
SPX/CS/221223/4725.79-4861.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	309	1,502,906	4861.89	18,945			18,922		20,437			(6,500)					
SPX/AVGCS/221223/25/4725.79-5032.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	342	2,345,461	5032.97	45,659			45,642		13,606			(12,518)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221125/4725.79-5186.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	884	4,585,619	5186.55	146,924			146,656		134,253			(56,406)				
SPX/CS/221223/4725.79-5222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	527	44,809,304	5044.78 / 5222.24	1,178,427			95,492		89,181			(32,803)				
SPX/CS/221223/4725.79-5032.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	1,032	5,192,355	5032.97	130,046			129,890		131,556			(44,619)				
SPX/CS/231222/4725.79-5292.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	403	2,133,389	5292.88	100,637			100,587		99,159			(14,578)				
SPX/CS/221125/4725.79-5222.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/23/2021	2,950	15,403,335	5222	515,081			514,144		462,672			(197,748)				
SPX_INDU_NDX/ARBCS/221223/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	12/23/2021	1,060,797	6,895,181	6.5	26,576			26,544		20,778			(9,118)				
SPX/CS/221125/4725.79-5162.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	245	1,264,136	5162.93	39,200			39,128		36,252			(15,049)				
SPX/AVGCS/221223/25/4725.79-5115.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	307	1,570,803	5115.67	37,530			37,485		12,744			(12,876)				
SPX/CS/221223/4725.79-5021.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	1,433	7,197,541	5021.15	174,702			174,492		177,882			(59,940)				
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	497	2,528,598	5092.04	72,279			72,192		71,201			(24,799)				
SPX/CS/221223/4725.79-4997.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	249	1,241,981	4997.52	28,298			28,264		29,076			(9,709)				
SPX/AVGCS/221223/25/4725.79-5151.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	135	693,925	5151.11	17,169			17,148		5,647			(5,891)				
SPX/CS/221223/4725.79-5009.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	3,061	15,334,817	5009.34	360,299			359,866		369,154			(123,618)				
SPX/CS/221223/4725.79-4910.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	215	1,053,789	4910.78	17,410			17,389		18,469			(5,973)				
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	148	860,470	5812.72	56,292			56,264		53,208			(8,154)				
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	573	3,372,162	5883.61	223,361			223,250		211,169			(32,355)				
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	382	2,138,406	5597.99	129,259			129,195		123,540			(18,724)				
SPX/CS/221223/4725.79-5174.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/23/2021	3,484	18,029,448	5174.72	590,845			590,133		560,787			(202,718)				
SPX/AVGCS/221223/25/4725.79-5066.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	231	1,171,691	5066.14	26,254			26,223		9,393			(9,008)				
SPX_INDU_NDX/ARBCS/221223/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	1,070,114	5,618,099	5.25	24,286			24,257		17,306			(8,332)				
SPX/CS/221223/4725.79-4843.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	202	976,284	4843.93	10,808			10,795		11,704			(3,708)				
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	313	1,776,212	5670.95	110,744			110,688		105,694			(16,042)				
SPX/AVGCS/221223/25/4725.79-5068.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	356	2,452,634	4896.86 / 5068.41	50,522			40,431		14,456			(13,889)				
SPX/CS/221125/4725.79-4931.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	752	3,709,264	4931.27	64,531			64,414		67,883			(24,775)				
SPX/CS/221223/4725.79-4938.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	12/23/2021	339	1,675,273	4938.4	30,949			30,912		32,757			(10,619)				
SPX/CS/221223/4725.79-4950.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	12/23/2021	214	1,060,369	4950.27	20,661			20,636		21,617			(7,089)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARB/CS/221223/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/23/2021	12/23/2022	2,357,349	18,269,455	7.75	68,611			68,529		53,855			(23,540)				
SPX/CS/221223/4725.79-5115.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	12/23/2021	12/23/2022	3,789	19,384,271	5115.67	579,763			579,072		563,948			(198,918)				
SPX/CS/221229/4793.06-5068.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870006XZS54	12/29/2021	12/29/2022	146	740,045	5068.74	17,356			17,356		15,267	1,196		(5,807)				
SPX/CS/221228/4786.35-5073.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870006XZS54	12/29/2021	12/28/2022	192	974,118	5073.53	23,171			23,171		20,871	873		(7,781)				
SPX/CS/221230/4766.18-5052.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/05/2022	12/30/2022	337	1,702,575	5052.15		41,071		40,927		37,906			(12,780)				
SPX_INDU_NDX/ARB/CS/230110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	01/10/2022	01/10/2023	1,064,280	5,587,470	5.25		25,063		24,966		18,634			(7,069)				
SPX/CS/221209/4670.29-5125.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/10/2022	12/09/2022	909	4,658,489	5125.64		159,704		159,092		159,624			(50,678)				
SPX/CS/230110/4670.29-4892.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	244	1,191,663	4892.13		24,654		24,558		26,792			(6,954)				
SPX/CS/230110/4670.29-5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	18,064	90,690,440	5020.56		2,673,175		2,662,790		2,830,405			(6,781)				
SPX/AVGCS/230110/10/4670.29-4998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/10/2022	01/10/2023	108	3,012,358	2.5 / 4998.05		40,435		12,977		6,928			(3,675)				
SPX/CS/230110/4670.29-4973.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	1,229	6,111,756	4973.86		162,531		161,900		173,832			(45,843)				
SPX/CS/230110/4670.29-4845.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	247	1,196,279	4845.43		20,207		20,129		22,137			(5,699)				
SPX/CS/221209/4670.29-4871.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870006XZS54	01/10/2022	12/09/2022	413	2,014,359	4871.93		37,047		36,905		40,979			(11,756)				
SPX/CS/240110/4670.29-5604.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	277	1,549,631	5604.35		100,847		100,676		98,749			(12,447)				
SPX/CS/230110/4670.29-5055.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	4,129	20,873,917	5055.59		660,789		658,220		689,897			(186,378)				
SPX/CS/240110/4670.29-5367.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/10/2022	01/10/2024	501	2,687,073	5367.98		149,703		149,450		149,879			(18,477)				
SPX/AVGCS/230110/10/4670.29-5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/10/2022	01/10/2023	328	1,644,871	5020.56		41,181		41,021		21,439			(11,615)				
SPX/CS/230110/4670.29-5067.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/10/2022	01/10/2023	362	1,835,971	5067.44		59,599		59,367		61,754			(16,810)				
SPX_INDU_NDX/ARB/CS/230110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	01/10/2022	01/10/2023	1,838,819	11,952,324	6.5		49,777		49,583		39,039			(14,040)				
SPX/CS/230110/4670.29-5125.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/10/2022	01/10/2023	1,684	8,632,081	5125.65		306,936		305,744		311,882			(86,573)				
SPX/AVGCS/230110/10/4670.29-5067.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/10/2022	01/10/2023	212	12,102,510	2.4 / 5067.39		151,183		149,287		14,267			(8,066)				
SPX/CS/230110/4670.29-4985.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	9,859	49,153,770	4985.53		1,336,518		1,331,326		1,435,225			(376,970)				
SPX/CS/240110/4670.29-5230.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	01/10/2022	01/10/2024	463	2,419,375	5230.72		116,700		116,502		118,703			(14,403)				
SPX/CS/240110/4670.29-5394.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	01/10/2022	01/10/2024	871	4,700,796	5394.18		265,700		265,250		267,321			(32,793)				
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	209	1,154,964	5529.39		72,269		72,146		71,190			(8,919)				
SPX/CS/230110/4670.29-4962.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	1,392	6,908,814	4962.18		178,055		177,363		191,057			(50,221)				
SPX/CS/230110/4670.29-4938.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	305	1,505,628	4938.83		36,425		36,283		39,169			(10,274)				
SPX/CS/230110/4670.29-4880.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	222	1,084,871	4880.43		21,443		21,359		23,373			(6,048)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/230110/10/4670.29-4973.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2022	01/10/2023	348	1,729,429	4973.86		40,020		39,864		21,847			(11,288)				
SPX_INDU_NDX/ARBCS/230110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/10/2022	01/10/2023	2,256,789	17,490,115	7.75		67,801		67,537		55,978			(19,123)				
SPX/CS/230110/4670.29-5032.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2023	314	1,578,233	5032.24		48,130		47,943		50,254			(13,575)				
SPX/CS/230110/4670.29-4803.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2022	01/10/2023	436	2,095,937	4803.82		27,580		27,473		30,563			(7,779)				
SPX/CS/230110/4670.29-4851.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2023	144	696,332	4851.53		12,219		12,172		13,270			(3,447)				
SPX/CS/230110/4670.29-5113.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	01/10/2023	1,316	6,728,153	5113.39		235,099		234,186		239,953			(66,311)				
SPX/CS/230110/4670.29-4950.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2023	3,021	14,954,456	4950.51		371,968		370,523		401,459			(104,915)				
SPX/CS/230110/4670.29-5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2023	160	803,701	5020.56		24,040		23,947		25,083			(753,980)				
SPX/CS/230110/4670.29-5161.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	01/10/2023	431	2,226,878	5161.26		82,956		82,634		83,262			(23,398)				
SPX/CS/221209/4670.29-5160.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	12/09/2022	430	5,698,102	5160.67		194,906		79,195		78,383			(25,227)				
SPX/CS/230110/4670.29-4837.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2023	235	1,136,662	4837.39		18,459		18,388		20,198			(5,207)				
SPX/CS/240110/4670.29-5534.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/10/2022	01/10/2024	503	2,785,249	5534.29		173,706		173,411		172,093			(21,439)				
SPX/AVGCS/230110/10/4670.29-5008.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2022	01/10/2023	623	3,120,850	5008.89		76,721		76,423		40,423			(21,640)				
SPX/CS/230106/4677.03-4957.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/12/2022	01/06/2023	162	803,139	4957.65		20,538		20,458		21,268			(5,728)				
SPX/CS/230113/4662.85-4942.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/19/2022	01/13/2023	346	1,710,147	4942.62		39,813		39,675		46,640			(9,848)				
SPX/CS/230118/4577.11-4851.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/19/2022	01/18/2023	156	756,871	4851.74		19,270		19,206		23,018			(4,684)				
SPX/CS/230125/4356.45-4552.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	169	769,848	4552.49		15,656		15,609		21,635			(3,398)				
SPX/CS/240125/4356.45-5162.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2024	285	1,524,542	5162.39		100,328		100,194		124,369			(9,805)				
SPX/CS/230125/4356.45-4814.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	695	3,346,932	4814.26		133,715		133,315		190,068			(29,021)				
SPX/CS/240125/4356.45-5227.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	01/25/2022	01/25/2024	659	3,444,107	5227.74		231,673		231,362		293,381			(22,641)				
SPX/CS/230125/4356.45-4606.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	325	1,499,008	4606.94		37,596		37,484		52,327			(8,160)				
SPX/CS/230125/4356.45-4628.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2023	712	3,297,283	4628.73		88,112		87,848		123,668			(19,123)				
SPX/CS/230125/4356.45-4781.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	2,137	10,216,125	4781.22		386,434		385,279		549,272			(83,870)				
SPX_INDU_NDX/ARBCS/230125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2022	01/25/2023	1,837,548	11,944,062	6.5		54,186		54,024		50,140			(11,760)				
SPX/CS/240125/4356.45-4879.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2024	440	2,145,479	4879.22		105,671		105,529		130,846			(10,327)				
SPX/CS/230125/4356.45-4513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/25/2022	01/25/2023	345	1,555,701	4513.48		25,850		25,773		35,714			(5,610)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	01/25/2022	01/25/2024	443	2,221,398	5009.49		128,061		127,889		158,588			(12,515)					
SPX/AVGCS/230125/25/4356.45-4715.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	246	1,161,823	4715.86		34,036		33,934		49,779			(7,387)					
SPX/AVGCS/230125/25/4356.45-4672.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	397	1,853,664	4672.29		49,970		49,820		73,349			(10,845)					
SPX/CS/221223/4356.45-4515.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	137	619,833	4515.66		10,267		10,236		14,454			(2,501)					
SPX/AVGCS/230125/25/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	448	2,096,115	4683.18		57,819		57,647		84,761			(12,549)					
SPX/CS/221223/4356.45-4760.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	148	704,040	4760.42		25,136		25,062		36,325			(6,122)					
SPX/CS/240125/4356.45-5359.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2024	277	1,486,195	5359.8		108,085		107,940		135,170			(10,563)					
SPX/CS/230125/4356.45-4770.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	2,773	13,226,755	4770.3		491,509		490,040		697,432			(106,675)					
SPX/AVGCS/230125/25/4356.45-4670.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	256	1,196,028	4670.45		32,070		31,975		47,148			(6,960)					
SPX/CS/230125/4356.45-4617.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/25/2022	01/25/2023	3,694	17,057,403	4617.84		441,383		440,063		617,759			(95,796)					
SPX/CS/230125/4356.45-4525.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	118	533,865	4525.89		9,524		9,495		13,142			(2,067)					
SPX_INDU_NDX/ARBCS/230125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America, National Association-NY	01/25/2022	01/25/2023	1,128,439	5,924,305	5.25		27,699		27,616		25,309			(6,012)					
SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	01/25/2022	01/25/2024	762	3,835,155	5031.7		223,811		223,511		280,018			(21,873)					
SPX/CS/230125/4356.45-4694.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	491	2,307,081	4694.07		73,720		73,500		103,618			(16,000)					
SPX/AVGCS/230125/25/4356.45-4748.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	125	595,929	4748.53		18,419		18,364		26,796			(3,997)					
SPX/CS/221223/4356.45-4781.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	12/23/2022	775	46,785,824	4715.86 / 4781.2		1,575,715		136,209		198,381			(33,273)					
SPX/CS/230125/4356.45-4481.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	01/25/2022	01/25/2023	593	2,659,423	4481.98		36,154		36,046		49,567			(7,847)					
SPX/CS/240125/4356.45-5157.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2024	256	1,321,719	5157.3		86,659		86,543		107,423			(8,469)					
SPX/CS/230125/4356.45-4650.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/25/2022	01/25/2023	11,229	52,220,203	4650.51		1,486,831		1,482,386		2,090,775			(322,696)					
SPX/AVGCS/230125/25/4356.45-4639.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	323	1,496,537	4639.62		37,270		37,158		55,021			(8,089)					
SPX/CS/221223/4356.45-4546.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	175	797,388	4546.83		15,457		15,412		21,875			(3,765)					
SPX_INDU_NDX/ARBCS/230125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	01/25/2022	01/25/2023	1,266,280	9,813,670	7.75		43,077		42,948		40,493			(9,349)					
SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/25/2022	01/25/2023	20,948	107,917,487	4683.18		3,316,085		3,035,181		4,289,097			(660,720)					
SPX/CS/221223/4356.45-4813.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	12/23/2022	874	4,209,166	4813.88		163,348		162,865		237,626			(39,784)					
SPX/CS/230125/4356.45-4563.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	180	819,744	4563.38		17,469		17,416		24,182			(3,791)					
SPX/CS/230120/4397.94-4661.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/26/2022	01/20/2023	300	1,398,546	4661.82		37,029		36,916		49,336			(8,048)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/230120/4482.73-4751.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCOJFXTO9	01/26/2022	01/20/2023	142	674,740	4751.69		16,757		16,705		22,399								(3,642)	
SPX/CS/230127/4431.85-4697.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCOJFXTO9	02/02/2022	01/27/2023	337	1,583,145	4697.76		47,360		47,101		54,686									(9,070)
SPX/CS/230203/4500.53-4770.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/09/2022	02/03/2023	224	1,068,605	4770.56		31,187		31,014		34,777									(5,135)
SPX/CS/230210/4504.08-4658.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	113	527,642	4658.88		9,214		9,165		10,519									(1,394)
SPX/CS/230210/4504.08-4633.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVQDLFKA70QJXC56	02/10/2022	02/10/2023	468	2,169,043	4633.8		31,698		31,530		36,739									(4,796)
SPX/CS/230210/4504.08-4785.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	818	3,912,751	4785.59		112,145		111,554		131,643									(16,968)
SPX/CS/230210/4504.08-4796.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	1,430	6,858,609	4796.85		202,860		201,791		238,234									(30,693)
SPX/CS/230210/4504.08-4978.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/10/2022	02/10/2023	677	5,554,444	4978.46	5179.5 /	270,721		140,718		166,194									(21,404)
SPX/CS/230210/4504.08-4930.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	788	3,884,057	4930.97		152,310		151,507		178,874									(23,045)
SPX/CS/230210/4504.08-4763.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	342	1,627,463	4763.06		43,509		43,280		51,111									(6,583)
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	1,330	6,920,637	5202.21		413,023		412,015		455,139									(28,989)
SPX/CS/230210/4504.08-4887.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	409	1,997,859	4887.08		72,621		72,238		85,353									(10,988)
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	435	2,195,471	5044.57		111,988		111,715		121,462									(7,860)
SPX/AVGCS/230210/10/4504.08-4796.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G71XBU11	02/10/2022	02/10/2023	405	1,942,074	4796.85		50,918		50,649		52,880									(7,704)
SPX/CS/230210/4504.08-4841.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	17,349	84,003,835	4841.89		2,754,991		2,740,472		3,268,043									(416,835)
SPX/CS/230110/4504.08-4679.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	01/10/2023	161	753,310	4679.02		14,416		14,336		16,781									(2,415)
SPX_INDU_NDX/ARBCS/230210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	02/10/2022	02/10/2023	1,136,137	8,805,062	7.75		39,754		39,544		32,787									(6,015)
SPX/CS/230210/4504.08-4678.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	121	565,315	4678.84		10,969		10,911		12,585									(1,660)
SPX/AVGCS/230210/10/4504.08-4841.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G71XBU11	02/10/2022	02/10/2023	530	2,566,888	4841.89		73,341		72,954		75,283									(11,097)
SPX/CS/230110/4504.08-4920.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	01/10/2023	515	2,533,509	4920.71		95,596		95,065		113,689									(16,015)
SPX/CS/230210/4504.08-4875.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	5,391	26,285,883	4875.67		928,051		923,160		1,099,011									(140,416)
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	156	831,673	5327.08		55,517		55,382		59,898									(3,897)
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	382	2,036,495	5337.33		135,373		135,031		147,567									(9,501)
SPX/AVGCS/230210/10/4504.08-4830.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G71XBU11	02/10/2022	02/10/2023	378	1,825,531	4830.63		51,092		50,823		52,658									(7,730)
SPX/CS/230210/4504.08-4774.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	3,587	17,127,677	4774.32		469,505		467,031		557,235									(71,037)
SPX/CS/230210/4504.08-4853.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	417	2,024,614	4853.15		68,698		68,336		80,777									(10,394)
SPX_INDU_NDX/ARBCS/230210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	02/10/2022	02/10/2023	1,407,963	7,391,806	5.25		36,365		36,174		28,493									(5,502)

