

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 215 10th Street, Suite 1100
(Street and Number)

Des Moines, IA, US 50309 855-887-4487
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 215 10th Street, Suite 1100 Des Moines, IA, US 50309
(Street and Number or P.O. Box) (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 515-393-3690
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas 515-393-3690
(Name) (Area Code) (Telephone Number)

carrie.thomas@gafg.com 508-460-2401
(E-mail Address) (FAX Number)

OFFICERS

President, Director & Chairman Robert Michael Arena Jr. MD, Associate General Counsel, Secretary Kathryn Lauren Freund
Chief Financial Officer David Allen Jacoby Chief Legal Officer and GC Samuel Ramos

OTHER

<u>Anup Agarwal, Chief Investment Officer</u>	<u>Jason Alexander Bickler, MD & Chief Distribution Officer</u>	<u>Padma Elmqart, Chief Technology Officer</u>
<u>Kevin Anthony Felix, MD & President, Investments</u>	<u>Susan Lorraine Fiengo, Managing Director</u>	<u>Ilya Grigoryevich Finkler, Managing Director</u>
<u>Risa Beth Gordon, SVP, Associate GC, Asst. Sec.</u>	<u>Jonathan Hecht, Managing Director</u>	<u>Brian Michael Hendry, Chief Audit Executive</u>
<u>Leah Marie Hoppe, Managing Director</u>	<u>Douglas Robert Jaworski, Senior Vice President</u>	<u>Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.</u>
<u>Lori Ann LaForge, Chief Marketing Officer</u>	<u>Victoria May Lau, Managing Director</u>	<u>Hanben Kim Lee, Executive Vice President</u>
<u>Emily Anne LeMay, Chief Operations Officer</u>	<u>Michael Alan Link, Chief Underwriter</u>	<u>Justin David MacNeil, MD and Assistant Treasurer</u>
<u>Tonya Rachelle Maxwell, Senior Vice President</u>	<u>Juan Ignacio Mazzini, Managing Director</u>	<u>Stephen John McIntyre, Managing Director</u>
<u>Andrew Chilson Morse #, Vice President</u>	<u>Barrie Ribet Moskovich, Managing Director</u>	<u>Bryan Edward Nelson, SVP, Appointed Actuary</u>
<u>Paula Genevieve Nelson, Managing Director</u>	<u>Daniel Patrick O'Shea, Chief Administrative Officer</u>	<u>Sarah Marie Patterson, Managing Director</u>
<u>Michael Paulousky #, Senior Vice President</u>	<u>Peggy Hiu Poon, Treasurer</u>	<u>Scott Joseph Robidoux, Senior Vice President</u>
<u>Peter John Rugel, Chief Operations Officer</u>	<u>Kelly June Rutherford, Managing Director</u>	<u>Lauren Taylor Scott, Senior Vice President</u>
<u>Andrew Mead Shainberg, Chief Compliance Officer</u>	<u>Philip William Sherrill, MD, Chief Strategy Officer</u>	<u>Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.</u>
<u>Eric David Todd, Managing Director</u>	<u>Alireza Vaseghi, Managing Director</u>	<u>Monica Lata Verma, MD & COO, Investments</u>
<u>Edward Clive Wilson, Chief Risk Officer</u>		

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr. Hanben Kim Lee Paula Genevieve Nelson
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:

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Robert Michael Arena, Jr.
President

DocuSigned by:

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Kathryn Lauren Freund
MD, Associate General Counsel, Secretary

DocuSigned by:

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David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this 24th day of April, 2023

- 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, 2023 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,538,216,701		7,538,216,701	7,270,914,985
2. Stocks:				
2.1 Preferred stocks	23,708,170		23,708,170	20,076,000
2.2 Common stocks	714,223,009		714,223,009	763,493,890
3. Mortgage loans on real estate:				
3.1 First liens	1,239,519,410		1,239,519,410	1,245,522,380
3.2 Other than first liens.....	116,618,901		116,618,901	116,558,880
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 (\$ 65,120,549), cash equivalents (\$ 94,451,918) and short-term investments (\$ 2,144,136)	161,716,603		161,716,603	496,624,659
6. Contract loans (including \$ premium notes)	273,602,578	6,515,303	267,087,275	277,436,247
7. Derivatives	151,102,944		151,102,944	140,869,750
8. Other invested assets	345,234,146	270	345,233,876	382,604,982
9. Receivables for securities	152,606,526		152,606,526	166,804,051
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,716,548,988	6,515,573	10,710,033,415	10,880,905,823
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	86,432,731		86,432,731	78,735,024
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,561,548	8,548,155	5,013,393	4,265,251
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,787,685		18,787,685	20,282,625
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	73,272,522		73,272,522	58,364,575
16.2 Funds held by or deposited with reinsured companies	1,221,758,653		1,221,758,653	1,218,720,455
16.3 Other amounts receivable under reinsurance contracts	105,065,394	14,444,262	90,621,132	61,887,282
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	116,801,211		116,801,211	124,324,453
18.2 Net deferred tax asset	5,855,978		5,855,978	
19. Guaranty funds receivable or on deposit	1,145,399		1,145,399	1,149,083
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	4,818,126	4,818,126		
25. Aggregate write-ins for other than invested assets	27,382,224	106,449	27,275,775	28,087,478
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,391,430,459	34,432,565	12,356,997,894	12,476,722,049
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,391,430,459	34,432,565	12,356,997,894	12,476,722,049
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	13,207,932		13,207,932	14,385,564
2502. Third Party Receivable	10,775,606		10,775,606	13,701,914
2503. TPA Funding Deposit	3,292,237		3,292,237	
2598. Summary of remaining write-ins for Line 25 from overflow page	106,449	106,449		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	27,382,224	106,449	27,275,775	28,087,478

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 6,187,131,857 less \$ included in Line 6.3 (including \$ Modco Reserve)	6,187,131,857	6,195,858,886
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	493,655,736	531,945,648
4. Contract claims:		
4.1 Life	19,786,765	22,714,460
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	135,966	132,274
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)	6,037,819	6,050,261
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	1,306,749	1,384,066
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 \$ 31,779,694 assumed and \$ 51,085,627 ceded	82,865,321	163,948,378
9.4 Interest Maintenance Reserve	314,911,005	319,138,537
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,677,362 , accident and health \$ and deposit-type contract funds \$	5,677,362	5,272,116
11. Commissions and expense allowances payable on reinsurance assumed	132,415	163,269
12. General expenses due or accrued	7,702,946	8,830,267
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	(1,784,485)	(738,800)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		20,680,855
16. Unearned investment income	6,114,460	5,966,923
17. Amounts withheld or retained by reporting entity as agent or trustee	31,528	170,953
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	44,756,387	54,809,749
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	116,023,133	125,136,569
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	5,769,723	4,165,466
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,812,620,094	3,765,627,279
24.08 Derivatives	101,043,615	145,246,880
24.09 Payable for securities	741,939	40,330
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	218,876,994	141,389,832
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,423,537,329	11,517,934,197
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,423,537,329	11,517,934,197
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)	4,141,666	29,468,953
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)	930,960,565	956,287,852
38. Totals of Lines 29, 30 and 37	933,460,565	958,787,852
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,356,997,894	12,476,722,049
DETAILS OF WRITE-INS		
2501. Derivative Collateral	195,640,000	117,610,000
2502. DXC Deferred Liability	20,054,195	20,394,842
2503. Litigation Reserves	2,974,278	3,087,190
2598. Summary of remaining write-ins for Line 25 from overflow page	208,521	297,800
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	218,876,994	141,389,832
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	99,748,638	119,483,722	448,362,649
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	27,883,601	145,246,809	320,480,291
4. Amortization of Interest Maintenance Reserve (IMR)	4,850,869	6,304,216	22,443,947
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,439,170	5,165,924	20,335,580
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	385,941	430,999	1,063,833
9. Totals (Lines 1 to 8.3)	137,308,219	276,631,670	812,686,300
10. Death benefits	50,727,092	31,710,753	155,777,510
11. Matured endowments (excluding guaranteed annual pure endowments)		6,386	10,300
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	500,970	540,825	1,956,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	68,757,894	41,462,283	208,944,496
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,215,908	1,163,155	12,206,066
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(8,727,029)	86,001,458	200,748,749
20. Totals (Lines 10 to 19)	117,474,835	160,884,860	579,643,812
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,215,723	14,828,207	60,991,316
22. Commissions and expense allowances on reinsurance assumed	1,005,067	410,684	2,126,730
23. General insurance expenses and fraternal expenses	28,154,797	28,033,188	104,652,327
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,189,630	4,463,316	18,239,324
25. Increase in loading on deferred and uncollected premiums	(127,554)	(523,261)	1,109,116
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	6,504,432	47,878,521	77,243,397
28. Totals (Lines 20 to 27)	166,416,930	255,975,515	844,006,021
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(29,108,711)	20,656,155	(31,319,722)
30. Dividends to policyholders and refunds to members	1,179,184	1,395,324	5,193,819
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(30,287,895)	19,260,831	(36,513,541)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	13,780,580	(7,737,582)	(150,199,110)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(44,068,475)	26,998,413	113,685,569
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (166,674) (excluding taxes of \$ 165,697 transferred to the IMR)	(1,967,115)	(8,503,055)	(116,081,937)
35. Net income (Line 33 plus Line 34)	(46,035,590)	18,495,358	(2,396,368)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	958,787,852	952,643,106	952,643,107
37. Net income (Line 35)	(46,035,590)	18,495,358	(2,396,368)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 5,794,630	(27,621,256)	(52,526,451)	42,937,246
39. Change in net unrealized foreign exchange capital gain (loss)	3,037,181	(288,272)	10,088,832
40. Change in net deferred income tax	32,331,463	(18,609,350)	(45,280,034)
41. Change in nonadmitted assets	(2,341,207)	(2,520,685)	(1,854,342)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	9,113,436	20,077,004	(23,019,245)
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	(2,203,509)	(2,561,345)	(9,527,853)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	8,392,195	(61,338)	35,196,508
54. Net change in capital and surplus for the year (Lines 37 through 53)	(25,327,287)	(37,995,079)	6,144,745
55. Capital and surplus, as of statement date (Lines 36 + 54)	933,460,565	914,648,027	958,787,852
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	383,748	422,687	1,005,124
08.302. Assumed Adj IMR Gains			30,267
08.303. Miscellaneous Income	2,193	8,312	28,442
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	385,941	430,999	1,063,833
2701. Funds Withheld Miscellaneous Expense	4,533,081	46,121,713	69,860,881
2702. Financing Fee	1,971,351	1,756,808	7,382,516
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	6,504,432	47,878,521	77,243,397
5301. Tax Sharing	8,392,195	(277,209)	28,064,063
5302. Prior Year Adjustment Alpaca Reinsurance			7,930,592
5303. Prior Year Adjustment Ceded Commission			(1,014,018)
5398. Summary of remaining write-ins for Line 53 from overflow page		215,871	215,871
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	8,392,195	(61,338)	35,196,508