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230210/4504.08-4943.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/10/2022	02/10/2023	1,821	9,000,852	4943.28		359,953		358,056		422,472			(54,462)					
SPX/CS/230210/4504.08-4670.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	185	862,291	4670.26		16,037		15,952		18,341			(2,426)					
SPX/CS/230210/4504.08-4616.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70D06XZS54	02/10/2022	02/10/2023	887	4,093,305	4616.68		52,618		52,340		60,768			(7,961)					
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	665	3,594,963	5404.9		245,781		245,181		270,284			(17,251)					
SPX/CS/230210/4504.08-4710.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	240	1,130,369	4710.43		25,087		24,955		29,187			(3,796)					
SPX/AVGCS/230210/10/4504.08-4881.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/10/2022	02/10/2023	196	954,696	4881.36		28,978		28,826		29,375			(4,384)					
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	194	1,075,675	5548.59		79,488		79,294		85,884			(5,579)					
SPX_INDU_NDX/ARBGS/230210/10/00-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70D06XZS54	02/10/2022	02/10/2023	3,268,774	21,247,031	6.5		100,970		100,438		80,492			(15,277)					
SPX/CS/230210/4504.08-4808.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	8,924	42,906,771	4808.11		1,294,158		1,287,337		1,536,319			(195,809)					
SPX/AVGCS/230210/10/4504.08-4828.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/10/2022	02/10/2023	352	1,697,600	4828.85		47,391		47,141		48,834			(7,170)					
SPX/CS/230110/4504.08-4977.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/10/2022	01/10/2023	431	5,604,540	4977.01		223,140		87,595		104,326			(14,756)					
SPX/CS/230214/4401.67-4665.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70D06XZS54	02/16/2022	02/14/2023	128	597,219	4665.77		17,859		17,769		20,907			(2,441)					
SPX/CS/230215/4471.07-4739.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70D06XZS54	02/16/2022	02/15/2023	154	729,857	4739.33		20,672		20,568		24,381			(2,817)					
SPX/CS/230210/4418.64-4683.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70D06XZS54	02/16/2022	02/10/2023	201	941,436	4683.76		27,765		27,623		32,604			(3,844)					
SPX/CS/230217/4380.26-4643.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/23/2022	02/17/2023	117	543,240	4643.08		13,530		13,466		19,292			(1,534)					
SPX/CS/230217/4348.87-4609.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/23/2022	02/17/2023	492	2,268,022	4609.8		57,738		57,467		82,067			(6,547)					
SPX/CS/240223/4384.65-5261.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	819	4,310,554	5261.58		297,415		297,627		357,954			(13,092)					
SPX/AVGCS/230224/25/4384.65-4751.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	208	987,924	4751.24		31,911		31,951		42,658			(2,968)					
SPX/AVGCS/230224/25/4384.65-4702.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	968	4,551,392	4702.54		134,964		135,131		179,255			(12,551)					
SPX/CS/230224/4384.65-4592.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	240	1,101,232	4592.92		26,037		26,069		31,790			(2,421)					
SPX/CS/230224/4384.65-4669.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 87GCMVDQLFKA700JXC56	02/25/2022	02/24/2023	1,353	6,316,408	4669.65		193,501		193,739		239,768			(17,994)					
SPX/CS/230224/4384.65-4801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	02/25/2022	02/24/2023	2,118	10,166,708	4801.18		416,622		417,135		524,223			(38,743)					
SPX/CS/230125/4384.65-4801.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	02/25/2022	01/25/2023	635	5,095,898	4801.19		258,551		123,339		157,411			(12,586)					
SPX/CS/230224/4384.65-4581.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	384	1,758,045	4581.96		39,821		39,870		48,350			(3,703)					
SPX/CS/230224/4384.65-4510.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	735	3,314,879	4510.93		50,059		50,120		60,451			(4,655)					
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	487	2,389,211	4910.81		122,309		122,396		142,367			(5,384)					
SPX/CS/230125/4384.65-4845.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09	02/25/2022	01/25/2023	894	4,329,325	4845.04		186,369		186,646		240,225			(19,046)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240223/4384.65-5458.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	260	1,417,226	5458.89		105,691		105,766		128,833			(4,652)					
SPX/CS/230125/4384.65-4551.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	01/25/2023	397	5,287,845	4812.15 / 4551.93		178,258		35,239		43,046			(3,596)					
SPX/CS/240223/4384.65-5393.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	871	4,699,908	5393.12		343,069		343,314		416,567			(15,102)					
SPX/CS/230224/4384.65-4724.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	336	4,111,757	5042.09 / 4724.46		205,662		56,009		69,694			(5,202)					
SPX_INDU_NDX/ARBOS/230224/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	6,425,333	41,764,665	6.5		208,457		208,714		176,234			(19,385)					
SPX/CS/230224/4384.65-4494.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	954	4,288,452	4494.27		56,589		56,659		68,441			(5,262)					
SPX/CS/230224/4384.65-5239.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	155	809,925	5239.66		46,703		46,760		61,727			(4,343)					
SPX/CS/230224/4384.65-4647.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	3,628	16,863,818	4647.73		482,705		483,299		597,613			(44,888)					
SPX/CS/230224/4384.65-4636.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	304	1,407,328	4636.76		39,040		39,088		48,067			(3,631)					
SPX_INDU_NDX/ARBOS/230224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	1,520,660	7,983,465	5.25		42,108		42,160		34,215			(3,916)					
SPX/CS/230224/4384.65-4812.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/25/2022	02/24/2023	3,882	18,679,088	4812.16		777,703		778,661		982,049			(72,321)					
SPX/AVGCS/230224/25/4384.65-4691.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	116	542,726	4691.58		15,760		15,780		20,868			(1,466)					
SPX/AVGCS/230224/25/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	639	3,011,930	4713.5		91,411		91,523		121,350			(8,501)					
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	171	806,007	4713.5		27,751		27,785		34,492			(2,581)					
SPX/CS/230224/4384.65-4845.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	02/24/2023	578	2,801,578	4845.31		122,796		122,947		155,553			(11,419)					
SPX/CS/230224/4384.65-4680.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/25/2022	02/24/2023	8,482	39,700,117	4680.61		1,250,736		1,252,276		1,556,025			(116,310)					
SPX/CS/230224/4384.65-4746.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/25/2022	02/24/2023	4,993	23,700,549	4746.38		874,391		875,468		1,095,786			(81,313)					
SPX/CS/230224/4384.65-4658.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	2,142	9,979,355	4658.69		296,132		296,497		366,315			(27,538)					
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/25/2022	02/24/2023	12,867	60,650,656	4713.5		2,077,903		2,080,462		2,595,510			(193,232)					
SPX/CS/240223/4384.65-5064.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	531	4,413,878	4552.81 / 5064.27		196,388		162,463		191,719			(7,146)					
SPX_INDU_NDX/ARBOS/230224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	1,043,847	8,089,814	7.75		38,254		38,301		33,617			(3,557)					
SPX/CS/230125/4384.65-4790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	01/25/2023	155	742,908	4790.23		29,513		29,556		37,588			(3,016)					
SPX/AVGCS/230224/25/4384.65-4669.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	448	2,092,902	4669.65		57,829		57,901		76,370			(5,378)					
SPX/CS/230224/4384.65-4537.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	1,064	4,827,336	4537.61		86,538		86,644		105,237			(8,047)					
SPX/CS/230228/4373.94-4636.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/02/2022	02/28/2023	132	612,002	4636.38		18,106		18,131		21,820			(1,497)					
SPX/CS/230301/4306.26-4564.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/02/2022	03/01/2023	123	561,451	4564.64		17,367		17,399		20,670			(1,424)					
SPX/CS/230308/4170.70-4420.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/09/2022	03/08/2023	150	663,141	4420.94		21,501		21,547		25,901			(1,279)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230303/4328.87-4588.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ..... 876GMVDQLFKA700JXC56	03/09/2022	03/03/2023	316	1,449,998	4588.6		41,843		41,932		52,763			(2,526)				
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4ROTDBPU41	03/10/2022	03/08/2024	897	4,412,368	4919.75		275,674		275,966		336,657			(6,731)				
SPX/CS/230310/4259.52-4621.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	321	1,483,022	4621.76		59,088		59,219		75,230			(2,970)				
SPX/AVGCS/230310/10/4259.52-4568.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	513	2,343,564	4568.34		74,743		74,909		107,508			(3,756)				
SPX/CS/230310/4259.52-4610.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	3,962	18,267,474	4610.93		707,092		708,662		903,736			(35,538)				
SPX/CS/230310/4259.52-4653.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	175	815,898	4653.53		34,627		34,704		44,322			(1,740)				
SPX/CS/230310/4259.52-4451.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	652	2,900,303	4451.19		68,009		68,160		84,266			(3,418)				
SPX/CS/230210/4259.52-4706.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	02/10/2023	324	1,525,085	4706.77		70,370		70,512		91,948			(3,879)				
SPX/CS/230310/4259.52-4525.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	1,359	6,148,890	4525.74		190,198		190,620		239,950			(9,559)				
SPX/AVGCS/230310/10/4259.52-4578.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	665	3,848,801	4578.98	5044.44 /	155,168		99,534		143,397			(4,991)				
SPX/CS/230310/4259.52-4664.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ..... IYD0JBGJWY9T8KCSX06	03/10/2022	03/10/2023	2,445	11,404,496	4664.17		491,819		492,911		632,956			(24,718)				
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/08/2024	166	838,905	5047.53		58,405		58,465		71,883			(1,426)				
SPX/CS/230310/4259.52-4707.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	1,142	5,375,591	4707.01		248,848		249,400		322,971			(12,507)				
SPX/CS/230210/4259.52-4653.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	02/10/2023	217	1,011,038	4653.53		42,633		42,718		55,179			(2,350)				
SPX_INDU_NDX/ARBCS/230310/10/00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70006XZS54	03/10/2022	03/10/2023	978,650	5,137,913	5.25		28,268		28,330		23,724			(1,421)				
SPX/CS/230310/4259.52-4461.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	223	993,140	4461.85		24,413		24,467		30,318			(1,227)				
SPX/CS/230310/4259.52-4424.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	UBS ..... 549300W01FUSNYHFL2	03/10/2022	03/10/2023	4,795	21,217,542	4424.79		432,768		433,728		537,580			(21,750)				
SPX/CS/230310/4259.52-4536.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	1,572	7,130,609	4536.39		227,871		228,377		287,967			(11,453)				
SPX/CS/230310/4259.52-4578.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	15,799	72,341,090	4578.98		2,592,075		2,597,828		3,304,007			(130,275)				
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/08/2024	439	2,243,690	5111.42		163,005		163,175		201,548			(3,980)				
SPX/CS/230310/4259.52-4504.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	237	1,069,425	4504.44		31,036		31,104		38,771			(1,560)				
SPX_INDU_NDX/ARBCS/230310/10/00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ..... 549300WCGB70006XZS54	03/10/2022	03/10/2023	1,137,557	8,816,067	7.75		44,530		44,629		39,515			(2,238)				
SPX/AVGCS/230310/10/4259.52-4617.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	206	949,457	4617.64		33,369		33,443		48,705			(1,677)				
SPX/CS/230310/4259.52-4589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	447	2,049,811	4589.63		75,880		76,048		96,249			(3,814)				
SPX/CS/230310/4259.52-4547.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	10,444	47,487,148	4547.04		1,562,165		1,565,632		1,981,676			(78,513)				
SPX/AVGCS/230310/10/4259.52-4565.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/10/2023	385	1,757,731	4565.43		55,627		55,751		80,040			(2,796)				
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ..... ES71P3U3RHI G71XBU11	03/10/2022	03/08/2024	468	2,230,810	4770.66		117,318		117,440		141,300			(2,864)				
SPX/CS/230210/4259.52-4674.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	03/10/2022	02/10/2023	797	3,726,501	4674.82		163,004		163,333		212,081			(8,986)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX_INDUI_NDX/ARB/CS/230310/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	4,665,081	30,323,027	6.5		159,569		159,923		137,940			(8,020)					
SPX/CS/240308/4259.52-4898.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	479	2,345,141	4898.35		143,780		143,930		174,908			(3,510)					
SPX/CS/230310/4259.52-4515.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	4,246	19,172,405	4515.09		571,240		572,508		721,781			(28,710)					
SPX/CS/230310/4259.52-4674.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	03/10/2022	03/10/2023	3,447	16,114,240	4674.83		707,293		708,863		913,106			(35,548)					
SPX/CS/240308/4259.52-5240.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	283	1,483,538	5240.21		114,774		114,893		143,780			(2,802)					
SPX/CS/230210/4259.52-4444.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	02/10/2023	696	3,093,393	4444.11		70,032		70,173		87,438			(3,861)					
SPX/CS/230310/4259.52-4412.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	139	613,535	4412.02		11,706		11,732		14,422			(588)					
SPX/CS/230310/4259.52-4377.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	297	1,298,267	4377.47		19,565		19,608		23,961			(983)					
SPX/AVGCS/230310/10/4259.52-4536.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	450	2,041,926	4536.39		60,298		60,432		85,896			(3,031)					
SPX/CS/230315/4262.45-4518.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/16/2022	03/15/2023	228	1,030,152	4518.21		33,057		33,135		38,702			(1,252)					
SPX/CS/230310/4204.31-4456.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/16/2022	03/10/2023	234	1,042,837	4456.57		34,582		34,665		40,203			(1,329)					
SPX/CS/230317/4463.12-4730.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/23/2022	03/17/2023	318	1,504,429	4730.91		47,762		47,887		50,541			(830)					
SPX/CS/240325/4543.06-5338.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	171	912,815	5338.1		66,374		66,533		62,389								
SPX_INDUI_NDX/ARB/CS/230324/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/28/2022	03/24/2023	971,630	6,558,503	6.75		37,006		37,213		25,258								
SPX/CS/240325/4543.06-5087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	527	2,680,907	5087.11		150,060		150,474		143,987								
SPX/CS/240325/4543.06-5269.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	175	922,241	5269.95		63,776		63,928		59,933								
SPX/CS/230324/4543.06-4815.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/24/2023	7,740	37,273,054	4815.64		1,207,102		1,213,864		1,180,937								
SPX/CS/230324/4543.06-5020.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/24/2023	441	2,213,921	5020.23		108,329		108,936		106,306								
SPX/AVGCS/230324/25/4543.06-4881.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/28/2022	03/24/2023	220	1,074,029	4881.95		35,796		35,996		33,422								
SPX/CS/230224/4543.06-5020.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	02/24/2023	2,687	13,488,955	5020.08		654,524		658,503		640,851								
SPX/CS/230324/4543.06-4645.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/24/2023	343	1,593,331	4645.28		22,038		22,161		20,883								
SPX/CS/230324/4543.06-4838.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/28/2022	03/24/2023	10,732	51,925,280	4838.36		1,799,228		1,809,308		1,756,771								
SPX/CS/230324/4543.06-4739.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/24/2023	307	1,455,103	4739.75		36,061		36,263		34,858								
SPX/CS/230224/4543.06-4986.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	02/24/2023	241	1,201,628	4986.01		56,025		56,365		54,584								
SPX/AVGCS/230324/25/4543.06-4861.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/28/2022	03/24/2023	379	1,842,346	4861.07		59,058		59,389		55,362								
SPX/CS/230324/4543.06-4929.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/24/2023	4,435	21,860,381	4929.06		926,999		932,193		908,870								
SPX_INDUI_NDX/ARB/CS/230324/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/28/2022	03/24/2023	1,901,917	11,411,502	6		65,629		65,997		44,355								