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	99,970,038	118,782,220	470,069,715
2. Net investment income	(87,952,344)	115,281,846	129,141,735
3. Miscellaneous income	(26,977,798)	10,130,168	59,326,971
4. Total (Lines 1 to 3)	(14,960,104)	244,194,234	658,538,421
5. Benefit and loss related payments	214,711,308	99,457,308	322,270,549
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	47,986,286	104,250,377	271,194,747
8. Dividends paid to policyholders	1,187,934	1,321,661	5,403,663
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(2,135,692)	9,249,809	9,242,646
10. Total (Lines 5 through 9)	261,749,836	214,279,155	608,111,605
11. Net cash from operations (Line 4 minus Line 10)	(276,709,940)	29,915,079	50,426,816
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	105,888,631	750,456,808	2,557,801,187
12.2 Stocks			3,480,000
12.3 Mortgage loans	22,069,397	30,089,771	(60,032,569)
12.4 Real estate			
12.5 Other invested assets	42,169,367	5,786,939	69,016,426
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	118,454,056		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	288,581,451	786,333,518	2,570,265,044
13. Cost of investments acquired (long-term only):			
13.1 Bonds	397,580,381	304,525,325	1,361,389,085
13.2 Stocks	12,502,500		20,076,000
13.3 Mortgage loans	15,860,200	232,757,140	282,252,570
13.4 Real estate			
13.5 Other invested assets	5,623,887	25,858	87,530,883
13.6 Miscellaneous applications		26,625,333	23,991,259
13.7 Total investments acquired (Lines 13.1 to 13.6)	431,566,968	563,933,656	1,775,239,797
14. Net increase (or decrease) in contract loans and premium notes	(8,842,778)	(5,038,212)	68,701,918
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(134,142,739)	227,438,074	726,323,329
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(38,289,913)	1,690,423	(86,044,925)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	114,234,536	(35,073,900)	(338,545,220)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	75,944,623	(33,383,477)	(424,590,145)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(334,908,056)	223,969,676	352,160,000
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	496,624,659	144,464,659	144,464,659
19.2 End of period (Line 18 plus Line 19.1)	161,716,603	368,434,335	496,624,659

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

20.0001. Settled cession of reinsurance via reduction to reinsurance payable			19,640,071
20.0002. Remitted bonds to settle ceded reinsurance obligations	(10,409,253)		11,247,674
20.0003. Paid-in-kind interest - Bonds	(516,244)	(1,219,525)	(13,183,608)
20.0004. Investment cash free exchange of other invested assets			(359,190)
20.0005. Reclass of residual tranches	(2,774,410)		(149,217,690)
20.0006. Restructuring of investments - bonds			(816,606,044)
20.0007. Restructuring of investments - mortgages			(421,003,549)
20.0008. Restructuring of investments - OIA			(90,848,830)

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	165,431,244	187,290,053	725,422,991
3. Ordinary individual annuities			2,200
4. Credit life (group and individual)			
5. Group life insurance	737	489	123,590
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)	165,431,981	187,290,542	725,548,781
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	165,431,981	187,290,542	725,548,781
14. Deposit-type contracts			185,000,000
15. Total (Lines 13 and 14)	165,431,981	187,290,542	910,548,781
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company’s net income from operations increased by \$6,672,977 for the period ended March 31, 2023 and increased by \$57,638,130 for the period ended December 31, 2022, respectively and the Company’s statutory surplus decreased by (\$123,673,100) and increased by \$26,345,025 as of March 31, 2023 and December 31, 2022, 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 #	03/31/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (46,035,590)	\$ (2,396,368)
(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	6,672,977	57,638,130
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (52,708,567)</u>	<u>\$ (60,034,498)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 933,460,565	\$ 958,787,852
(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	(123,673,100)	26,345,025
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,057,133,665</u>	<u>\$ 932,442,827</u>

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

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

C. Accounting Policy

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

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

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

Notes to the Financial Statements

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

- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities*, 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.
- (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 - 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 2023 were 8.50% and 3.50%.
- (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		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$ 402,479,344	\$	\$ 837,040,066	\$ 116,618,901	\$ 1,356,138,311
(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	\$	\$	\$ 394,543,068	\$	\$ 850,979,312	\$ 116,558,880	\$ 1,362,081,260
(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

	03/31/2023	12/31/2022
a. Balance at beginning of period	\$ 3,831,488	\$
b. Additions charged to operations		3,831,488
c. Direct write-downs charged against the allowances	48,281	
d. Recoveries of amounts previously charged off		
e. Balance at end of period (a+b-c-d)	\$ 3,783,207	\$ 3,831,488

(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

Notes to the Financial Statements

5. Investments (Continued)

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

- (1) Loan-backed and structured securities (“LBASS”) are valued and reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments (“OTTI”) using current cash flow assumptions. The Company recognized \$3,334,615 OTTI charges on loan-backed securities as of March 31, 2023 and \$1,543,232 OTTI charges were recognized as of December 31, 2022.
- (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
...41164LAA7...	\$ 17,912,934	\$ 16,548,507	\$ 1,364,427	\$ 16,548,507	\$ 14,890,560	.....03/31/2023.....
...16678YAA0...	5,587,868	4,677,351	910,517	4,677,351	4,569,971	.....03/31/2023.....
...25151KAC3...	2,402,480	2,363,222	39,258	2,363,222	2,294,707	.....03/31/2023.....
...65537KAA8...	4,696,989	4,471,695	225,294	4,471,695	4,363,016	.....03/31/2023.....
...41161XAC0...	3,192,644	3,186,711	5,933	3,186,711	3,186,711	.....03/31/2023.....
...16679BAA9...	5,445,531	4,814,155	631,376	4,814,155	4,814,155	.....03/31/2023.....
...43741BAC3...	4,484,742	4,326,932	157,810	4,326,932	3,966,059	.....03/31/2023.....
Total			<u>\$ 3,334,615</u>			

(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..... \$ (50,925,385)
 - 2. 12 months or longer..... (39,892,429)
- b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months..... \$ 790,822,755
 - 2. 12 months or longer..... 279,446,157

(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					(6)	(7)	Current Year			
	(1)	(2)	(3)	(4)	(5)			(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 Restricted 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	70,992,957				70,992,957	115,297,585	(44,304,628)		70,992,957	0.573	0.575
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	31,120,000				31,120,000	31,120,000	-		31,120,000	0.251	0.252
j. On deposit with states	7,394,004				7,394,004	7,244,659	149,345		7,394,004	0.060	0.060
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	770,245,489				770,245,489	787,300,807	(17,055,318)		770,245,489	6.216	6.233
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 879,752,450	\$	\$	\$	\$ 879,752,450	\$ 940,963,051	\$ (61,210,601)	\$	\$ 879,752,450	7.100 %	7.119 %

(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)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 161,716,603	\$ 161,716,603	1.305 %	1.309 %
b. Schedule D, Part 1	33,923,397	33,923,397	0.274	0.275
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	\$ 195,640,000	\$ 195,640,000	1.579 %	1.583 %
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)			\$ 195,640,000	1.713 %
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	
	03/31/2023	12/31/2022	03/31/2023	12/31/2022	03/31/2023	12/31/2022
(1) Bonds - amortized cost	-	1	\$ -	\$ 2,002,886	\$ -	\$ 1,998,336
(2) LB & SS - amortized cost	9	8	32,079,705	30,838,528	24,915,179	24,800,951
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	9	9	\$ 32,079,705	\$ 32,841,414	\$ 24,915,179	\$ 26,799,287

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	\$ 326,295	\$

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, 2023 and December 31, 2022, 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, 2023 and December 31, 2022, respectively.

Notes to the Financial Statements

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, 2023 and December 31, 2022 respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge 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 policyholder of 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 was \$50,059,329 and \$(4,377,130) as of March 31, 2023 and December 31, 2022, 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, 2023, 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 \$0 of AFS securities purchased for the period ended March 31, 2023, and the fair value \$0 of the hedge associated with each purchase was adjusted to the AFS security book values.
- (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 63.3% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.0%, own the remaining approximately 36.7% of the outstanding ordinary shares.

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities. Those investments are disclosed in investments schedules, and in footnote 10B, as applicable; affiliated entities and transactions are disclosed in Schedule Y. Commencing in 2022, following clarifying guidance issued by the SAPWG, the company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

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

On February 21, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note in the principal sum of \$100,000,000 at a rate per annum equal to 4.40%, with a maturity date of March 31, 2023, to the Company. There were no outstanding balances on the note as of March 31, 2023.

On December 14, 2022, the Company sold \$91,597,200 of asset-backed securities and \$102,436,150 of collateralized loan obligations to Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, and \$114,728,484 of collateralized loan obligations to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On October 26, 2022, the Company purchased \$91,242,000 million of asset-backed securities (ABS) from Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On June 22, 2022, the Company purchased \$61,316,014 million of investment grade liquid bonds from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, for cash.

On June 21, 2022, the Company exchanged \$223,072,506 million of short to intermediate duration bonds and notes to Forethought Life Insurance Company, an affiliated insurance company, for intermediate to long duration bonds.

On April 26, 2022, the Company sold \$92,200,572 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

Notes to the Financial Statements

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

On April 12, 2022, the Company sold \$99,259,733 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On March 3, 2022, the Company agreed to purchase \$257,000,000 million of notes from Lightning 2022-1 Financing L.P. and Thunderbird 2022-1 Financing L.P., entities which are indirectly under the control of KKR. As of March 31, 2023, the Company owned \$113,858,493 of notes from these entities

- C. Transactions With Related Party Who Are Not Reported on Schedule Y - None
- D. Amounts Due to or From Related Parties

As of March 31, 2023, and December 31, 2022, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,769,723 and \$4,165,466 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 \$7,540,313 and \$23,717,806 for the years ended March 31, 2023 and December 31, 2022, 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 \$2,108,502 and \$7,285,462 payable at March 31, 2023 and December 31, 2022, 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. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company recorded expenses for these agreements of \$32,907,973 and \$129,734,388 as of and for the years ended March 31, 2023 and December 31, 2022, 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

	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
SCA Entity (Investments in Insurance SCA Entities)				
CAPE VERITY I	\$	\$ 601,442,941	\$ 151,740,533	\$ (449,702,408)
CAPE VERITY III		1,491,058,927	480,925,021	(1,010,133,906)
GOTHAM		181,134,973	48,363,932	(132,771,040)

* 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

Notes to the Financial Statements

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 \$516,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	21,120,000	21,120,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 31,120,000	\$ 31,120,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 516,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	21,120,000	21,120,000	
(d) Excess stock	-	-	
(e) Aggregate total (a+b+c+d)	\$ 31,120,000	\$ 31,120,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 528,000,000		

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

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 10,000,000	\$ 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)	\$ 709,231,533	\$ 770,245,489	\$ 490,000,000
2. Current year general account total collateral pledged	709,231,533	770,245,489	490,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	723,623,871	787,300,807	528,000,000

(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)	\$ 709,231,533	\$ 770,245,489	\$ 490,000,000
2. Current year general account maximum collateral pledged	709,231,533	770,245,489	490,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	1,023,474,259	966,853,999	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	490,000,000	490,000,000		\$ 490,797,749
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$</u>	<u>\$ 490,797,749</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	528,000,000	528,000,000		\$ 529,076,953
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 528,000,000</u>	<u>\$ 528,000,000</u>	<u>\$</u>	<u>\$ 529,076,953</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	490,000,000	490,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</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	
	03/31/2023	12/31/2022	03/31/2023	12/31/2022	03/31/2023	12/31/2022
a. Service cost	\$	\$	\$	\$	\$	\$
b. Interest cost						
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses		(114,499)				
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>\$ (114,499)</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., and pursuant to Treasury Regulation § 1.409A-3(j)(4)(ix)(B), 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. The Company recorded a net increase in expense of \$5,079,937 at December 31, 2021, related primarily to the present-value true-up to obligations under certain annuity contracts underlying in-payout plan benefits, partially offset by unvested plan forfeitures. As of December 31, 2022, all amounts payable to participants under the plans had been paid and there were \$0 liabilities remaining.
- 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, 2023 and December 31, 2022 was \$510,108 and \$1,213,605, 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 \$130,672,384 and \$164,088,270 at March 31, 2023 and December 31, 2022, 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

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, 2023 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,819,748.
 - (2) Nature and circumstances of guarantee - None
 - (3) Aggregate compilation of guarantee obligations - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities

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

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

An independent life insurance producer 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 \$2,974,278 and \$3,087,190 at March 31, 2023 and December 31, 2022, 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 \$169,622,074 as of March 31, 2023. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$195,640,000 from counterparties as of March 31, 2023. 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)	\$ 2,073,520	\$	\$	\$	\$ 2,073,520
DERIVATIVE ASSETS	(6,144,752)	21,431,661			15,286,909
Total assets at fair value/NAV	<u>\$ (4,071,232)</u>	<u>\$ 21,431,661</u>	<u>\$</u>	<u>\$</u>	<u>\$ 17,360,429</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$	101,043,615	\$	\$	\$ 101,043,615
Total liabilities at fair value	<u>\$</u>	<u>\$ 101,043,615</u>	<u>\$</u>	<u>\$</u>	<u>\$ 101,043,615</u>

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

Description	Beginning balance as of 01/01/2023	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 03/31/2023
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, 2023.

(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, 2023, the Company has no 6 rated bonds. As of December 31, 2022, the Company had 1 6 rated bond with a carrying value of \$758,292.

The Company does not own any common stock with fair value measurements in level 2 or 3 at March 31, 2023.

(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	\$ 6,695,922,861	\$ 7,538,216,701	\$ 4,611,685	\$ 4,832,904,494	\$ 1,858,406,682	\$	\$ -
CML	1,282,992,640	1,356,138,311	-	-	1,282,992,640		-
OIA	212,812,643	255,507,784	-	-	212,812,643		148,762,138
INVESTMENT IN LLC	-	89,726,092	-	-	-		89,726,092
PREFERRED STOCK	23,708,170	23,708,170	-	23,708,170	-		-
COMMON STOCK	33,193,520	33,193,520	2,073,520	-	31,120,000		-
INVESTMENT IN SUB	-	681,029,489	-	-	-		681,029,489
SHORT-TERM INVESTMENTS	2,061,885	2,144,136	-	-	2,061,885		-
CASH AND EQUIVALENTS	159,572,467	159,572,467	152,582,183	6,990,284	-		-
DERIVATIVES	101,043,615	151,102,944	(6,144,752)	107,188,367	-		-
TOTAL ASSETS	8,511,307,802	10,290,339,615	153,122,637	4,970,791,315	3,387,393,850		919,517,719
DERIVATIVE LIABILITIES	101,043,615	101,043,615		101,043,615			
TOTAL LIABILITIES	101,043,615	101,043,615		101,043,615			

D. Not Practicable to Estimate Fair Value

As of March 31, 2023, the Company owns 9 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	\$ 5,730,532	%		1
BA Common Stock	3,983,761			1
BA Common Stock	3,920,793			1
BA Common Stock	44,507,018			1
BA Common Stock	215,531			1
BA Common Stock	90,404,404			1
BA Common Stock	100			1
Common Stock	681,029,489			2
BA Common Stock	89,726,092			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: Investment in subsidiary
- 3: Investment in LLC (Affiliate Common Stock)

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 \$7,394,004 and \$7,244,659 as of March 31, 2023 and December 31, 2022, 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, 2023 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2023 or December 31, 2022

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	\$ 3,959,422	\$ 3,801,107	\$ 3,232,524	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total (a+b+c+d+e+f)	<u>\$ 3,959,422</u>	<u>\$ 3,801,107</u>	<u>\$ 3,232,524</u>	<u>\$</u>

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through May 12, 2023.

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, 2023, the Company's assumed participating policies were approximately 1.65% 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, 2023 and the year ended December 31, 2021 was \$1,179,184 and \$5,193,818, 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 1,694,976,813	\$ 1,690,276,845
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 730,798,505	\$ 681,029,489
14.24 Short-Term Investments	\$	\$ 2,144,136
14.25 Mortgage Loans on Real Estate	\$ 642,457,853	\$ 653,745,267
14.26 All Other	\$ 186,789,780	\$ 105,790,205
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,255,022,951	\$ 3,132,985,942
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
.....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I.....
Goldman Sachs Asset Management 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 [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYEOMA87 .....	.....	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 [X] No []
- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$.....
- 1.12 Residential Mortgages \$..... 402,479,344
- 1.13 Commercial Mortgages \$..... 953,658,967
- 1.14 Total Mortgages in Good Standing \$ 1,356,138,311
- 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) \$ 1,356,138,311
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$.....
- 1.62 Residential Mortgages \$.....
- 1.63 Commercial Mortgages \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$.....
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$.....
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []
- Fraternal Benefit Societies Only:**
- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

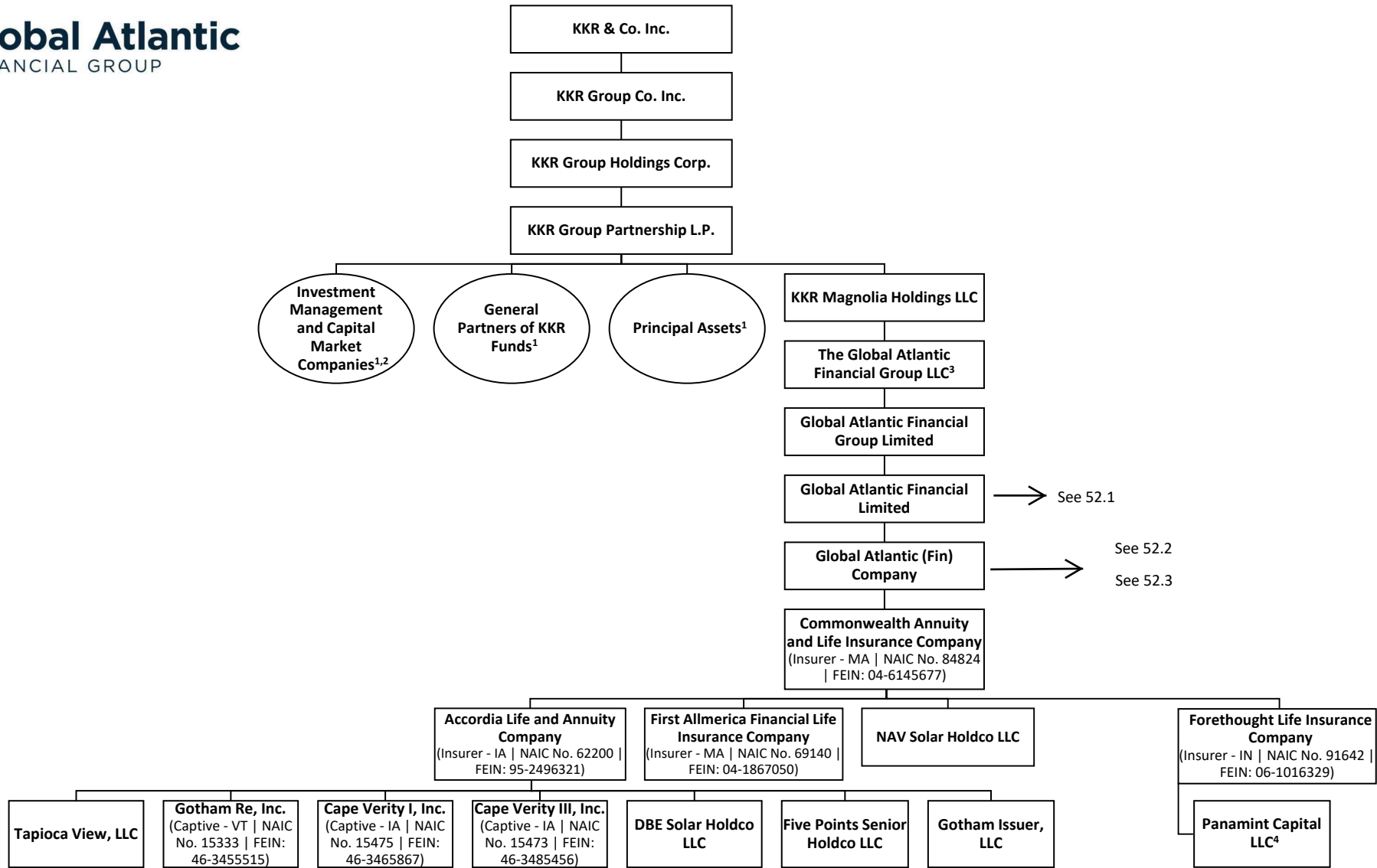
Current Year To Date - Allocated by States and Territories

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	2,334,568				2,334,568	
2. Alaska	AK	L	79,878				79,878	
3. Arizona	AZ	L	3,365,867				3,365,867	
4. Arkansas	AR	L	480,314				480,314	
5. California	CA	L	30,089,773				30,089,773	
6. Colorado	CO	L	2,682,820				2,682,820	
7. Connecticut	CT	L	1,480,175				1,480,175	
8. Delaware	DE	L	248,107				248,107	
9. District of Columbia	DC	L	82,185				82,185	
10. Florida	FL	L	9,402,109				9,402,109	
11. Georgia	GA	L	3,029,609				3,029,609	
12. Hawaii	HI	L	1,436,735				1,436,735	
13. Idaho	ID	L	10,775,124				10,775,124	
14. Illinois	IL	L	4,106,645				4,106,645	
15. Indiana	IN	L	3,110,287				3,110,287	
16. Iowa	IA	L	3,173,318				3,173,318	
17. Kansas	KS	L	938,039				938,039	
18. Kentucky	KY	L	2,103,401				2,103,401	
19. Louisiana	LA	L	402,385				402,385	
20. Maine	ME	L	202,170				202,170	
21. Maryland	MD	L	1,671,441				1,671,441	
22. Massachusetts	MA	L	1,517,178				1,517,178	
23. Michigan	MI	L	3,720,944				3,720,944	
24. Minnesota	MN	L	4,792,787				4,792,787	
25. Mississippi	MS	L	1,983,416				1,983,416	
26. Missouri	MO	L	2,153,626				2,153,626	
27. Montana	MT	L	114,220				114,220	
28. Nebraska	NE	L	1,131,512				1,131,512	
29. Nevada	NV	L	2,551,916				2,551,916	
30. New Hampshire	NH	L	228,078				228,078	
31. New Jersey	NJ	L	11,525,498				11,525,498	
32. New Mexico	NM	L	1,405,567				1,405,567	
33. New York	NY	N	2,423,651				2,423,651	
34. North Carolina	NC	L	4,855,680				4,855,680	
35. North Dakota	ND	L	326,282				326,282	
36. Ohio	OH	L	7,237,968				7,237,968	
37. Oklahoma	OK	L	697,203				697,203	
38. Oregon	OR	L	800,373				800,373	
39. Pennsylvania	PA	L	4,399,084				4,399,084	
40. Rhode Island	RI	L	192,968				192,968	
41. South Carolina	SC	L	2,815,206				2,815,206	
42. South Dakota	SD	L	277,910				277,910	
43. Tennessee	TN	L	1,803,597				1,803,597	
44. Texas	TX	L	12,662,795				12,662,795	
45. Utah	UT	L	2,975,393				2,975,393	
46. Vermont	VT	L	53,573				53,573	
47. Virginia	VA	L	1,869,425				1,869,425	
48. Washington	WA	L	4,219,195				4,219,195	
49. West Virginia	WV	L	245,368				245,368	
50. Wisconsin	WI	L	1,606,692				1,606,692	
51. Wyoming	WY	L	2,037,615				2,037,615	
52. American Samoa	AS	N	234				234	
53. Guam	GU	N						
54. Puerto Rico	PR	N	66,096				66,096	
55. U.S. Virgin Islands	VI	N	1,688				1,688	
56. Northern Mariana Islands	MP	N	756				756	
57. Canada	CAN	N	791,750				791,750	
58. Aggregate Other Aliens	OT	XXX	388,989				388,989	
59. Subtotal		XXX	165,069,184				165,069,184	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	870,068				870,068	
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	272,003				272,003	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	166,211,255				166,211,255	
96. Plus Reinsurance Assumed		XXX	12,903,127				12,903,127	
97. Totals (All Business)		XXX	179,114,382				179,114,382	
98. Less Reinsurance Ceded		XXX	80,428,950				80,428,950	
99. Totals (All Business) less Reinsurance Ceded		XXX	98,685,432				98,685,432	
DETAILS OF WRITE-INS								
58001. ZZZ other Alien		XXX	388,989				388,989	
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	388,989				388,989	
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:

- 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
- 2. R - Registered - Non-domiciled RRGs.....
- 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- 4. Q - Qualified - Qualified or accredited reinsurer.....
- 5. N - None of the above - Not allowed to write business in the state..... 7

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company □ □
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM



12

Commencing in 2022, following clarifying guidance issued by the SAPWG, the Company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