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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SPX/CS/230224/4543.06-4963.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	635	3,151,689	4963.29		141,002		141,859		138,233								
SPX/CS/230324/4543.06-4940.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	2,902	14,338,579	4940.93		621,349		624,830		609,349								
SPX/AVGCS/230324/25/45-43.06-4827.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	03/28/2022	03/24/2023	280	1,351,560	4827		40,223		40,449		37,860								
SPX/CS/230324/4543.06-4804.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	5,783	49,130,255	4804.29		1,693,909		873,696		849,681								
SPX/CS/230324/4543.06-4986.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	406	2,024,320	4986.01		94,459		94,988		92,732								
SPX/AVGCS/230324/25/45-43.06-4838.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	03/28/2022	03/24/2023	924	4,470,645	4838.36		136,606		137,371		128,390								
SPX/CS/230224/4543.06-4940.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	375	1,852,718	4940.58		79,955		80,441		78,204								
SPX/CS/230324/4543.06-4872.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	1,372	6,684,974	4872.43		251,724		253,134		246,769								
SPX/CS/230224/4543.06-4740.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	857	4,062,763	4740.68		100,336		100,946		97,798								
SPX/CS/230324/4543.06-4770.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	3,541	16,891,314	4770.21		469,667		472,299		458,898								
SPX/CS/240325/4543.06-5256.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	181	951,484	5256.82		65,024		65,196		61,176								
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	681	3,729,762	5476.89		287,039		287,831		275,899								
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	809	4,171,503	5156.37		252,536		253,233		243,550								
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	03/28/2022	03/24/2023	980,595	4,412,678	4.5		26,719		26,868		17,475								
SPX/CS/230324/4543.06-4673.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	520	2,430,428	4673.9		41,601		41,834		40,168								
SPX/CS/230324/4543.06-4686.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	167	782,651	4686.53		14,813		14,896		14,087								
SPX/CS/240325/4543.06-5133.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	309	1,586,301	5133.66		94,839		95,101		90,260								
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	03/28/2022	03/24/2023	652,907	2,774,855	4.25		17,076		17,171		11,022								
SPX/CS/230224/4543.06-4929.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	117	576,719	4929.22		24,678		24,803		23,852								
SPX/CS/230324/4543.06-4849.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	459	2,226,021	4849.72		79,238		79,682		77,643								
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	318	1,704,738	5360.81		124,027		124,370		118,248								
SPX/CS/230324/4543.06-4667.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	566	2,641,884	4667.64		43,435		43,678		41,712								
SPX/CS/230329/4631.60-4909.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	03/30/2022	03/29/2023	109	535,136	4909.5		16,929		16,929		15,663	(1,266)							
SPX/CS/230328/4575.52-4850.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70D06XZS54	03/30/2022	03/28/2023	692	3,356,235	4850.05		111,204		111,204		103,534	(7,670)							
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										98,473,012	56,447,023		138,612,159	XXX	304,304,377	75,471		(50,758,747)			XXX	XXX	
SPX/CLQ/220408/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	04/12/2021	04/08/2022	6,634,462	15,922,709	2.4	3,713			3,765		116,395			(48,409)					
SPX/CLQ/220408/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	04/12/2021	04/08/2022	1,679,059	4,197,648	2.5	982			996		34,128			(12,806)					
SPX/CLQ/220408/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	04/12/2021	04/08/2022	1,193,364	3,222,083	2.7	759			769		30,914			(9,891)					
SPX/CLQ/220425/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	04/23/2021	04/25/2022	4,055,961	9,734,306	2.4	7,857			7,967		231,896			(29,876)					