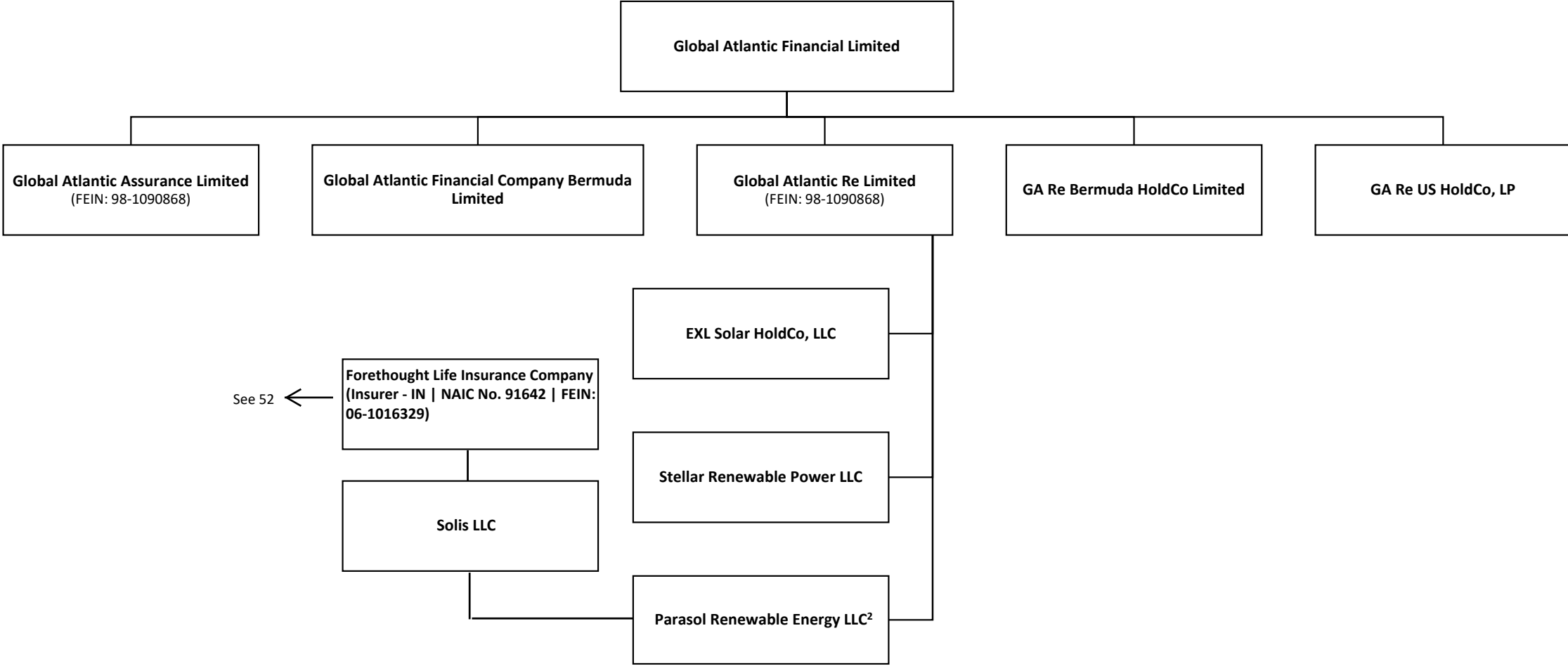
¹KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25.

²Includes Kohlberg Kravis Roberts & Co. L.P., an SEC-registered adviser and investment manager of the holding company group.

³The Global Atlantic Financial Group LLC is owned 63.32% by KKR Magnolia Holdings LLC and 36.68% by third party investors. Additionally, 1,000 incentive shares are held by GAMC L.P. as part of the management equity plan.

⁴Panamint Capital LLC is owned 51% by Panamint Ventures LLC, a non-affiliate, 47% by Forethought Life Insurance Company, an insurance company affiliate, and 2% by MJMiller Enterprises, a non-affiliate.

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



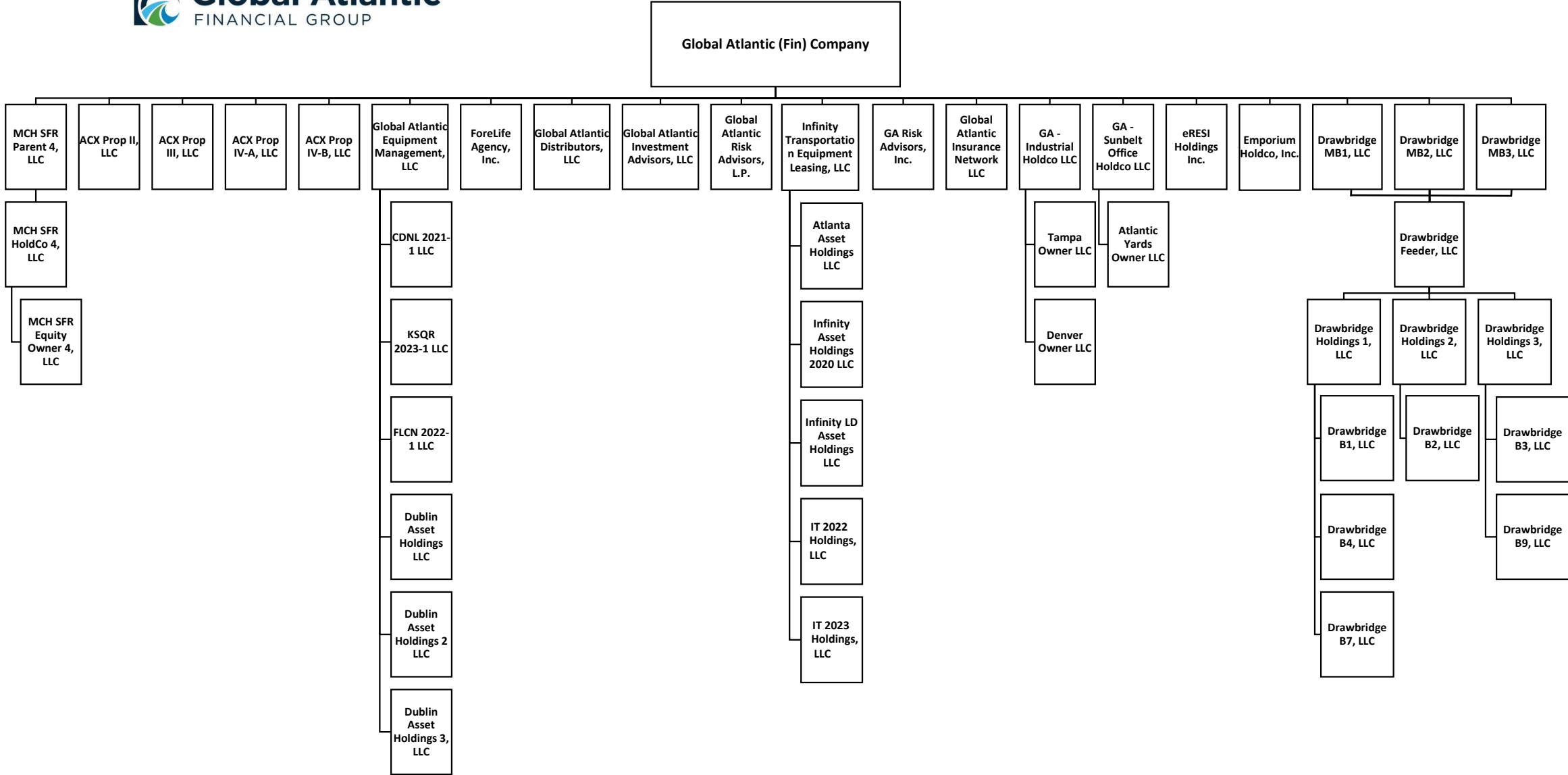
See 52 ←

12.1

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

²Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.

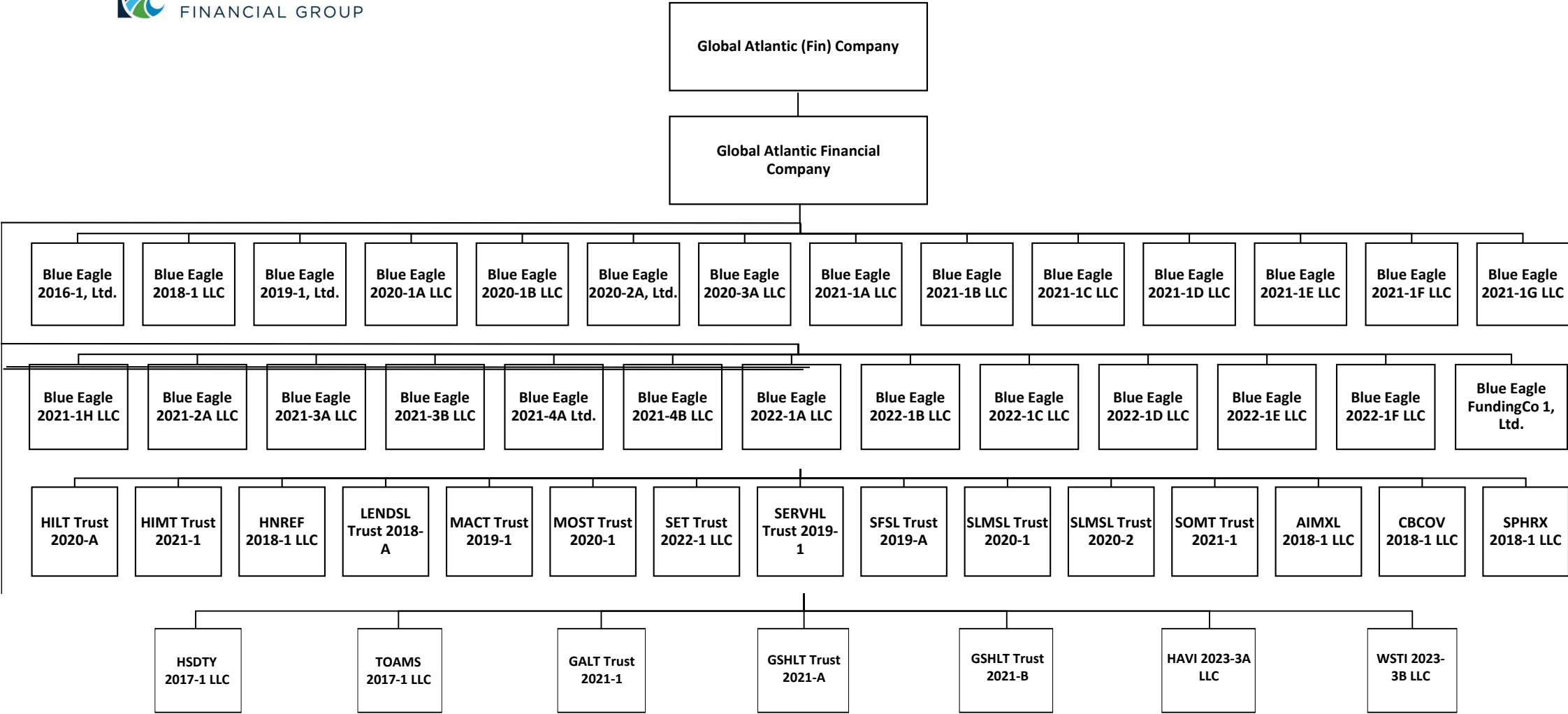
STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



12.2

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



12.3

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF MARCH 31, 2023 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	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	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	KKR & Co. Inc.		
			38-3871599				Five Points Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic (Fin) Company	DE	UIP	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1089764				Global Atlantic Financial Group Limited	BMJ	UIP	The Global Atlantic Financial Group LLC	Ownership	100.000	KKR & Co. Inc.		
			98-1090868	4520225			Global Atlantic Financial Limited	BMJ	UIP	Global Atlantic Financial Group Limited	Ownership	100.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	90.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			88-1203639	2578101	1404912	New York Stock Exchange	KKR & Co. Inc.	DE	UIP	Board of Directors	Board of Directors		KKR & Co. Inc.		
				3958278	1932162		KKR Group Co. Inc.	CYM	UIP	KKR & Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
					1743754		KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047		1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
			98-1563045		1842456		KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			04-6145677				NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			88-2112299				Panamint Capital LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	KKR Magnolia Holdings LLC	Ownership	63.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	Third Party Investors	Ownership	37.000			
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	KKR & Co. Inc.		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Company Bermuda Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1529928				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	KKR & Co. Inc.		
			98-1090854				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			88-1979352				Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000			
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
			86-1607307				ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-2335032				ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3631476				ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			88-0561068				ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF MARCH 31, 2023 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)	*
			88-1026854				Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							CDNL 2021-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							Denver Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B1, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B2, LLC	DE	NIA	Drawbridge Holdings 2, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B3, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B4, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B7, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B9, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
		88-0937290					Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB1, LLC	Management	0.000	KKR & Co. Inc.		
		88-0937290					Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB2, LLC	Management	0.000	KKR & Co. Inc.		
		88-0937290					Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB3, LLC	Management	0.000	KKR & Co. Inc.		
		87-3802448					Drawbridge Holdings 1, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
		61-1580298					Drawbridge Holdings 2, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
		87-3802777					Drawbridge Holdings 3, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB1, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB2, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB3, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
		86-2361267					Dublin Asset Holdings 2 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
		87-2316184					Dublin Asset Holdings 3, LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
		82-3508100					Dublin Asset Holdings LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
		87-3023750					Emporium Holdco, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		87-3058805					eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		86-2871839					FLCN 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
		35-1815415					ForeLife Agency, Inc.	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		92-1413949					GA - Industrial Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		38-3898658					GA - Sunbelt Office Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		13-3896487					GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		20-3944031					Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		81-3323212					Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		38-3898658					Global Atlantic Insurance Network LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		35-1960899					Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
		13-3896700					Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			84-4227992				Infinity Asset Holdings 2020 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			84-3127337				Infinity LD Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3496842				IT 2022 Holdings, LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			92-1077691				IT 2023 Holdings, LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			92-1402466				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF MARCH 31, 2023 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)	*
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			85-0526287				AIMXL 2018?1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1307202				Blue Eagle 2016-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			83-3851887				Blue Eagle 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							Blue Eagle 2019-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0498393				Blue Eagle 2020-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-2A, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2021-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1G LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1H LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-2A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-4A Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2022-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				Blue Eagle 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				Blue Eagle 2022-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				Blue Eagle FundingCo 1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			90-0810836				CBCOV 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				GALT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GSHLT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				HILT Trust 2020-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HIMT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HNREF 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HSDTY 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							LENSL Trust 2018-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				MACT Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				MOST Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				SERVHL Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				SET Trust 2022-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				SFSL Trust 2019-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SLMSL Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SLMSL Trust 2020-2	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				SOMT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPHRX 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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

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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)	*
			92-1187937				TOAMS 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1198046				HAVI 2023-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							INS 2023-3B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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	106,449	106,449		
2597. Summary of remaining write-ins for Line 25 from overflow page	106,449	106,449		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous Liabilities	208,521	179,583
2505. Agent Balance Plan Adj		118,217
2597. Summary of remaining write-ins for Line 25 from overflow page	208,521	297,800

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Agent Balance Adjustment		215,871	215,871
5397. Summary of remaining write-ins for Line 53 from overflow page		215,871	215,871

STATEMENT AS OF MARCH 31, 2023 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	1,362,081,259	1,022,801,576
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,860,200	703,256,119
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	302,578	1,874,191
5. Unrealized valuation increase (decrease)	48,281	(3,831,488)
6. Total gain (loss) on disposals	73,538	(658,318)
7. Deduct amounts received on disposals	22,069,397	360,970,980
8. Deduct amortization of premium and mortgage interest points and commitment fees	158,147	389,840
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)	1,356,138,312	1,362,081,259
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,356,138,312	1,362,081,259
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,356,138,312	1,362,081,259

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	382,605,252	336,227,547
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,708,895	327,670,567
2.2 Additional investment made after acquisition	46,381	286,026
3. Capitalized deferred interest and other		
4. Accrual of discount	18,434	4,127,744
5. Unrealized valuation increase (decrease)	(19,133,110)	(44,660,854)
6. Total gain (loss) on disposals	17,207,553	70,760,546
7. Deduct amounts received on disposals	43,300,756	309,082,946
8. Deduct amortization of premium and depreciation	113,816	40
9. Total foreign exchange change in book/adjusted carrying value	1,195,313	(123,339)
10. Deduct current year's other than temporary impairment recognized		2,600,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	345,234,146	382,605,252
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	345,233,876	382,604,982

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,054,484,875	9,161,013,077
2. Cost of bonds and stocks acquired	412,242,146	2,191,538,666
3. Accrual of discount	1,935,219	17,540,862
4. Unrealized valuation increase (decrease)	(53,962,326)	188,638,078
5. Total gain (loss) on disposals	470,182	(68,727,110)
6. Deduct consideration for bonds and stocks disposed of	117,940,905	3,419,166,299
7. Deduct amortization of premium	19,242,168	18,939,151
8. Total foreign exchange change in book/adjusted carrying value	6,017,574	4,129,984
9. Deduct current year's other than temporary impairment recognized	8,183,011	1,543,232
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	326,295	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,276,147,881	8,054,484,875
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,276,147,881	8,054,484,875

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,848,976,244	290,386,808	39,534,045	(30,210,268)	4,069,618,739			3,848,976,244
2. NAIC 2 (a)	3,219,165,991	362,840,555	324,546,869	11,177,929	3,268,637,606			3,219,165,991
3. NAIC 3 (a)	129,838,500	3,768,817	1,735,246	590,329	132,462,400			129,838,500
4. NAIC 4 (a)	39,334,544	507,499	1,004,203	3,571,359	42,409,199			39,334,544
5. NAIC 5 (a)	32,841,414	1,298,130	65,773	(1,994,066)	32,079,705			32,841,414
6. NAIC 6 (a)	758,292		758,292					758,292
7. Total Bonds	7,270,914,984	658,801,809	367,644,428	(16,864,717)	7,545,207,648			7,270,914,984
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	20,076,000	12,502,500		(8,870,330)	23,708,170			20,076,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	20,076,000	12,502,500		(8,870,330)	23,708,170			20,076,000
15. Total Bonds and Preferred Stock	7,290,990,984	671,304,309	367,644,428	(25,735,047)	7,568,915,818			7,290,990,984

(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 \$ 6,990,949 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,144,136	XXX	2,144,145		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired	2,144,145	30,648,814
3. Accrual of discount	(9)	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		30,648,814
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)	2,144,136	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,144,136	

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)	(4,033,492)
2. Cost Paid/(Consideration Received) on additions	62,219,107
3. Unrealized Valuation increase/(decrease)	55,396,643
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(16,982,859)
6. Considerations received/(paid) on terminations	(20,405,049)
7. Amortization	(57,819,973)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	(2,980,393)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	56,204,081
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	56,204,081

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	(521,969)
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	(6,144,752)
3.12 Section 1, Column 15, prior year	(521,969)
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	(5,622,783)
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)	(5,622,783)
4.1 Cumulative variation margin on terminated contracts during the year	9,719,041
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	9,719,041
4.23 SSAP No. 108 adjustments	9,719,041
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)	(6,144,752)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(6,144,752)

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.....	56,204,081
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(6,144,752)
3.	Total (Line 1 plus Line 2)	50,059,329
4.	Part D, Section 1, Column 6	185,081,626
5.	Part D, Section 1, Column 7	(135,022,297)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	169,622,073
8.	Part B, Section 1, Column 13	(6,144,752)
9.	Total (Line 7 plus Line 8)	163,477,321
10.	Part D, Section 1, Column 9	298,499,619
11.	Part D, Section 1, Column 10	(135,022,297)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	140,889,631
14.	Part B, Section 1, Column 20	1,290,552
15.	Part D, Section 1, Column 12	142,180,183
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	377,981,538	79,166,005
2. Cost of cash equivalents acquired	1,666,522,027	5,201,134,319
3. Accrual of discount	428,785	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,950,480,432	4,902,318,786
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)	94,451,918	377,981,538
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	94,451,918	377,981,538

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, 2023 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								
BGA14GN14	VARIOUS		US		03/14/2023	7.500	29,875		2,456,673
BGA14GRP7	VARIOUS		US		03/17/2023	4.750	266,495		15,795,187
BGA14GR05	VARIOUS		US		03/17/2023	7.500	68,930		2,412,798
BGA14HQB7	VARIOUS		US		02/15/2023	5.750	483,379		483,384
BGA14HC05	VARIOUS		US		03/15/2023	8.500	73,280		73,280
BGA153MB1	VARIOUS		US		03/29/2023	5.000	5,990,551		120,921,478
BGA153MK1	VARIOUS		US		03/29/2023	8.250	1,196,839		18,448,593
BGA153M08	VARIOUS		US		03/29/2023	5.000	1,673,481		101,929,622
BGA153MS4	VARIOUS		US		03/29/2023	8.250	520,099		16,098,541
BGA154QP4	VARIOUS		US		03/27/2023	5.000	186,989		14,845,372
BGA154L8	VARIOUS		US		03/27/2023	8.250	66,838		2,265,276
BGA154ZF6	VARIOUS		US		03/27/2023	5.000	296,263		13,170,081
BGA1551S2	VARIOUS		US		03/27/2023	8.250	78,322		2,012,705
BGA155335	VARIOUS		US		03/27/2023	5.000	472,460		34,257,658
BGA155343	VARIOUS		US		03/27/2023	8.250	155,621		5,225,943
BGA155377	VARIOUS		US		03/27/2023	8.250	199,747		4,765,838
BGA1555T6	VARIOUS		US		03/27/2023	5.000	823,574		31,238,789
0399999. Mortgages in good standing - Residential mortgages-all other							12,582,742		386,401,218
5300220A1	Salt Lake City		UT		02/23/2023	3.505	597,604		36,562,725
5300221A0	San Jose		CA		02/23/2023	3.515	153,783		44,204,489
5300222A9	Anaheim		CA		03/15/2023	3.507	1,039,460		39,092,553
5300224	San Diego		CA		03/15/2023	5.686	203,523		1,690,595
5300225B4	Plano		TX		03/15/2023	4.500	675,321		1,145,019
5300226	Salt Lake City		UT		03/03/2023	5.664	607,766		4,595,392
0599999. Mortgages in good standing - Commercial mortgages-all other							3,277,458		127,290,773
0899999. Total Mortgages in good standing							15,860,200		513,691,991
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							15,860,200		513,691,991

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
805161908	Decatur	GA		11/14/2016		173,703						173,703	173,703			
805151289	San Pedro	CA		03/19/2015		37,629		3			3	37,633	37,633			
805172228	Mesa	AZ		12/11/2017		49,753						49,753	49,753			
805151297	Santa Clara	CA		03/19/2015		49,242		4			4	49,246	49,246			
805151313	Vancouver	WA		03/19/2015		32,379		3			3	32,382	32,382			
805151305	Vancouver	WA		03/19/2015		27,992		2			2	27,994	27,994			
805151370	Dallas	TX		07/10/2015		199,443		11			11	199,454	199,454			
805172384	Skokie	IL		02/21/2018		56,260		5			5	56,265	56,265			