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/220425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	2,013,677	5,436,928	2.7	4,460			4,522		134,445			(16,959)				
SPX/CLQ/220425/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	699,859	1,749,648	2.5	1,421			1,440		42,600			(5,401)				
SPX/CLQ/220425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	677,393	1,422,525	2.1	1,111			1,126		30,619			(4,223)				
SPX/CLQ/220510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	684,411	1,437,263	2.1	1,816			1,842		5,001			(4,250)				
SPX/CLQ/220510/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	3,569,982	8,567,957	2.4	11,161			11,317		47,283			(26,117)				
SPX/CLQ/220510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	902,734	2,437,382	2.7	3,220			3,265		17,676			(7,535)				
SPX/CLQ/220510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	1,551,044	3,877,610	2.5	5,083			5,154		23,745			(11,893)				
SPX/CLQ/220525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	620,071	1,674,192	2.7	3,155			3,199		38,523			(5,331)				
SPX/CLQ/220525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	578,362	1,214,560	2.1	2,211			2,242		23,713			(3,737)				
SPX/CLQ/220525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	1,461,084	3,652,710	2.5	6,847			6,942		82,058			(11,570)				
SPX/CLQ/220525/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	3,667,599	8,802,238	2.4	16,422			16,652		192,654			(27,753)				
SPX/CLQ/220610/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	3,140,887	7,538,129	2.4	18,454			18,446		32,469			(24,060)				
SPX/CLQ/220610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,918,911	4,797,278	2.5	11,795			11,790		23,200			(15,378)				
SPX/CLQ/220610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	3,018,344	8,149,529	2.7	20,075			20,066		47,467			(26,173)				
SPX/CLQ/220624/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	640,233	1,344,489	2.1	3,228			3,226		3,510			(4,208)				
SPX/CLQ/220624/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,398,322	3,495,805	2.5	10,278			10,298		57,634			(11,167)				
SPX/CLQ/220624/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	662,717	1,391,706	2.1	4,020			4,029		18,802			(4,368)				
SPX/CLQ/220624/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,541,741	4,162,701	2.7	12,195			12,220		71,934			(13,250)				
SPX/CLQ/220708/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	3,537,986	8,491,166	2.4	24,848			24,898		134,254			(26,998)				
SPX/CLQ/220708/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	2,541,797	6,354,491	2.5	21,519			21,600		11,688			(20,041)				
SPX/CLQ/220708/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	559,834	1,175,652	2.1	3,901			3,916		941			(3,633)				
SPX/CLQ/220708/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	4,422,755	10,614,611	2.4	35,878			36,012		16,579			(33,414)				
SPX/CLQ/220725/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	5,392,679	12,942,431	2.4	52,619			52,890		132,950			(41,756)				
SPX/CLQ/220725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	1,486,181	4,012,688	2.7	16,432			16,517		45,352			(13,039)				
SPX/CLQ/220725/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	719,013	1,797,532	2.5	7,335			7,372		19,345			(5,820)				
SPX/CLQ/220810/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	7,086,842	17,717,105	2.5	83,631			83,504		19,712			(58,259)				
SPX/CLQ/220810/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	4,570,578	10,969,387	2.4	51,627			51,549		10,161			(35,965)				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/220810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	1,022,836	2,761,657	2.7	13,030			13,010		4,185			(9,077)				
SPX/CLQ/220825/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse ..... E58DKGIMJYYYJLN8C3868	.08/25/2021	.08/25/2022	4,163,648	9,992,755	2.4	49,067			49,071		70,135			(30,669)				
SPX/CLQ/220825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse ..... E58DKGIMJYYYJLN8C3868	.08/25/2021	.08/25/2022	1,321,291	3,567,486	2.7	17,697			17,698		29,221			(11,061)				
SPX/CLQ/220825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse ..... E58DKGIMJYYYJLN8C3868	.08/25/2021	.08/25/2022	698,540	1,746,350	2.5	8,625			8,626		13,135			(5,391)				
SPX/CLQ/220909/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	2,532,658	6,331,645	2.5	36,585			36,409		8,149			(20,739)				
SPX/CLQ/220909/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	3,990,022	9,576,053	2.4	55,139			54,873		10,320			(31,257)				
SPX/CLQ/220909/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	814,504	1,710,458	2.1	9,617			9,570		884			(5,451)				
SPX/CLQ/220909/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	1,272,898	3,436,825	2.7	19,924			19,829		5,845			(11,295)				
SPX/CLQ/220923/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	5,499,144	13,197,946	2.4	81,265			80,997		122,698			(42,382)				
SPX/CLQ/220923/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	803,723	2,009,308	2.5	12,463			12,422		19,634			(6,500)				
SPX/CLQ/220923/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	992,072	2,678,594	2.7	16,686			16,631		27,686			(8,702)				
SPX/CLQ/221010/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	1,998,845	4,997,113	2.5	34,773			34,709		15,662			(16,528)				
SPX/CLQ/221010/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	3,301,399	7,923,358	2.4	54,807			54,706		22,725			(26,051)				
SPX/CLQ/221025/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	2,278,707	6,152,509	2.7	43,268			43,188		22,508			(20,566)				
SPX/CLQ/221025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	3,522,784	8,454,682	2.4	66,694			66,646		47,972			(29,402)				
SPX/CLQ/221025/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	1,040,626	2,809,690	2.7	22,194			22,178		18,571			(9,784)				
SPX/CLQ/221110/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	1,477,337	3,693,343	2.5	29,149			29,127		22,158			(12,850)				
SPX/CLQ/221110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70006XZS54	.11/10/2021	.11/10/2022	3,724,040	8,937,696	2.4	77,048			76,732		14,289			(31,534)				
SPX/CLQ/221110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70006XZS54	.11/10/2021	.11/10/2022	699,679	1,469,326	2.1	12,396			12,345		1,664			(5,073)				
SPX/CLQ/221110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.11/10/2021	.11/10/2022	1,252,191	3,380,916	2.7	29,242			29,122		6,820			(11,968)				
SPX/CLQ/221110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70006XZS54	.11/10/2021	.11/10/2022	581,092	1,452,730	2.5	12,598			12,547		2,536			(5,156)				
SPX/CLQ/221125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.11/24/2021	.11/25/2022	4,782,053	11,476,927	2.4	104,039			103,728		40,724			(39,895)				
SPX/CLQ/221125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.11/24/2021	.11/25/2022	1,162,536	3,138,847	2.7	28,665			28,579		12,832			(10,992)				
SPX/CLQ/221125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.11/24/2021	.11/25/2022	2,973,446	7,433,615	2.5	67,828			67,624		27,782			(26,009)				
SPX/CLQ/221209/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.12/10/2021	.12/09/2022	1,098,381	2,965,629	2.7	28,833			28,774		4,192			(10,442)				
SPX/CLQ/221209/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.12/10/2021	.12/09/2022	2,975,634	7,141,522	2.4	70,195			70,054		7,261			(25,423)				
SPX/CLQ/221209/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.12/10/2021	.12/09/2022	1,820,943	4,552,358	2.5	44,613			44,523		5,224			(16,158)				
SPX/CLQ/230110/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/10/2022	.01/12/2022	4,594,872	4,594,872	2.4				122,109		25,389			(34,576)				

E06.42

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/230110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2022	01/12/2022	989,590	989,590	2.5				27,301		6,155			(7,730)					
SPX/CLQ/221223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	1,410,452	3,808,220	2.7	40,636			40,587		15,701			(13,942)					
SPX/CLQ/221223/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	3,802,940	9,127,056	2.4	96,675			96,558		33,102			(33,169)					
SPX/CLQ/221223/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	1,140,994	2,852,485	2.5	30,350			30,314		10,843			(10,413)					
SPX/CLQ/221223/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	515,976	1,135,147	2.2	12,052			12,038		3,689			(4,135)					
SPX/CLQ/221223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	553,539	1,162,432	2.1	12,236			12,221		3,536			(4,198)					
SPX/CLQ/230110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2022	01/10/2023	2,646,961	7,146,795	2.7		78,694		78,388		20,148			(22,196)					
SPX/CLQ/230125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	1,354,742	3,657,803	2.7		41,734		41,609		58,298			(9,058)					
SPX/CLQ/230125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2023	765,658	1,607,882	2.1		17,722		17,669		25,254			(3,846)					
SPX/CLQ/230125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2023	2,518,178	6,295,445	2.5		71,560		71,346		100,023			(15,531)					
SPX/CLQ/230125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2023	4,495,368	10,788,883	2.4		121,822		121,458		171,086			(26,440)					
SPX/CLQ/230210/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	669,972	1,406,941	2.1		17,304		17,213		7,548			(2,618)					
SPX/CLQ/230210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	1,006,858	2,718,517	2.7		34,703		34,520		17,159			(5,251)					
SPX/CLQ/230210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	3,197,021	7,992,553	2.5		101,543		101,008		48,198			(15,364)					
SPX/CLQ/230210/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	4,483,995	10,761,588	2.4		135,768		135,053		63,242			(20,542)					
SPX/CLQ/230224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	2,207,860	5,519,650	2.5		71,226		71,314		77,180			(6,624)					
SPX/CLQ/230224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	835,548	2,255,980	2.7		29,017		29,052		31,952			(2,698)					
SPX/CLQ/230224/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	5,208,495	12,500,388	2.4		162,792		162,992		173,559			(15,139)					
SPX/CLQ/230224/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	4,083,838	12,659,898	3.1		161,603		161,802		182,169			(15,028)					
SPX/CLQ/230310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	03/10/2022	03/10/2023	1,866,738	4,666,845	2.5		59,418		59,549		68,855			(2,986)					
SPX/CLQ/230310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	723,980	1,954,746	2.7		25,383		25,439		28,886			(1,276)					
SPX/CLQ/230310/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	5,630,686	13,513,646	2.4		171,305		171,685		199,081			(8,610)					
SPX/CLQ/230210/10/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	02/10/2023	711,463	2,205,535	3.1		27,930		27,986		31,371			(1,540)					
SPX/CLQ/230324/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/28/2022	03/24/2023	2,125,863	5,739,830	2.7		88,303		88,787		64,882								
SPX/CLQ/230324/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	1,442,928	3,174,442	2.2		49,791		50,070		35,774								
SPX/CLQ/230324/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	680,582	1,565,339	2.3		24,644		24,782		17,687								
SPX/CLQ/230324/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	521,313	990,495	1.9		15,060		15,164		10,982								
SPX/CLQ/230324/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	685,997	1,371,994	2		21,079		21,197		15,320								