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STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805161718	Brownstown	MI		09/15/2016		290,474		.51			.51		290,525	290,525		
805181179	San Antonio	TX		04/24/2018		95,684							95,684	95,684		
805143336	Vancouver	WA		01/06/2012		102,089		(1,562)			(1,562)		100,527	100,527		
805143310	Tempe	AZ		10/31/2011		143,342		(424)			(424)		142,918	142,918		
805143369	Plymouth	MN		04/02/2012		78,157		1,032			1,032		79,189	79,189		
805151008	Costa Mesa	CA		03/19/2015		18,505		2			2		18,507	18,507		
805143351	Ankeny	IA		04/18/2013		83,771		3,523			3,523		87,293	87,293		
805181310	New Castle	PA		07/13/2018		43,222							43,222	43,222		
805161882	Homewood	AL		10/03/2016		122,466		2			2		122,468	122,468		
805181328	Hermitage	PA		07/13/2018		53,196							53,196	53,196		
805143476	Ankeny	IA		03/05/2012		17,290		863			863		18,153	18,153		
805151727	Bellevue	WA		10/09/2015		20,957							20,957	20,957		
80515128A	San Pedro	CA		08/30/2018		16,070		2			2		16,071	16,071		
805162138	Austin	TX		11/02/2016		91,448							91,448	91,448		
5300070	Conway	AR		12/04/2019		198,811		1			1		198,811	198,811		
5300071	Conway	AR		12/05/2019		451,747		2			2		451,748	451,748		
805181989	Indian Land	SC		08/28/2018		58,858							58,858	58,858		
80515129A	Santa Clara	CA		08/30/2018		8,413		1			1		8,414	8,414		
805151461	Bonita Springs	FL		07/30/2015		77,671							77,671	77,671		
805142478	Chattanooga	TN		03/11/2015		50,686							50,687	50,687		
805142486	Goodlettsville	TN		03/12/2015		89,264							89,264	89,264		
805142452	West Covina	CA		02/04/2015		46,633							46,633	46,633		
805171113	Manhattan Beach	CA		03/02/2017		185,346							185,346	185,346		
80515100A	Costa Mesa	CA		08/30/2018		5,881							5,881	5,881		
805151990	Lexington	KY		12/14/2015		252,595							252,595	252,595		
805195112	Los Angeles	CA		09/06/2017		61,676							61,676	61,676		
805195054	Alhambra	CA		06/23/2017		56,226							56,226	56,226		
80515130A	Vancouver	WA		08/30/2018		6,780							6,780	6,780		
805195096	Vancouver	WA		08/10/2017		45,034		3			3		45,037	45,037		
805162419	Luterville	MD		02/28/2017		84,503		979			979		85,482	85,482		
805162385	Hamilton Township	NJ		12/29/2016		56,626							56,626	56,626		
805162328	Dallas	TX		12/09/2016		68,197							68,197	68,197		
805195161	Ashburn	VA		12/21/2018		34,140							34,140	34,140		
805162351	Nashville	TN		01/18/2017		127,568							127,568	127,568		
80515131A	Vancouver	WA		08/30/2018		8,677		1			1		8,677	8,677		
805195153	Tampa	FL		12/14/2018		51,344		(41)			(41)		51,344	51,344		
805143138	Durango	CO		07/20/2006		424,217		(15,897)			(15,897)		408,320	408,320		
805143294	Berkeley	CA		06/30/2011		184,149		4,007			4,007		188,155	188,155		
805181047	Portland	OR		03/12/2018		55,079							55,079	55,079		
805143286	Madison	WI		09/01/2011		21,925		296			296		22,222	22,222		
805182383	Delray Beach	FL		12/17/2018		32,048							32,048	32,048		
5300003	Irving	TX		10/02/2017		88,175		15,037			15,037		103,212	103,212		
805152162	Tuscaloosa	AL		12/16/2015		84,397							84,397	84,397		
805161320	Santa Monica	CA		06/01/2016		172,168							172,168	172,168		
805161387	Seattle	WA		06/28/2016		119,317		1			1		119,318	119,318		
5300225B4	Plano	TX		11/03/2022		396,018		(387,073)			(387,073)		8,945	82,483	73,538	73,538
BGA154UL8	VARIOUS	US		03/27/2023		47,548							48,963	48,963		
BGA1551S2	VARIOUS	US		03/27/2023		23,275		8			8		24,214	24,214		
BGA154ZF6	VARIOUS	US		03/27/2023		178,041		35			35		182,012	182,012		

STATEMENT AS OF MARCH 31, 2023 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)						13 Total Foreign Exchange Change in Book Value
BGA1540P4	VARIOUS	US		03/27/2023		322,334		.62			.62		326,420	326,420		
BGA153M08	VARIOUS	US		02/13/2023		3,557,995		256			256		3,587,598	3,587,598		
BGA153MB1	VARIOUS	US		03/06/2023		66,526		14			14		67,473	67,473		
BGA155343	VARIOUS	US		03/27/2023		40,558		13			13		41,807	41,807		
BGA1553Y7	VARIOUS	US		03/27/2023		15,865		5			5		16,562	16,562		
BGA1555T6	VARIOUS	US		03/27/2023		128,900		25			25		132,242	132,242		
BGA155335	VARIOUS	US		03/27/2023		287,731		56			56		291,718	291,718		
0299999. Mortgages with partial repayments						10,076,053		(378,690)			(378,690)		9,747,122	9,820,660		73,538
805143492	Franklin	NJ		03/18/2008	02/21/2023	12,226,419		22,318			22,318		12,248,737	12,248,737		
0399999. Mortgages disposed						12,226,419		22,318			22,318		12,248,737	12,248,737		
0599999 - Totals						22,302,472		(356,372)			(356,372)		21,995,859	22,069,397		73,538

STATEMENT AS OF MARCH 31, 2023 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 Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BGA06B-EP-2	LENNAR CORPORATION		US	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		46,381		1,306,857	4.540
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
78439*-AD-9	SBE JUNO-C		US	SBE JUNO-C		11/30/2021		605,717	46,381		1,306,857	XXX
78439B-AC-0	SBE ARAGORN-C		US	Various		02/17/2022		56,543				0.000
78440*-AC-8	SBE TITAN-C		US	Various		02/17/2022		86,195				0.000
78439B-AC-7	SBE ATHOS I-C		US	Various		03/31/2022		67,442				0.000
78439*-AG-2	SBE ATHOS I-C		US	SBE ATHOS I-C		11/18/2022		780,915				0.000
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated												
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R		10/23/2020		133,575				0.000
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R		12/08/2020		710,957				0.000
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R		04/28/2021		1,013,841				0.000
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R		07/08/2021		802,283				0.000
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R		08/27/2021		615,670				0.000
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		US	BLUE EAGLE 2022-1A TRANCHE R		01/12/2022		197,425				0.000
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R		01/12/2022		111,750				0.000
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R		01/12/2022		114,581				0.000
BGA10J-60-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R		01/12/2022		70,931				0.000
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R		04/04/2022		326,506				0.000
BGA130-RF-5	BLUE EAGLE 2022-1E TRANCHE R		US	BLUE EAGLE 2022-1E TRANCHE R		07/25/2022		246,050				0.000
BGA12W-VN-4	BLUE EAGLE 2022-1F TRANCHE R		US	BLUE EAGLE 2022-1F TRANCHE R		08/03/2022		196,175				0.000
45039B-AD-6	INFINITY TRANSPORTATION 2022 CL R - ABS		US	INFINITY TRANSPORTATION 2022 CL R - ABS		12/23/2022		572,337				0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated												
								5,112,083				XXX
6099999. Total - Unaffiliated												
								1,596,812	46,381		1,306,857	XXX
6199999. Total - Affiliated												
								5,112,083				XXX
6299999 - Totals												
								6,708,895	46,381		1,306,857	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre- ciation) or (Amortiza- tion)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA05V-BJ-6	CRE GRANDVIEW IDAHO LLC		US	Centaurus Renewable Energy	07/26/2016	01/06/2023	21,125,711	(9,062,968)				(9,062,968)		12,062,743	20,844,122	8,781,379	8,781,379		
BGA0AN-0A-9	CRE 3 PEAKS SOLAR		US	Centaurus Renewable Energy	11/09/2016	01/06/2023	22,070,322	(8,562,180)				(8,562,180)		13,508,142	21,934,316	8,426,174	8,426,174		
1999999. Joint Venture Interests - Common Stock - Unaffiliated																			
								43,196,033	(17,625,148)				(17,625,148)		25,570,885	42,778,438	17,207,553	17,207,553	

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STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

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							
BGA0VA-0J-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R	10/23/2020	01/20/2023	106,180							106,180	106,180				9,118	
BGA0WD-KK-3	BLUE EAGLE 2021-2B CLASS R		GBR	BLUE EAGLE 2021-2B CLASS R	10/20/2021	01/17/2023	248,182		(713)			(713)		247,469	247,469				228,904	
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021	01/31/2023	135,582							135,582	135,582				35,085	
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R	01/12/2022	03/15/2023	29,518							32,307	32,307				43,777	
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R	04/04/2022	03/15/2023	495							780	780				1,516	
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated							519,958		(713)			(713)		522,318	522,318				318,400	
6099999. Total - Unaffiliated							43,196,033	(17,625,148)				(17,625,148)		25,570,885	42,778,438			17,207,553	17,207,553	
6199999. Total - Affiliated							519,958		(713)			(713)		522,318	522,318					318,400
6299999 - Totals							43,715,991	(17,625,148)	(713)			(17,625,861)		26,093,203	43,300,756			17,207,553	17,207,553	318,400

STATEMENT AS OF MARCH 31, 2023 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
91282C-GM-7	UNITED STATES TREASURY		03/08/2023	BNP PARIBAS USA		149,772	156,000	332	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments									
20772K-LF-4	CONNECTICUT ST		01/27/2023	Direct		1,022,914	1,155,000	5,390	1.D FE
646039-XL-6	NEW JERSEY ST		01/27/2023	J.P. MORGAN SECURITIES LLC		560,795	660,000	2,567	1.F FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions									
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST		01/27/2023	Direct		1,583,709	1,815,000	7,957	XXX
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		01/27/2023	Direct		2,005,608	1,515,000	34,382	1.D FE
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		01/27/2023	Direct		2,280,306	1,730,000	38,503	1.E FE
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV		03/30/2023	CITIGROUP GLOBAL MARKETS, INC		6,168,993	6,835,000	127,500	1.E FE
38611T-CR-6	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		01/27/2023	CITIGROUP GLOBAL MARKETS INC.		4,476,030	6,000,000	64,883	1.F FE
392274-2H-8	GREATER ORLANDO AVIATION AUTH ORLANDO FL		01/27/2023	CITIGROUP GLOBAL MARKETS INC.		3,848,000	4,000,000	51,556	1.D FE
392274-X9-2	GREATER ORLANDO AVIATION AUTH ORLANDO FL		03/30/2023	J.P. MORGAN SECURITIES INC.		2,775,985	3,000,000	59,667	1.E FE
48504N-CM-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		03/30/2023	RBC CAPITAL MARKETS, LLC		1,656,287	1,790,000	5,768	1.F FE
544445-V5-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV		01/01/2023	JEFF GA		18,856	20,000	70	1.D FE
650010-CK-5	NEW YORK ST TIWY AUTH GEN REV JR INDBT OB		03/30/2023	JEFF GA		2,251,679	2,400,000	23,733	1.G FE
650035-BH-4	NEW YORK ST URBAN DEV CORP REV		03/30/2023	JEFF GA		2,020,591	2,100,000	3,500	1.B FE
66285W-FB-7	NORTH TEX TIWY AUTH REV		01/27/2023	Direct		3,161,005	2,500,000	12,130	1.E FE
79625G-FR-9	SAN ANTONIO TEX ELEC & GAS REV		03/30/2023	WELLS FARGO SECURITIES, LLC		1,369,160	1,540,000	11,219	1.D FE
837151-SV-2	SOUTH CAROLINA ST PUB SVC AUTH REV		01/05/2023	J.P. MORGAN SECURITIES INC.		10,581,917	9,515,000	13,647	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues									
00206R-DJ-8	AT&T INC		01/27/2023	Direct		89,784	101,750	1,755	2.B FE
007903-BG-1	ADVANCED MICRO DEVICES INC		02/16/2023	BARCLAYS CAPITAL INC.		1,359,033	1,500,000	13,728	1.G FE
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC		02/16/2023	BARCLAYS CAPITAL INC.		815,266	1,225,000	8,983	2.A FE
03027X-BD-1	AMERICAN TOWER CORP		01/03/2023	BARCLAY INVESTMENTS, INC.		8,925,418	13,837,000	23,830	2.C FE
031162-CF-5	AMGEN INC		01/05/2023	Bank of America Merrill Lynch		8,803,200	10,000,000	31,087	2.A FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		03/30/2023	Direct		1,427,765	1,500,000	12,046	2.A FE
037735-CV-7	APPALACHIAN POWER CO		03/24/2023	GOLDMAN SACHS & CO		8,294,160	9,800,000	136,887	2.A FE
037833-BX-7	APPLE INC		03/30/2023	Direct		297,732	300,000	1,434	1.B FE
09062X-AG-8	BIODEN INC		02/10/2023	Various		15,862,523	22,691,200	196,563	2.A FE
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC		01/27/2023	Direct		856,846	1,000,000	12,840	2.C FE
20030N-CM-1	COMCAST CORP		03/30/2023	Direct		835,943	900,000	19,388	1.G FE
202795-JY-7	COMMONWEALTH EDISON CO		01/03/2023	Various		20,036,400	20,000,000		1.F FE
207597-EP-6	CONNECTICUT LIGHT AND POWER CO		01/03/2023	BARCLAY INVESTMENTS, INC.		14,968,350	15,000,000		1.E FE
254687-FZ-4	WALT DISNEY CO		03/07/2023	GS GA		5,522,646	7,069,300	38,174	1.G FE
260543-CV-3	DOW CHEMICAL CO		01/27/2023	Direct		1,144,474	1,250,000	12,000	2.A FE
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		01/03/2023	J.P. MORGAN SECURITIES INC.		49,910,000	50,000,000		1.F FE
26442E-AK-6	DUKE ENERGY OHIO INC		03/20/2023	CITIGROUP GLOBAL MARKETS, INC		2,996,490	3,000,000		1.F FE
26443T-AD-8	DUKE ENERGY INDIANA LLC		03/21/2023	Bank of America Merrill Lynch		3,496,850	3,500,000		1.F FE
276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC		01/01/2023	Direct		10,291,134			1.G FE
278642-AF-0	EBAY INC		01/27/2023	MORGAN STANLEY		761,962	897,000	1,196	2.A FE
29364G-AK-9	ENTERGY CORP		02/16/2023	MERRILL LYNCH PIERCE FENNER SMITH INC		1,004,383	1,325,000	8,419	2.B FE
29364W-BC-1	ENTERGY LOUISIANA LLC		02/16/2023	Direct		852,796	1,000,000	15,750	1.F FE
313747-AV-9	FEDERAL REALTY OP LP		01/27/2023	Direct		1,021,320	1,203,000	8,421	2.A FE
36264F-AN-1	HALEON US CAPITAL LLC		03/30/2023	Various		7,991,614	9,900,000	31,533	2.B FE
36457W-AD-3	GALWAY PARTNERS		02/01/2023	Direct		7,179	72,729		4.A

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STATEMENT AS OF MARCH 31, 2023 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	
375558-AX-1	GILEAD SCIENCES INC		03/30/2023	Direct		955,211	1,000,000	23,867	2.A FE	
437076-BF-8	HOME DEPOT INC		03/30/2023	Direct		8,304,820	9,100,000	16,683	1.F FE	
454889-AV-8	INDIANA MICHIGAN POWER CO		03/21/2023	CITIGROUP GLOBAL MARKETS, INC		4,998,450	5,000,000		1.G FE	
458140-BN-9	INTEL CORP		02/10/2023	Various		9,802,649	10,789,100	200,273	1.F FE	
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		02/16/2023	Bank of New York Mellon		2,287,347	3,500,000	44,042	1.G FE	
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		02/16/2023	Bank of New York Mellon		457,218	475,000	3,984	1.G FE	
460146-CN-1	INTERNATIONAL PAPER CO		03/30/2023	Direct		235,085	250,000	4,828	2.B FE	
46625H-LL-2	JPMORGAN CHASE & CO		03/30/2023	Direct		279,434	300,000	4,909	1.G FE	
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		03/30/2023	Direct		632,314	713,000	5,492	2.B FE	
53944Y-AE-3	LLOYDS BANKING GROUP PLC	C.	02/10/2023	Various		17,304,241	21,176,400	79,214	2.A FE	
539830-BL-2	LOCKHEED MARTIN CORP		03/30/2023	Direct		1,025,824	1,050,000	18,506	1.G FE	
58933Y-BF-1	MERCK & CO INC		03/30/2023	BNYM/HSBC US		3,486,652	5,000,000	42,014	1.E FE	
584918-BM-5	MICROSOFT CORP		02/16/2023	Direct		396,584	400,000	5,436	1.A FE	
609207-AI-5	MONDELEZ INTERNATIONAL INC		02/16/2023	PERSHING LLC		904,371	1,400,000	16,538	2.B FE	
631103-AM-0	NASDAQ INC		02/16/2023	Bank of New York Mellon		451,103	575,000	10,031	2.A FE	
644188-BF-0	NEW ENGLAND POWER CO		01/05/2023	SEAPORT		11,749,350	15,000,000	53,833	1.G FE	
67066G-AH-7	NVIDIA CORP		03/30/2023	SG AMERICAS SECURITIES, LLC		4,004,041	5,000,000	87,014	1.F FE	
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP		01/27/2023	Direct		3,157,082	3,625,000	29,040	2.C FE	
756109-AT-1	REALTY INCOME CORP		03/30/2023	Direct		2,683,637	3,000,000	5,813	1.G FE	
775109-BB-6	ROGERS COMMUNICATIONS INC	C.	01/27/2023	J.P. MORGAN SECURITIES LLC		2,017,826	2,200,000	40,333	2.A FE	
78438@-AA-4	SBE ARAGORN-A		03/31/2023	SPECIALTY FINANCE		86,534	86,534		2.C PL	
78438@-AB-2	SBE ARAGORN-B		03/31/2023	SPECIALTY FINANCE		59,686	59,686		3.B PL	
78439#-AA-1	SBE ATHOS 11-A		03/31/2023	SPECIALTY FINANCE		95,071	95,071		2.C PL	
78439#-AB-9	SBE ATHOS 11-B		03/31/2023	Various		149,079	149,079		3.B PL	
78439*-AB-3	SBE JUNO-A		03/31/2023	SPECIALTY FINANCE		126,716	126,716		2.C PL	
78439*-AC-1	SBE JUNO-B		03/31/2023	SPECIALTY FINANCE		196,593	196,593		3.B PL	
78439*-AD-9	SBE JUNO-C		02/01/2023	Various		1,565,237	1,565,237		1.A PL	
78439*-AE-7	SE BIG FIVE BORROWER LLC		01/01/2023	SPECIALTY FINANCE		72,197	72,197		2.C PL	
78439*-AE-5	SBE ATHOS 1-A		03/31/2023	SPECIALTY FINANCE		125,546	125,546		2.C PL	
78439*-AF-4	SE BIG FIVE BORROWER LLC		01/01/2023	SPECIALTY FINANCE		53,029	53,029		3.B PL	
78439*-AF-4	SBE ATHOS 1-B		03/31/2023	SPECIALTY FINANCE		107,789	107,789		3.B PL	
78440*-AA-2	SBE TITAN-A		03/31/2023	SPECIALTY FINANCE		181,132	181,132		2.C PL	
78440*-AB-0	SBE TITAN-B		03/31/2023	SPECIALTY FINANCE		89,601	89,601		3.B PL	
79466L-AL-8	SALESFORCE INC		02/10/2023	J.P. MORGAN SECURITIES INC		484,543	700,000	1,410	1.F FE	
79466L-AM-6	SALESFORCE INC		02/10/2023	Various		9,717,254	14,700,000	31,135	1.F FE	
907818-FS-2	UNION PACIFIC CORP		03/07/2023	Various		12,215,695	16,471,000	262,460	1.G FE	
91324P-EF-5	UNITEDHEALTH GROUP INC		03/07/2023	J.P. MORGAN SECURITIES INC		5,856,200	8,106,700	81,968	1.F FE	
92857W-BT-6	VODAFONE GROUP PLC	C.	02/10/2023	J.P. MORGAN SECURITIES INC		10,228,412	11,200,000	81,317	2.B FE	
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		02/10/2023	CITIGROUP GLOBAL MARKETS, INC		5,274,064	7,000,000	91,681	2.B FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)								1,815,855	XXX
00151@-AA-3	SP SOLAR 4 DEBT - ABS		01/12/2023	Direct		711,937	711,937		1.F PL	
09540@-AA-4	BLUE EAGLE 2020-1B CLASS A		02/27/2023	CREDIT		528,938	528,938		1.A PL	
09540@-AB-2	BLUE EAGLE 2020-1B CLASS B		02/27/2023	CREDIT		130,650	130,650		1.C PL	
09540@-AC-0	BLUE EAGLE 2020-1B CLASS C		02/27/2023	CREDIT		67,763	67,763		1.F PL	
09540@-AD-8	BLUE EAGLE 2020-1B CLASS D		02/27/2023	CREDIT		54,600	54,600		2.B PL	
09540@-AE-6	BLUE EAGLE 2020-1B CLASS E		02/27/2023	CREDIT		59,475	59,475		3.B PL	
09543#-AA-9	BLUE EAGLE 2021-2A CLASS A	B.	03/02/2023	CREDIT		1,403,996	1,404,493		1.A PL	