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CLQ/230324/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	03/28/2022	03/24/2023	5,779,959	12,137,914	2.1		188,544		189,600		136,240									
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options										1,702,181	1,716,945	3,567,858	XXX	3,976,825			(1,341,203)			XXX	XXX		
0219999999	Subtotal - Purchased Options - Hedging Other										100,175,193	58,163,968	142,180,017	XXX	308,281,202	75,471		(52,099,950)			XXX	XXX		
0289999999	Subtotal - Purchased Options - Replications													XXX							XXX	XXX		
0359999999	Subtotal - Purchased Options - Income Generation													XXX							XXX	XXX		
0429999999	Subtotal - Purchased Options - Other													XXX							XXX	XXX		
0439999999	Total Purchased Options - Call Options and Warrants										98,473,012	56,447,023	138,612,159	XXX	304,304,377	75,471		(50,758,747)			XXX	XXX		
0449999999	Total Purchased Options - Put Options										1,702,181	1,716,945	3,567,858	XXX	3,976,825			(1,341,203)			XXX	XXX		
0459999999	Total Purchased Options - Caps													XXX							XXX	XXX		
0469999999	Total Purchased Options - Floors													XXX							XXX	XXX		
0479999999	Total Purchased Options - Collars													XXX							XXX	XXX		
0489999999	Total Purchased Options - Other													XXX							XXX	XXX		
0499999999	Total Purchased Options										100,175,193	58,163,968	142,180,017	XXX	308,281,202	75,471		(52,099,950)			XXX	XXX		
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX	
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX	
0709999999	Subtotal - Written Options - Hedging Other													XXX								XXX	XXX	
0779999999	Subtotal - Written Options - Replications													XXX								XXX	XXX	
0849999999	Subtotal - Written Options - Income Generation													XXX								XXX	XXX	
0919999999	Subtotal - Written Options - Other													XXX								XXX	XXX	
0929999999	Total Written Options - Call Options and Warrants													XXX								XXX	XXX	
0939999999	Total Written Options - Put Options													XXX								XXX	XXX	
0949999999	Total Written Options - Caps													XXX								XXX	XXX	
0959999999	Total Written Options - Floors													XXX								XXX	XXX	
0969999999	Total Written Options - Collars													XXX								XXX	XXX	
0979999999	Total Written Options - Other													XXX								XXX	XXX	
0989999999	Total Written Options													XXX								XXX	XXX	
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX									XXX	XXX
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX									XXX	XXX
USD/IRS/200701-250324/1.86%/L+1.4243%	General Business	NA	Interest Rate	Barclays Bank PLC (London)					1.91216															
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2028	1	10,000,000	0.30271 / 0.803			36,550	(876,000)		(876,000)	(516,172)				120,892				
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2051	1	5,000,000	1.5875			37,887	(699,744)		(699,744)	(535,856)				134,271				
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2031	1	10,000,000	0.30271 / 1.106			51,700	(999,563)		(999,563)	(630,679)				148,711				
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2026	1	5,000,000	0.52051			11,213	(366,663)		(366,663)	(212,373)				49,028				
USD/IRS/210203-510203/1.5967%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2051	1	30,000,000	1.5967			228,704	(4,138,469)		(4,138,469)	(3,220,979)				805,627				
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2031	1	150,000,000	0.30271 / 1.106			775,496	(14,993,446)		(14,993,446)	(9,460,178)				2,230,666				
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2026	1	65,000,000	0.52051			145,764	(4,766,622)		(4,766,622)	(2,760,847)				637,364				
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2051	1	20,000,000	1.5875			151,549	(2,798,975)		(2,798,975)	(2,143,425)				537,085				
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/04/2036	1	70,000,000	1.38387			457,783	(8,106,715)		(8,106,715)	(5,506,252)				1,302,486				
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2031	1	50,000,000	0.30271 / 1.106			258,499	(4,997,815)		(4,997,815)	(3,153,393)				743,555				

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2028	1	10,000,000	0.30271 / 0.803			36,550	(876,000)		(876,000)	(516,172)				120,892			
USD/IRS/210203-410203/1.50842%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/04/2041	1	10,000,000	1.50842			72,134	(1,296,792)		(1,296,792)	(911,453)				217,076			
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/04/2036	1	40,000,000	1.38387			263,489	(4,632,408)		(4,632,408)	(3,146,430)				744,278			
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2026	1	10,000,000	0.52051			22,425	(733,327)		(733,327)	(424,746)				98,056			
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC	02/01/2021	02/03/2051	1	5,000,000	1.5875			37,887	(699,744)		(699,744)	(535,856)				134,271			
USD/IRS/210512-310512/1.26	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/10/2021	05/12/2031	1	70,000,000	1.26 / 0.39486			28,503	6,075,399		6,075,399	4,529,166				1,056,686			
USD/IRS/210512-510512/1.74	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/10/2021	05/12/2051	1	25,000,000	1.74 / 0.39486			10,078	2,573,036		2,573,036	2,766,378				674,479			
USD/IRS/210617-310616/1.46725	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	06/18/2021	06/16/2031	1	650,000,000	0.88471 / 1.46725				(46,306,075)		(46,306,075)	(46,306,075)				9,863,530			
USD/IRS/220307-250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London)	03/07/2022	03/24/2025	1	115,000,000	1.006 / 1.86				(2,904,399)		(2,904,399)	(2,907,127)				992,629			
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												2,626,211	(91,544,322)	XXX	(91,544,322)	(75,592,469)					20,611,582	XXX	XXX
SRENX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)		(151,667)	(1,272,329)		(1,272,329)	111,338				120,000,000			
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(30,000)	(151,667)	XXX	(1,272,329)	111,338					120,000,000	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(30,000)	2,474,544	XXX	(92,816,651)	(75,481,131)					140,611,582	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX								XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX								XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX								XXX	XXX
1359999999. Total Swaps - Interest Rate												2,626,211	(91,544,322)	XXX	(91,544,322)	(75,592,469)					20,611,582	XXX	XXX
1369999999. Total Swaps - Credit Default												(30,000)	(151,667)	XXX	(1,272,329)	111,338					120,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX								XXX	XXX
1389999999. Total Swaps - Total Return														XXX								XXX	XXX
1399999999. Total Swaps - Other														XXX								XXX	XXX
1409999999. Total Swaps												(30,000)	2,474,544	XXX	(92,816,651)	(75,481,131)					140,611,582	XXX	XXX
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2022	10,687		0.844131178			4,290	4,290		4,290	1,845				27			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/30/2022	10,705		0.8399832			3,715	3,715		3,715	1,458				46			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2023	10,784		0.834829069			3,277	3,277		3,277	1,170				60			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	14,409		0.828939952			3,916	3,916		3,916	1,248				95			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	49,969					15,319	15,319		15,319	4,121				330			
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2023	9,270					(3,296)	(3,296)		(3,296)	(931)				52			
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2022	9,307					(4,151)	(4,151)		(4,151)	(1,487)				23			
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/30/2022	9,260					(3,661)	(3,661)		(3,661)	(1,168)				40			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	06/30/2022	84,608					42,011	42,011		42,011	12,288				211			

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	04/26/2021	12/29/2023	92,566						34,652		34,652		6,888			612		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	04/26/2021	06/30/2023	89,444						36,366		36,366		8,275			500		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	04/26/2021	12/30/2022	86,805						38,870		38,870		9,996			376		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	02/01/2021	12/29/2023	2,360,120						868,411		868,411		177,418			15,599		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/30/2022	43,263						17,335		17,335		5,407			187		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	06/30/2022	52,528						23,820		23,820		8,281			131		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/30/2022	54,079						21,669		21,669		6,759			234		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	06/30/2022	42,023						19,056		19,056		6,625			105		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2022	87,292						43,593		43,593		12,606			218		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	06/30/2023	44,742						15,939		15,939		4,490			250		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	06/30/2023	55,927						19,923		19,923		5,613			313		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	02/01/2021	12/31/2022	80,301						35,920		35,920		9,239			348		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023	82,457						33,398		33,398		7,648			461		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023	91,238						36,955		36,955		8,462			510		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2022	78,819						39,361		39,361		11,382			197		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	05/17/2021	06/28/2024	3,274,204						1,159,556		1,159,556		217,090			24,522		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	05/17/2021	06/28/2024	60,758						21,518		21,518		4,028			455		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	27,638						8,962		8,962		2,221			183		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	1,420,430						460,609		460,609		114,157			9,388		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	05/17/2021	12/30/2022	18,460						8,264		8,264		2,126			80		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	1,775,538						575,761		575,761		142,697			11,735		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	34,548						11,203		11,203		2,777			228		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	2,435,041						895,978		895,978		183,050			16,094		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	05/17/2021	06/30/2022	322,915						161,261		161,261		46,631			806		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	05/17/2021	12/30/2022	70,433						31,531		31,531		8,113			305		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	05/17/2021	06/30/2022	2,440,634						1,218,832		1,218,832		352,445			6,091		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023	25,492						9,380		9,380		1,916			168		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/25/2021	06/28/2024	34,538						13,205		13,205		2,190			259		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/30/2023	33,210						14,522		14,522		2,913			186		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/30/2022	31,773						16,775		16,775		4,326			79		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/28/2024	1,266,666						484,280		484,280		80,320			9,487		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/30/2022	32,429						15,553		15,553		3,520			140		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/29/2023	34,125						13,735		13,735		2,425			226		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2022	1,968						885		885		312			5		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/30/2022	2,027						804		804		255			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	991						315		315		80			7		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	57,610						18,293		18,293		4,676			381		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2023	2,064						727		727		208			12		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/29/2023	32,141						4,952		4,952		2,214			212		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	930,715						140,772		140,772		59,852			6,971		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/30/2022	31,241						5,188		5,188		2,793			135		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	50,051						7,570		7,570		3,219			375		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2023	31,644						5,052		5,052		2,523			177		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2022	30,926						5,302		5,302		3,096			77		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2023	3,445						1,139		1,139		359			19		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/30/2022	3,356						1,265		1,265		436			15		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	95,944						28,156		28,156		8,063			634		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2022	3,286						1,420		1,420		538			8		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	1,711						502		502		144			11		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/30/2022	3,519						1,246		1,246		474			15		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.06/30/2022	3,442						1,413		1,413		585			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.06/30/2023	3,617						1,111		1,111		391			20		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3WTRS6D88H32	.07/28/2021	.06/28/2024	1,219,325						202,311		202,311		77,056			9,132		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3WTRS6D88H32	.07/28/2021	.12/29/2023	37,722						6,637		6,637		2,531			249		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3WTRS6D88H32	.07/28/2021	.12/30/2022	36,876						7,062		7,062		3,196			160		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3WTRS6D88H32	.07/28/2021	.06/28/2024	57,468						9,535		9,535		3,632			430		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	07/28/2021	06/30/2023	37,299						6,850		6,850		2,889			208		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	07/28/2021	06/30/2022	36,453						7,227		7,227		3,531			91		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024	5,369						875		875		341			40		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	06/30/2023	7,196						1,261		1,261		563			40		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	12/30/2022	7,099						1,301		1,301		622			31		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	12/29/2023	7,297						1,228		1,228		494			48		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	06/30/2022	7,004						1,337		1,337		685			17		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024	290,403						47,313		47,313		18,418			2,175		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	07/22/2021	12/29/2023	1,835						496		496		159			12		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	07/22/2021	12/29/2023	100,926						27,263		27,263		8,761			667		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/30/2022	41,659						16,470		16,470		7,266			104		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/30/2023	44,345						12,959		12,959		4,893			248		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	12/29/2023	46,123						11,877		11,877		4,073			305		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1,723,471						412,820		412,820		134,551			12,908		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	12/30/2022	42,796						14,451		14,451		5,911			185		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	75,620						18,113		18,113		5,904			566		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	103,378						25,619		25,619		7,983			774		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	2,538,026						628,966		628,966		195,984			19,008		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	12/29/2023	29,947						4,115		4,115		2,103			198		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	12/30/2022	29,512						4,611		4,611		2,669			128		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	06/30/2022	29,314						4,832		4,832		2,958			73		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	12/31/2024	918,860						115,316		115,316		55,892			7,623		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	06/30/2023	29,718						4,343		4,343		2,408			166		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	06/28/2024	17,018						2,215		2,215		1,122			127		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	09/17/2021	06/28/2024	13,172						1,715		1,715		868			99		
FWD to exchange EUR to USD 2023-12-29	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	09/13/2021	12/29/2023	73,287						19,583		19,583		6,387			484		
FWD to exchange EUR to USD 2022-12-30	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	09/13/2021	12/30/2022	81,994						28,842		28,842		11,085			355		
FWD to exchange EUR to USD 2022-06-30	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	09/13/2021	06/30/2022	53,781						22,013		22,013		9,164			134		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIID to exchange EUR to USD 2023-06-30	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	.09/13/2021	.06/30/2023	56,905						17,321		17,321		6,171			318		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.06/28/2024	1,058						90		90		73			8		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.12/30/2022	1,688						198		198		160			7		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.06/30/2023	1,703						177		177		145			10		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.06/28/2024	57,136						4,848		4,848		3,962			428		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.12/29/2023	1,721						159		159		127			11		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/08/2021	.06/30/2022	1,677						220		220		176			4		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.10/04/2021	.12/31/2024	104,335						18,255		18,255		8,628			866		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.10/04/2021	.12/31/2024	2,440,742						427,046		427,046		201,827			20,248		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.10/04/2021	.06/28/2024	2,371,213						(430,575)		(605,104)		(199,226)			17,759		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.06/30/2022	59,373						8,713		8,713		6,121			148		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.12/31/2024	1,902,797						174,164		174,164		120,239			15,785		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.06/30/2023	60,975						6,907		6,907		5,130			341		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.12/29/2023	61,598						6,274		6,274		4,505			407		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.06/28/2024	62,259						5,904		5,904		4,270			466		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.12/30/2022	60,255						7,744		7,744		5,629			261		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/18/2021	.12/31/2024	63,515						5,814		5,814		4,014			527		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/20/2021	.12/31/2024	3,390						700		700		270			28		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/20/2021	.12/29/2023	1,741						391		391		161			12		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/20/2021	.12/31/2024	79,303						16,375		16,375		6,307			658		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/20/2021	.06/28/2024	1,826						383		383		148			14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.12/30/2022	15,267						4,373		4,373		2,272			66		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.12/31/2024	18,760						3,654		3,654		1,514			156		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.12/31/2024	640,912						124,848		124,848		51,723			5,317		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/20/2021	.06/30/2023	1,662						425		425		193			9		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.06/28/2024	17,525						3,452		3,452		1,445			131		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.12/29/2023	16,701						3,540		3,540		1,565			110		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	.10/21/2021	.06/30/2023	15,931						3,868		3,868		1,881			89		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	12/30/2022	1,594						477		477		233			7		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	06/30/2022	14,787						5,106		5,106		2,792			37		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	06/30/2022	1,547						554		554		286			4		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	12/29/2023	18,689						3,077		3,077		1,857			124		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	06/28/2024	18,350						3,165		3,165		1,559			137		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/04/2021	06/30/2022	5,532						617		617		594			14		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/04/2021	12/30/2022	5,761						565		565		557			25		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	06/28/2024	19,676						2,983		2,983		1,714			147		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	587,358						88,339		88,339		50,015			4,873		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	06/30/2023	17,806						3,497		3,497		2,231			100		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	12/30/2022	15,982						4,228		4,228		2,451			69		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	25,495						3,813		3,813		2,173			212		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	12/29/2023	17,512						3,309		3,309		1,689			116		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/04/2021	06/30/2023	5,898						500		500		512			33		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	06/30/2022	15,424						4,978		4,978		3,013			38		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	12/30/2022	17,027						4,105		4,105		2,695			74		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/04/2021	12/29/2023	8,084						581		581		611			53		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	06/30/2023	16,712						3,696		3,696		2,029			93		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2021	12/31/2024	31,119						5,276		5,276		2,590			258		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/04/2021	12/29/2023	212,003						15,237		15,237		16,021			1,401		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/05/2021	06/30/2022	16,445						4,962		4,962		3,312			41		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	10/26/2021	12/29/2023	6,636						878		878		469			44		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/10/2021	06/30/2023	2,115						457		457		258			12		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/10/2021	12/31/2024	4,353						748		748		361			36		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/10/2021	12/31/2024	101,835						17,498		17,498		8,453			845		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	10/26/2021	06/28/2024	17,542						2,259		2,259		1,158			131		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	10/29/2021	12/29/2023	90,950						11,658		11,658		6,456			601		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/10/2021	06/28/2024	2,340						406		406		199			18		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	11/10/2021	06/30/2022	1,950						619		619		384				5		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	06/30/2022	5,413						914		914		544				14		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	11/10/2021	12/30/2022	2,021						524		524		312				9		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/29/2021	12/29/2023	2,708						266		266		199				18		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	12/30/2022	560						87		87		51				2		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	11/10/2021	12/29/2023	2,223						414		414		215				15		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/29/2021	12/30/2022	2,397						299		299		225				10		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	06/30/2023	570						82		82		46				3		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	06/28/2024	615						79		79		41				5		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/29/2021	06/30/2022	2,329						329		329		242				6		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	12/29/2023	205,305						27,161		27,161		14,505				1,357		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	06/30/2022	546						92		92		55				1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	12/30/2022	5,591						871		871		506				24		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	12/29/2023	577						76		76		41				4		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/26/2021	06/30/2023	5,708						817		817		464				32		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	10/29/2021	06/30/2023	2,441						267		267		206				14		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	12/30/2022	10,306						(803)		(803)		(961)				45		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	12/29/2023	7,013						(602)		(602)		(667)				46		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	12/29/2023	371,525						(31,911)		(31,911)		(35,355)				2,456		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	12/30/2022	11,291						(880)		(880)		(1,053)				49		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	06/30/2023	11,385						(964)		(964)		(1,098)				64		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	06/30/2022	11,237						(729)		(729)		(952)				28		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	12/30/2022	541,674						(42,208)		(42,208)		(50,494)				2,346		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/10/2021	06/30/2022	16,224						(1,052)		(1,052)		(1,375)				40		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/12/2021	12/30/2022	40,992						(3,190)		(3,190)		(3,822)				178		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	11/12/2021	12/30/2022	9,865						2,004		2,004		1,639				43		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/12/2021	06/30/2022	34,450						(766)		(766)		(1,615)				86		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/12/2021	12/29/2023	434,650						(27,425)		(27,425)		(28,298)				2,873		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.11/12/2021	.12/30/2022	64,142						(2,278)		(2,278)		(3,477)			278		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES G5GSEF7VJP5170UK5573	.11/12/2021	.06/28/2024	7,739						969		969		695			58		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/12/2021	.06/30/2023	63,538						(3,088)		(3,088)		(3,742)			355		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES G5GSEF7VJP5170UK5573	.11/12/2021	.12/29/2023	20,243						2,729		2,729		2,083			134		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/12/2021	.06/30/2022	1,346						(87)		(87)		(114)			3		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/29/2023	10,977						1,480		1,480		1,130			73		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/30/2022	1,413						102		102		158			4		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/30/2022	1,485						82		82		150			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/30/2023	19,147						3,096		3,096		2,502			107		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/30/2023	10,383						1,679		1,679		1,357			58		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/30/2022	9,492						2,507		2,507		2,015			24		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES G5GSEF7VJP5170UK5573	.11/12/2021	.06/28/2024	11,609						1,454		1,454		1,042			87		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/12/2021	.12/30/2022	1,423						(111)		(111)		(133)			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/30/2022	18,192						3,696		3,696		3,023			79		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/30/2022	40,930						2,274		2,274		4,144			177		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES G5GSEF7VJP5170UK5573	.11/12/2021	.06/30/2022	17,504						4,623		4,623		3,716			44		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/12/2021	.06/30/2022	30,524						(678)		(678)		(1,431)			76		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/31/2024	4,886						633		633		426			41		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/28/2024	1,235						155		155		111			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/01/2021	.12/31/2024	293,032						49,683		49,683		24,390			2,431		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/01/2021	.12/31/2024	312,359						52,960		52,960		25,999			2,591		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/31/2024	51,037						6,616		6,616		4,452			423		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.06/28/2024	12,434						1,558		1,558		1,117			93		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/31/2024	590,155						76,504		76,504		51,482			4,896		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/12/2021	.12/31/2024	58,604						7,597		7,597		5,112			486		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES G5GSEF7VJP5170UK5573	.11/12/2021	.12/31/2024	273,965						35,515		35,515		23,899			2,273		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/29/2021	.06/28/2024	33,440						(1,531)		(1,531)		(3,276)			250		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.11/29/2021	.12/31/2024	896,020						(49,612)		(49,612)		(84,833)			7,433		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/30/2022	64,895						2,330		2,330		6,707			281		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2023	29,062						1,711		1,711		4,264			162		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/28/2024	65,034						348		348		4,901			487		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2023	29,528						(2,178)		(2,178)		(4,264)			165		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	881,888						35,480		35,480		84,833			7,316		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2023	64,577						1,388		1,388		5,995			361		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/28/2024	32,845						936		936		3,276			246		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	327,296						(18,122)		(18,122)		(30,988)			2,715		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	31,375						(1,533)		(1,533)		(3,549)			207		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	64,597						680		680		5,204			427		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2022	26,589						(4,640)		(4,640)		(6,332)			66		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	322,134						12,960		12,960		30,988			2,672		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2022	65,451						3,258		3,258		7,514			163		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/30/2022	27,503						2,803		2,803		5,151			119		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	30,879						1,036		1,036		3,549			204		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/30/2022	27,880						(3,180)		(3,180)		(5,151)			121		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/30/2022	26,252						4,302		4,302		6,332			66		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	542,393						20,047		20,047		52,353			4,500		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	12,942						733		733		1,903			72		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	15,876						587		587		1,532			132		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2022	11,613						1,814		1,814		2,826			29		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	12,207						1,180		1,180		2,299			53		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	14,653						409		409		1,462			110		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/29/2023	13,767						445		445		1,584			91		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	41,515						(211)		(211)		3,162			311		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	223						(27)		(27)		(11)			1		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	232						(30)		(30)		(13)			1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2022	37,370						965		965		4,399			93		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/30/2022	1,902						(229)		(229)		(94)			8		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	62,139						(8,404)		(8,404)		(3,818)			465		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	238						(32)		(32)		(14)			2		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/30/2023	39,986						112		112		3,783			223		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/30/2023	1,991						(255)		(255)		(107)			11		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/31/2024	1,372,978						(8,746)		(8,746)		96,109			11,390		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	110						(15)		(15)		(7)			1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	40,800						(175)		(175)		3,336			270		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/30/2022	38,963						529		529		4,120			169		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/31/2024	39,382						(251)		(251)		2,757			327		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	5,348						(723)		(723)		(329)			40		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1,539						(209)		(209)		(92)			10		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/30/2022	211						(24)		(24)		(9)			1		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	513						(70)		(70)		(31)			3		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/30/2022	1,824						(206)		(206)		(78)			5		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	12/17/2021	12/30/2024	19,923,398						50,851		50,851		72,724			165,201		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	12/17/2021	12/30/2024	752,803						1,921		1,921		2,748			6,242		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/30/2023	11,126						(11)		(11)		1,057			62		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	11,626						(66)		(66)		886			87		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/30/2022	10,364						187		187		1,230			26		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	11,395						(63)		(63)		933			75		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	10,797						81		81		1,149			47		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	9,940						(51)		(51)		695			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	11,395						(63)		(63)		933			75		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	10,797						81		81		1,149			47		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	9,940						(51)		(51)		695			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	11,395						(63)		(63)		933			75		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	10,797						81		81		1,149			47		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	9,940						(51)		(51)		695			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	917,328						(4,718)		(4,718)		64,135			7,610		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	11,626						(66)		(66)		886			87		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/28/2024	32,536						(186)		(186)		2,479			244		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/31/2024	407,243						(2,095)		(2,095)		28,472			3,378		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/30/2022	34,890						262		262		3,712			151		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/29/2023	34,945						(194)		(194)		2,861			231		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/30/2022	10,364						187		187		1,230			26		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/31/2024	407,243						(2,095)		(2,095)		28,472			3,378		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/30/2023	11,126						(11)		(11)		1,057			62		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/28/2024	2,868						(16)		(16)		219			21		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/30/2022	35,210						635		635		4,177			88		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	06/30/2023	34,785						(34)		(34)		3,304			194		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	64,250						2,620		2,620		6,177			533		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1,388						66		66		157			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/30/2022	1,174						202		202		280			3		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	2,747						112		112		264			23		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1,471						57		57		145			11		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/30/2022	1,234						140		140		228			5		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023	1,309						97		97		189			7		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	06/30/2023	18,234						1,068		1,068		1,068			102		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/16/2021	06/30/2023	33,126						3,860		3,860		4,562			185		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/16/2021	12/29/2023	1,124,629						102,798		102,798		121,533			7,433		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/16/2021	12/30/2022	31,993						5,032		5,032		5,623			139		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	12/31/2024	38,053						1,533		1,533		1,533			316		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/30/2022	17,273						3,126		3,126		4,081			43		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	108,286						5,290		5,290		10,323			898		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	12/29/2023	19,368						638		638		638			128		
SOGGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0T08PU41	12/17/2021	06/30/2022	553,700						1,941		1,941		2,401			1,382		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/16/2021	06/30/2023	522						61		61		72			3		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	12/30/2022	17,150						1,647		1,647		1,647			74		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/17/2021	06/28/2024	582,117						1,441		1,441		2,003			4,360		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/17/2021	12/29/2023	572,935						1,406		1,406		1,979			3,787		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/30/2022	18,148						2,229		2,229		3,320			79		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023	19,236						1,608		1,608		2,748			107		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/17/2021	06/30/2023	562,406						1,472		1,472		2,027			3,143		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	21,540						974		974		2,111			161		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1,074,843						52,505		52,505		102,466			8,917		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/15/2021	06/28/2024	20,602						575		575		575			154		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	12/16/2021	06/30/2022	30,638						6,577		6,577		6,941			76		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	20,311						1,077		1,077		2,288			134		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/15/2021	12/31/2024	864,430						34,824		34,824		34,824			7,171		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/15/2021	06/30/2022	16,377						2,601		2,601		2,601			41		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/17/2021	12/29/2022	555,183						1,611		1,611		2,151			2,400		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	206,065						14,387		14,387		14,387			1,543		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	7,358						514		514		514			55		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	06/30/2022	6,168						669		669		669			15		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	12/30/2022	6,625						637		637		637			29		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	06/30/2023	6,794						576		576		576			38		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/04/2022	12/29/2023	6,906						522		522		522			46		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	271,053						20,360		20,360		20,360			2,249		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/30/2022	7,228						839		839		839			18		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/30/2023	4,259						455		455		455			24		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/28/2024	4,778						340		340		340			36		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/29/2023	4,522						371		371		371			30		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	176,204						13,448		13,448		13,448			1,462		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	5,158						394		394		394			43		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/30/2022	3,613						730		730		730			9		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/29/2023	8,354						706		706		706			55		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	.12/30/2022	4,024						589		589		589				.17		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	.12/31/2024	8,623						648		648		648				.72		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	.12/30/2022	7,975						834		834		834				.35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	.06/28/2024	8,485						677		677		677				.64		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	.06/30/2023	8,191						767		767		767				.46		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.12/29/2023	36,864						(4,120)		(4,120)		(4,120)				.244		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.12/30/2022	685						109		109		109				.3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.12/31/2024	36,208						3,771		3,771		3,771				.300		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.12/31/2024	1,548						161		161		161				.13		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.06/30/2023	729						92		92		92				.4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.06/30/2022	603						128		128		128				.2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.12/29/2023	775						79		79		79				.5		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.06/30/2025	18,341						(1,524)		(1,524)		(1,524)				.165		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.06/30/2025	1,137,524						(94,501)		(94,501)		(94,501)				.10,252		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.06/30/2023	35,144						(3,916)		(3,916)		(3,916)				.196		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.06/30/2022	31,969						(3,226)		(3,226)		(3,226)				.80		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.12/31/2024	39,749						(3,720)		(3,720)		(3,720)				.330		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.12/30/2022	34,271						(3,758)		(3,758)		(3,758)				.148		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	.06/28/2024	827						83		83		83				.6		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	.06/28/2024	38,282						(4,005)		(4,005)		(4,005)				.287		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.06/30/2023	5,332						481		481		481				.30		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.06/30/2022	3,960						673		673		673				.10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.12/29/2023	5,692						399		399		399				.38		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.12/31/2024	6,550						470		470		470				.54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.06/28/2024	6,062						402		402		402				.45		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.12/31/2024	233,750						16,776		16,776		16,776				1,939		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	.12/30/2022	4,980						599		599		599				.22		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	.01/27/2022	.06/30/2023	7,185						(161)		(161)		(161)				.40		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.01/27/2022	.12/30/2022	6,619						(276)		(276)		(276)				.29		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.01/27/2022	.12/29/2023	7,762						(98)		(98)		(98)				.51		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.01/27/2022	.06/28/2024	8,323						(128)		(128)		(128)				.62		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.01/27/2022	.06/30/2022	6,150						(513)		(513)		(513)				.15		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.01/27/2022	.12/31/2024	280,126						(6,781)		(6,781)		(6,781)				2,324		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.06/30/2023	388						6		6		6				.2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.06/28/2024	447						1		1		1				.3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.06/30/2022	281						22		22		22				.1		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.12/31/2024	19,659						197		197		197				.163		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.12/30/2022	358						13		13		13				.2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.12/31/2024	840						8		8		8				.7		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/28/2022	.12/29/2023	418														.3		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.06/30/2023	6,481						(453)		(453)		(453)				.36		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.12/30/2022	6,202						(386)		(386)		(386)				.27		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.12/29/2023	6,689						(531)		(531)		(531)				.44		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.06/28/2024	3,117						(261)		(261)		(261)				.23		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.06/30/2022	4,755						(270)		(270)		(270)				.12		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.02/01/2022	.06/28/2024	146,098						(12,231)		(12,231)		(12,231)				1,094		
141999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													9,364,956	XXX	9,190,427		3,256,279				560,642	XXX	XXX
T 2 1/4 02/15/52 Govt/F/220822	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/22/2022	.02/23/2022	38,000,000	38,000,000					(1,584,928)		(11,204,171)								
T 2 3/8 02/15/42 Govt/F/220826	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/22/2022	.02/28/2022	90,000,000	90,000,000					(3,814,079)		(18,822,284)								
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.12/29/2023	2,722						219		219		298				.18		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.06/30/2022	2,302						461		461		531				.6		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.12/30/2022	2,424						352		352		432				.10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.06/30/2023	2,567						273		273		358				.14		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.12/29/2023	583,546						31,919		31,919		44,915				3,857		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.12/30/2022	20,361						1,559		1,559		2,015				.88		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.12/28/2021	.06/30/2023	20,274						1,310		1,310		1,799				.113		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOGGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2022	20,538						1,823		1,823		2,261			51		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	6,905						627		627		747			46		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2022	5,852						1,235		1,235		1,332			15		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1,836						172		172		167			15		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	142,686						(12,091)		(12,091)		(9,279)			1,069		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1,631						185		185		225			9		
SOGGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1,726,973						(121,952)		(121,952)		(190,895)			11,414		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1,847						161		161		173			14		
SOGGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2022	47,810						(8,952)		(8,952)		(11,209)			119		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	6,128						932		932		1,084			27		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	2,972						(252)		(252)		(193)			22		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRSGD8H32	11/29/2021	12/31/2024	1,871,175						(4,025)		(4,025)		130,434			15,523		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	2,801						(221)		(221)		(179)			19		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	11,318						(761)		(761)		(653)			63		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRSGD8H32	11/29/2021	12/31/2024	373,106						(803)		(803)		26,008			3,095		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . 656SEF7VJP5170UK5573	12/20/2021	12/31/2024	148,332						(3,775)		(3,775)		10,580			1,231		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . 656SEF7VJP5170UK5573	12/20/2021	06/30/2023	95,275						(636)		(636)		9,100			532		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2022	778						164		164		177			2		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	353,834						(29,984)		(29,984)		(23,011)			2,650		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	863						98		98		119			5		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . 656SEF7VJP5170UK5573	12/20/2021	06/30/2022	90,864						1,849		1,849		10,755			227		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	978						85		85		92			7		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	10,730						(600)		(600)		(569)			46		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	104,817						7,656		7,656		9,975			785		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	815						124		124		144			4		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	3,074						225		225		292			23		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2022	5,550						(250)		(250)		(254)			14		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	918						83		83		99			6		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	5,881						(329)		(329)		(312)				25		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	96,276						(1,914)		(1,914)		7,995				636		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1,986						186		186		180				16		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	6,381						(504)		(504)		(408)				42		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1,735						158		158		188				11		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	6,491						738		738		897				36		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	12/30/2022	50,222						(6,629)		(6,629)		(9,091)				217		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1,540						234		234		272				7		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	2,664,005						(67,805)		(67,805)		190,018				22,100		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	6,155						(414)		(414)		(355)				34		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	10,111						947		947		919				84		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/30/2022	93,553						541		541		9,971				405		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2023	53,179						(5,055)		(5,055)		(7,502)				297		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	42,945						4,020		4,020		3,901				356		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	281,744						26,374		26,374		25,595				2,337		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	68,235						6,387		6,387		6,199				566		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2022	1,470						310		310		335				4		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	97,438						(2,406)		(2,406)		7,565				730		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	7,352						640		640		689				55		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2022	10,207						(460)		(460)		(467)				25		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	8,984						(709)		(709)		(575)				59		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	12/30/2022	956						150		150		168				4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1,585						122		122		143				14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2022	894						189		189		203				2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	51,710						3,984		3,984		4,681				466		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	12/31/2024	1,193						94		94		110				10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2023	1,011						118		118		139				6		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	12/29/2023	1,071						97		97		116				7		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1,131						.90		.90		.107			.8		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	16,666						1,153		1,153		1,153			138		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	23,078						2,180		2,180		2,180			129		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2025	723,672						45,250		45,250		45,250			6,522		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	23,614						2,015		2,015		2,015			156		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	9,556						.740		.740		.740			.72		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2022	14,496						1,638		1,638		1,638			.36		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2022	6,038						.762		.762		.762			.15		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	24,008						1,661		1,661		1,661			199		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2025	10,599						.663		.663		.663			.96		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	9,146						.780		.780		.780			.60		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	23,887						1,850		1,850		1,850			179		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/30/2022	9,268						1,079		1,079		1,079			.40		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	3,642						.391		.391		.391			.20		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	321,628						(27,311)		(27,311)		(27,311)			2,668		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/30/2022	22,194						2,295		2,295		2,295			.96		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	9,699						(884)		(884)		(884)			.73		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	299,519						20,716		20,716		20,716			2,485		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	5,920						559		559		559			.33		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	2,443						242		242		242			.20		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	3,198						335		335		335			.24		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	1,831						306		306		306			.8		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	83,831						8,292		8,292		8,292			695		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	2,102						249		249		249			.14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	17,435						2,068		2,068		2,068			.115		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	2,268						238		238		238			.17		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	775,392						72,489		72,489		72,489			6,988		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	15,239						2,543		2,543		2,543			.66		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	15,544						1,629		1,629		1,629				116		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	20,707						2,048		2,048		2,048				172		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	16,393						2,334		2,334		2,334				92		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2022	46,150						9,398		9,398		9,398				115		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2022	1,182						241		241		241				3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1,969						280		280		280				11		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	491,462						45,945		45,945		45,945				4,429		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	143,128						13,381		13,381		13,381				1,290		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	301,717						29,686		29,686		29,686				1,994		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	7,510						739		739		739				50		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/30/2023	6,257						314		314		314				35		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	12/30/2022	6,044						296		296		296				26		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/30/2022	5,758						270		270		270				14		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	12/29/2023	6,439						356		356		356				43		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/28/2024	146,257						8,222		8,222		8,222				1,095		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/31/2024	6,671						(540)		(540)		(540)				55		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/30/2023	6,316						(343)		(343)		(343)				35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/31/2024	169,310						(13,708)		(13,708)		(13,708)				1,405		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/29/2023	6,489						(416)		(416)		(416)				43		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/30/2022	6,056						(275)		(275)		(275)				26		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/30/2022	3,270						(109)		(109)		(109)				8		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/28/2024	6,587						(475)		(475)		(475)				49		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	13,364						(219)		(219)		(219)				100		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	14,539						(95)		(95)		(95)				121		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2022	4,840						(41)		(41)		(41)				12		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	12/29/2023	12,032						(277)		(277)		(277)				80		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2023	10,816						(244)		(244)		(244)				60		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	12/30/2022	9,732						(256)		(256)		(256)				42		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1,170						(7)		(7)		(7)				.11		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	548,028						(3,498)		(3,498)		(3,498)				4,939		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/28/2024	24,492						1,066		1,066		1,066				.183		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/29/2023	22,202						964		964		964				.147		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/30/2022	17,587						734		734		734				.76		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/30/2022	7,913						424		424		424				.20		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	35,199						1,682		1,682		1,682				.292		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	656,557						31,371		31,371		31,371				5,447		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/30/2023	19,682						935		935		935				.110		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	25,150						(305)		(305)		(305)				.141		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	16,836						(157)		(157)		(157)				.111		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	398,625						(3,719)		(3,719)		(3,719)				2,635		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2022	11,668						(187)		(187)		(187)				.29		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/30/2022	23,398						(382)		(382)		(382)				.101		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	990,788						(66,258)		(66,258)		(66,258)				5,537		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1,288,803						(31,348)		(31,348)		(31,348)				11,616		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2022	10,460						(1,022)		(1,022)		(1,022)				.26		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	20,153						(1,348)		(1,348)		(1,348)				.113		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	12,234						(818)		(818)		(818)				.68		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	29,096						(865)		(865)		(865)				.241		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	16,754						(1,120)		(1,120)		(1,120)				.94		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2022	8,355						(816)		(816)		(816)				.21		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	29,054						(1,673)		(1,673)		(1,673)				.192		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2022	10,012						(978)		(978)		(978)				.25		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1,002						(24)		(24)		(24)				.9		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	23,375						(1,346)		(1,346)		(1,346)				.154		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2022	5,021						(490)		(490)		(490)				.13		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	22,091						(1,034)		(1,034)		(1,034)				.165		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	25,340						(1,695)		(1,695)		(1,695)				142		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	8,598						(783)		(783)		(783)				37		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	32,535						(1,523)		(1,523)		(1,523)				244		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	22,413						(2,042)		(2,042)		(2,042)				97		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	26,452						(1,239)		(1,239)		(1,239)				198		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	14,642						(1,334)		(1,334)		(1,334)				63		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	13,113						(1,195)		(1,195)		(1,195)				57		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	893,580						(41,842)		(41,842)		(41,842)				6,692		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	23,926						(712)		(712)		(712)				198		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2022	6,746						(659)		(659)		(659)				17		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	19,433						(1,119)		(1,119)		(1,119)				128		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1,129,884						(27,483)		(27,483)		(27,483)				10,183		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	16,635						(1,112)		(1,112)		(1,112)				93		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	695,600						(16,919)		(16,919)		(16,919)				6,269		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	441						(13)		(13)		(13)				4		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	13,353						(769)		(769)		(769)				88		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	14,753						(1,344)		(1,344)		(1,344)				64		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	11,512						(770)		(770)		(770)				64		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1,142						(34)		(34)		(34)				9		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	10,137						(923)		(923)		(923)				44		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	782,550						(19,034)		(19,034)		(19,034)				7,053		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	17,784						(529)		(529)		(529)				148		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	17,745						(1,616)		(1,616)		(1,616)				77		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	15,111						(708)		(708)		(708)				113		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1,217,693						(29,619)		(29,619)		(29,619)				10,975		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	16,147						(756)		(756)		(756)				121		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	14,232						(819)		(819)		(819)				94		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2022	6,539						(639)		(639)		(639)				16		

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	10,770						(981)		(981)		(981)			47				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	34,411						(1,023)		(1,023)		(1,023)			285				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	19,417						(1,118)		(1,118)		(1,118)			128				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	175						(8)		(8)		(8)			1				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	16,621						(494)		(494)		(494)			138				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	161						(4)		(4)		(4)			1				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	572						(14)		(14)		(14)			5				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2022	4,825						(471)		(471)		(471)			12				
1439999999. Subtotal - Forwards - Hedging Other													(5,573,765)	XXX	(30,201,213)	258,429			178,604	XXX	XXX			
1479999999. Subtotal - Forwards													3,791,191	XXX	(21,010,786)	3,514,708			739,246	XXX	XXX			
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX						XXX	XXX			
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													9,364,956	XXX	9,190,427	3,256,279			560,642	XXX	XXX			
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX						XXX	XXX			
1709999999. Subtotal - Hedging Other													100,145,193	58,163,968	2,474,544	43,789,601	XXX	185,263,338	(75,405,660)	258,429	(52,099,950)	140,790,186	XXX	XXX
1719999999. Subtotal - Replication																	XXX					XXX	XXX	
1729999999. Subtotal - Income Generation																	XXX					XXX	XXX	
1739999999. Subtotal - Other																	XXX					XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX					XXX	XXX	
1759999999 - Totals													100,145,193	58,163,968	2,474,544	53,154,557	XXX	194,453,765	(75,405,660)	3,514,708	(52,099,950)	141,350,828	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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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
TYM2	91	11,181,625	10YR TNOTES JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	126.8408	122.8750	(360,885)	(360,885)	(360,885)					145,600	1600	100,000	
USM2	327	49,070,438	US T BONDS JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	155.0838	150.0625	(1,645,219)	(1,645,219)	(1,645,219)					1,144,500	3500	100,000	
INM2	788	143,539,125	ULTRA BOND JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	184.2122	182.1563	(1,620,079)	(1,620,079)	(1,620,079)					5,122,000	6500	100,000	
TUM2	204	43,232,063	2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/30/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	107.4423	105.9609	(604,403)	(604,403)	(604,403)					171,360	840	200,000	
HIM2	19	2,636,685	HANG SENG JUN2	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	06/29/2022	Hong Kong Futures Exchange Ltd SNZ2JLFLK8MNNVCLQ0F39	03/30/2022	21,762.5329	21,736.0000	(25,206)	(25,206)	(25,206)					2,513,092	132268	50	
ESM2	82	18,606,825	EMINI S&P JUN2	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	06/17/2022	Chicago Mercantile Exchange Inc.	03/25/2022	4,535.0488	4,538.2500	13,125	13,125	13,125					984,000	12000	50	
1539999999. Subtotal - Long Futures - Hedging Other												(4,242,667)	(4,242,667)	(4,242,667)						10,080,552	XXX	XXX
1579999999. Subtotal - Long Futures												(4,242,667)	(4,242,667)	(4,242,667)						10,080,552	XXX	XXX
TYM2	205	25,189,375	10YR TNOTES JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	126.8408	122.8750	812,984	812,984	812,984					328,000	1600	100,000	
FVM2	1,320	151,387,500	5YR T NOTES JUN2	General Business	NA	Interest Rate	06/30/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	117.8597	114.6875	4,187,262	4,187,262	4,187,262					116,132,280	87979	100,000	
TUM2	121	25,642,547	2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/30/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	107.4423	105.9609	358,494	358,494	358,494					101,640	840	200,000	
UXYM2	1,168	158,227,500	10 YR UL TN JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc. 549300EX04020BFQT027	02/24/2022	140.3123	135.4688	5,657,313	5,657,313	5,657,313					2,861,600	2450	100,000	
1609999999. Subtotal - Short Futures - Hedging Other												11,016,053	11,016,053	11,016,053						119,423,520	XXX	XXX
1649999999. Subtotal - Short Futures												11,016,053	11,016,053	11,016,053						119,423,520	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1709999999. Subtotal - Hedging Other												6,773,386	6,773,386	6,773,386						129,504,072	XXX	XXX
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other																					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals												6,773,386	6,773,386	6,773,386						129,504,072	XXX	XXX

**NONE**

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

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STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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(b)

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

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6,773,385		6,773,385	6,773,385		6,773,385	129,504,072	129,504,072
Bank of America,Nati	Y	Y	17,950,000		3,774,905		17,293,271					
BARC	Y	Y	46,120,000		87,759		87,759				1,292	
BARCLAYS BANK PLC	Y	Y	13,300,000		5,457,899	(636,990)	5,457,899		(636,990)		214,054	
Barclays Bank PLC (L	Y	Y	54,590,000		23,674,615	(2,907,127)	49,734,093		(2,907,127)		992,629	
BNP PARIBAS	Y	Y	16,880,000		7,562,458		15,734,674					
Citibank, National A	Y	Y	495,062		118,183		468,601					
Credit Suisse	Y	Y	950,000		499,206		818,507					
GOLDMAN SACHS & CO.	Y	Y			43,861	(46,576)	43,861		(46,576)		7,692	
Goldman Sachs Intern	Y	Y	10,510,000		2,075,482		10,247,092					
JPMorgan Chase Bank,	Y	Y			9,109,012	(47,560,119)	9,109,012		(47,560,119)		131,594,696	
MIZUHO	Y	Y			1,587,794		1,587,794			1,587,794	37,175	
Mizuho	Y	Y							(30,026,455)			
MIZUHO SECURITIES US	Y	Y			616,541	(573,108)	43,433	616,541	(573,108)	43,433	202,712	
MorganStanley	Y	Y	58,220,000		20,904,733		52,402,140					
OTC	Y	Y				(51,632,943)			(51,632,943)		8,024,240	
Royal Bank of Canada	Y	Y	14,310,000		10,570,266		12,647,601					
SOCGEN	Y	Y			1,609,115		1,609,115			1,609,115	9,016	
SOCIETE GENERALE	Y	Y			1,191,125	(147,225)	1,043,900	1,191,125	(147,225)	1,043,900	267,323	
Societe Generale	Y	Y			28,569,932		40,519,844			40,519,844		
SunTrust Bank	Y	Y	34,730,000		20,016,155		32,378,228					
UBS	Y	Y			2,656,739		2,656,739			12,355,191		
Wells Fargo Bank, Na	Y	Y	68,270,000		16,532,867		63,681,961					
0299999999. Total NAIC 1 Designation			336,325,062		156,658,645	(103,504,087)	35,510,914	327,984,308	(133,530,542)	57,159,277	141,350,828	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			336,325,062		163,432,030	(103,504,087)	42,284,299	334,757,693	(133,530,542)	63,932,662	270,854,900	129,504,072
1. Offset per SSAP No. 64					3,053,245	(3,053,245)						
2. Net after right of offset per SSAP No. 64					160,378,785	(100,450,842)						

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, National Association	Cash	B4TYDEB66KMZ0031MB27		17,950,000		XXX		IV
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573		46,120,000		XXX		IV
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573		13,300,000		XXX		IV
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573		54,590,000		XXX		IV
BNP Paribas	Cash	549300WGB70D06XZS54		16,880,000		XXX		IV
Citigroup Inc.	Cash	6SHG14ZSSLCX0SBB395		495,062		XXX		IV
Credit Suisse Intern	Cash	ANG6YXNKQJLY3X63JN86		950,000		XXX		IV
Goldman Sachs & Co.	Cash	FOR8UP27PHTHYVLBN630		10,510,000		XXX		IV
Morgan Stanley	Cash	87GQIMVDQLFKA700JXC56		58,220,000		XXX		IV
RBC Capital Markets, LLC	Cash	549300LC02FLSSVFFR64		14,310,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJWY9T8XKCSX06		34,730,000		XXX		IV
Wells Fargo Securities, LLC	Cash	VYVVKR63DVZN70PB21		68,270,000		XXX		IV
0299999999 - Total				336,325,062		XXX	XXX	XXX



Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
US Bank ..... Minneapolis, MN					4,638,758	2,135,561	25,861,549	.XXX
JP Morgan ..... New York, NY					84,099,929	120,371,552	182,269,216	.XXX
Wells Fargo ..... San Francisco, CA					(19,920,599)	(5,754,275)	(28,615,954)	.XXX
Citibank ..... New York, NY					2,182,043	19,818,935	3,867,273	.XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			71,000,131	136,571,774	183,382,085	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			71,000,131	136,571,774	183,382,085	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			71,000,131	136,571,774	183,382,085	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations							
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds							
38141W-32-3	GOLDMAN:FS TRS O INST		03/31/2022	0.200		183,642,300	13,869	55
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					183,642,300	13,869	55
97181C-80-3	WILMINGTON:US G MM ADMIN	SD	01/28/2022	0.100		1,409,950		36
8309999999	Subtotal - All Other Money Market Mutual Funds					1,409,950		36
8609999999	Total Cash Equivalents					185,052,250	13,869	91

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