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STATEMENT AS OF MARCH 31, 2023 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
09543#-AB-7	BLUE EAGLE 2021-2A CLASS B	B	03/02/2023	CREDIT		802,283	802,568		1.C PL
09543#-AC-5	BLUE EAGLE 2021-2A CLASS C	B	03/02/2023	CREDIT		401,142	401,284		1.F PL
09543#-AD-3	BLUE EAGLE 2021-2A CLASS D	B	03/02/2023	CREDIT		320,913	321,027		2.B PL
09543#-AE-1	BLUE EAGLE 2021-2A CLASS E	B	03/02/2023	CREDIT		280,799	280,899		3.B PL
09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		03/30/2023	CREDIT		2,673,867	2,689,314		1.A PL
09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		03/30/2023	CREDIT		612,761	616,301		1.C PL
09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		03/30/2023	CREDIT		529,203	532,260		1.F PL
09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		03/30/2023	CREDIT		362,086	364,178		2.B PL
09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		03/30/2023	CREDIT		378,798	380,986		3.B PL
09544@-AA-0	BLUE EAGLE 2021-3B CLASS A		03/27/2023	CREDIT		1,623,744	1,650,516		1.A PL
09544@-AB-8	BLUE EAGLE 2021-3B CLASS B		03/27/2023	CREDIT		372,108	378,243		1.C PL
09544@-AC-6	BLUE EAGLE 2021-3B CLASS C		03/27/2023	CREDIT		321,366	326,665		1.F PL
09544@-AD-4	BLUE EAGLE 2021-3B CLASS D		03/27/2023	CREDIT		219,882	223,507		2.B PL
09544@-AE-2	BLUE EAGLE 2021-3B CLASS E		03/27/2023	CREDIT		230,030	233,823		3.B PL
09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		02/24/2023	CREDIT		251,063	251,063		1.A PL
09545#-AB-5	BLUE EAGLE 2022-1B TRANCHE B		02/24/2023	CREDIT		73,125	73,125		1.C PL
09545#-AC-3	BLUE EAGLE 2022-1B TRANCHE C		02/24/2023	CREDIT		34,856	34,856		1.F PL
09545#-AD-1	BLUE EAGLE 2022-1B TRANCHE D		02/24/2023	CREDIT		29,738	29,738		2.B PL
09545#-AE-9	BLUE EAGLE 2022-1B TRANCHE E		02/24/2023	CREDIT		27,788	27,788		3.B PL
09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		03/27/2023	CREDIT		1,751,200	1,747,868		1.A PL
09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		03/27/2023	CREDIT		422,833	422,028		1.C PL
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		03/27/2023	CREDIT		336,769	336,128		1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		03/27/2023	CREDIT		265,674	265,168		2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		03/27/2023	CREDIT		254,448	253,964		3.B PL
09545@-AA-9	BLUE EAGLE 2022-1A TRANCHE A		03/24/2023	CREDIT		672,438	672,438		1.A PL
09545@-AB-7	BLUE EAGLE 2022-1A TRANCHE B		03/24/2023	CREDIT		202,063	202,063		1.C PL
09545@-AC-5	BLUE EAGLE 2022-1A TRANCHE C		03/24/2023	CREDIT		97,388	97,388		1.F PL
09545@-AD-3	BLUE EAGLE 2022-1A TRANCHE D		03/24/2023	CREDIT		75,525	75,525		2.B PL
09545@-AE-1	BLUE EAGLE 2022-1A TRANCHE E		03/24/2023	CREDIT		80,163	80,163		3.B PL
09546#-AA-6	BLUE EAGLE 2022-1E TRANCHE A		02/27/2023	CREDIT		980,500	980,500		1.A PL
09546#-AB-4	BLUE EAGLE 2022-1E TRANCHE B		02/27/2023	CREDIT		247,900	247,900		1.C PL
09546#-AC-2	BLUE EAGLE 2022-1E TRANCHE C		02/27/2023	CREDIT		127,650	127,650		1.F PL
09546#-AD-0	BLUE EAGLE 2022-1E TRANCHE D		02/27/2023	CREDIT		125,800	125,800		2.B PL
09546#-AE-8	BLUE EAGLE 2022-1E TRANCHE E		02/27/2023	CREDIT		122,100	122,100		3.B PL
09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		02/24/2023	CREDIT		405,563	405,563		1.A PL
09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		02/24/2023	CREDIT		118,125	118,125		1.C PL
09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		02/24/2023	CREDIT		56,306	56,306		1.F PL
09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		02/24/2023	CREDIT		48,038	48,038		2.B PL
09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		02/24/2023	CREDIT		44,888	44,888		3.B PL
09546@-AA-8	BLUE EAGLE 2022-1D TRANCHE A		03/24/2023	CREDIT		380,625	380,625		1.A PL
09546@-AB-6	BLUE EAGLE 2022-1D TRANCHE B		03/24/2023	CREDIT		114,375	114,375		1.C PL
09546@-AC-4	BLUE EAGLE 2022-1D TRANCHE C		03/24/2023	CREDIT		55,125	55,125		1.F PL
09546@-AD-2	BLUE EAGLE 2022-1D LLC		03/24/2023	CREDIT		42,750	42,750		2.B PL
09546@-AE-0	BLUE EAGLE 2022-1D TRANCHE E		03/24/2023	CREDIT		45,375	45,375		3.B PL
09547#-AA-5	BLUE EAGLE 2022-1F TRANCHE A		03/24/2023	CREDIT		781,750	781,750		1.A PL
09547#-AB-3	BLUE EAGLE 2022-1F TRANCHE B		03/24/2023	CREDIT		197,650	197,650		1.C PL
09547#-AC-1	BLUE EAGLE 2022-1F TRANCHE C		03/24/2023	CREDIT		101,775	101,775		1.F PL

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STATEMENT AS OF MARCH 31, 2023 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
09547#-AD-9	BLUE EAGLE 2022-1F TRANCHE D		03/24/2023	CREDIT		100,300	100,300		2.B PL
09547#-AE-7	BLUE EAGLE 2022-1F TRANCHE E		03/24/2023	CREDIT		97,350	97,350		3.B PL
12604*-AA-3	SP SOLAR 2 DEBT - ABS		01/12/2023	Direct		2,785,615	2,785,615		1.F PL
14152#-AA-3	CARDINAL AIR 2022-1 CLASS A		03/29/2023	INFINITY		3,101,808	3,101,808		1.F PL
14152#-AB-1	CARDINAL AIR 2022-1 CLASS B		03/29/2023	INFINITY		163,253	163,253		2.B PL
14152#-AC-9	CARDINAL AIR 2022-1 CLASS C		03/29/2023	INFINITY		204,066	204,066		3.B PL
14152#-AD-7	CARDINAL AIR 2022-1 CLASS D		03/29/2023	INFINITY		285,693	285,693		4.B PL
38682A-AA-0	CRE GRANDVIEW SENIOR NOTE		01/01/2023	Payment In Kind		309,119	309,119		2.B PL
40472#-AA-1	SP SOLAR 3 DEBT - ABS		01/12/2023	Direct		3,653,606	3,653,606		1.F PL
45033#-AA-2	INFINITY TRANSPORTATION 2022 CL A - ABS		03/09/2023	INFINITY		2,695,206	2,695,206		1.F PL
45033#-AA-2	INFINITY TRANSPORTATION 2022 CL A - ABS		03/28/2023	INFINITY		2,384,289	2,384,289		1.F PL
45033#-AB-0	INFINITY TRANSPORTATION 2022 CL B - ABS		03/09/2023	INFINITY		683,292	683,292		3.B PL
45033#-AB-0	INFINITY TRANSPORTATION 2022 CL B - ABS		03/28/2023	INFINITY		604,468	604,468		3.B PL
45033#-AC-8	INFINITY TRANSPORTATION 2022 CL C - ABS		03/09/2023	INFINITY		113,882	113,882		4.B PL
45033#-AC-8	INFINITY TRANSPORTATION 2022 CL C - ABS		03/28/2023	INFINITY		100,745	100,745		4.B PL
88563X-AA-9	CRE THREE PEAKS SENIOR NOTE		01/01/2023	Payment In Kind		207,125	207,125		2.B PL
BGA14G-N2-2	MOH PropCo 4 Series 1-C - ABS		03/14/2023	RESIDENTIAL		17,953	17,953		5.C Z
BGA14G-RR-3	MOH PropCo 4 SERIES 2-C - ABS		03/17/2023	RESIDENTIAL		37,387	37,387		5.C Z
BGA153-MM-7	ACXPROP II, LLC, Series 2 C - ABS		03/29/2023	RESIDENTIAL		634,662	634,662		5.B Z
BGA153-MT-2	ACXPROP II, LLC, SERIES 1-C - ABS		03/29/2023	RESIDENTIAL		292,746	292,746		5.B Z
BGA154-WS-1	ACXPROP III, LLC, Series 1 C - ABS		03/27/2023	RESIDENTIAL		38,132	38,132		5.B Z
BGA155-1W-3	ACXPROP III, LLC, Series 2 C - ABS		03/27/2023	RESIDENTIAL		43,278	43,278		5.B Z
BGA155-35-0	ACXPROP IV-A, LLC, Series 1 C - ABS		03/27/2023	RESIDENTIAL		88,108	88,108		5.B Z
BGA155-3T-8	ACXPROP IV-A, LLC, Series 2 C - ABS		03/27/2023	RESIDENTIAL		109,133	109,133		5.B Z
C5170#-AA-6	Lightning 2021-1 A - ABS	C.	03/01/2023	SPECIALTY FINANCE		9,234,539	9,234,539		1.G PL
C5170#-AB-4	Lightning 2021-1 B - ABS	C.	03/01/2023	SPECIALTY FINANCE		1,390,917	1,390,917		2.B PL
C8854#-AA-3	THUNDERBIRD 2021-1 A - ABS	C.	03/01/2023	SPECIALTY FINANCE		8,080,222	8,080,222		1.G PL
C8854#-AB-1	THUNDERBIRD 2021-1 FINANCING L.P. - ABS	C.	03/01/2023	SPECIALTY FINANCE		1,217,052	1,217,052		2.B PL
BGA14H-RW-0	ACXProp IV-B Series 1-C - ABS		02/15/2023	RESIDENTIAL		36,439	36,439		5.B PL
BGA14H-RW-0	ACXProp IV-B Series 1-C - ABS		03/15/2023	RESIDENTIAL		292	292		5.B PL
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					59,368,384	59,435,702		XXX
2509999997	Total - Bonds - Part 3					399,739,646	437,063,091	2,435,702	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					399,739,646	437,063,091	2,435,702	XXX
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/02/2023	BOFA SECURITIES, INC	12,500,000.000	12,502,500			2.B FE
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					12,502,500	XXX		XXX
4509999997	Total - Preferred Stocks - Part 3					12,502,500	XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					12,502,500	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					12,502,500	XXX		XXX
6009999999	Totals					412,242,146	XXX	2,435,702	XXX

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STATEMENT AS OF MARCH 31, 2023 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							
..57582R-06-6	MASSACHUSETTS (COMMONWEALTH OF)		03/29/2023	Direct		1,027,044	1,370,000	997,122	1,005,642				3,905		3,905	1,009,547	17,497	17,497	15,831	09/01/2038	1.B FE
..57582R-07-4	MASSACHUSETTS (COMMONWEALTH OF)		03/29/2023	Direct		758,588	1,035,000	740,657	746,837				2,832		2,832	749,668	8,919	8,919	11,960	09/01/2039	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,785,632	2,405,000	1,737,779	1,752,479			6,737		6,737	1,759,215	26,416	26,416	27,791	XXX	XXX	
..167486-HM-4	CHICAGO ILL		03/06/2023	Call @ 100.00		2,121,295	1,795,000	1,633,235	1,677,011				1,011		1,011	1,678,022	116,978	116,978	191,474	01/01/2036	2.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,121,295	1,795,000	1,633,235	1,677,011			1,011		1,011	1,678,022	116,978	116,978	191,474	XXX	XXX	
..544445-UZ-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV		01/01/2023	Direct		18,856	20,000	18,820	19,468				(612)		(612)	18,856				05/15/2040	1.D FE
..70868Y-AW-9	PENNSYLVANIA ECONOMIC DEVELOPMENT FINAN		03/02/2023	WELLS FARGO SECURITIES, LLC		12,183,000	12,000,000	11,909,520	11,909,939				428		428	11,909,991	273,009	273,009	129,500	06/30/2053	2.C FE
..79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		01/01/2023	Call @ 100.00		70,000	70,000	70,000	70,000							70,000			1,623	01/01/2040	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						12,271,856	12,090,000	11,998,340	11,999,407			(184)		(184)	11,998,847	273,009	273,009	131,123	XXX	XXX	
..00432C-BJ-9	ACSS 2004-A A4 - ABS		03/07/2023	Call @ 100.00		650,000	650,000	637,431	650,000							650,000			5,634	07/01/2039	1.C FE
..12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		03/27/2023	Paydown		42,794	42,794	32,657	31,491			11,303		11,303	42,794			247	04/25/2037	1.A FM	
..15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/29/2023	Direct		7,214,278	8,940,000	7,087,543	7,093,219			13,312		13,312	7,106,532	107,746	107,746	209,817	08/01/2042	1.F FE	
..16678R-FB-8	CMFC 2006-1 A1 - CMO/RMBS		03/27/2023	Paydown		60,470	67,985	56,272	59,810			661		661	60,470			277	12/25/2046	1.A FM	
..16678R-FC-6	CMFC 2006-1 A2 - CMO/RMBS		03/27/2023	Paydown		138,014	152,562	93,313	95,718			42,297		42,297	138,014			650	12/25/2046	1.A FM	
..16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		03/27/2023	Paydown		39,355	38,150	50,038	50,038			(17,300)		(17,300)	32,738			141	08/25/2047	1.A FM	
..16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		03/27/2023	Paydown		31,169	39,514	42,826	42,826			(11,656)		(11,656)	31,169			107	05/25/2048	1.A FM	
..25151K-AC-3	DBALT 2007-3 2A1 - RMBS		03/27/2023	Paydown		69,137	82,076	64,158	67,026			2,111		2,111	69,137			429	10/25/2047	1.A FM	
..26442E-AK-6	DUKE ENERGY OHIO INC		03/20/2023	JEFF GA		3,041,070	3,000,000	2,996,490	2,996,490						2,996,490	44,580	44,580		04/01/2053	1.F FE	
..26443T-AD-8	DUKE ENERGY INDIANA LLC		03/21/2023	BNP PARIBAS USA		3,503,010	3,500,000	3,496,850	3,496,850						3,496,850	6,160	6,160		04/01/2053	1.F FE	
..28165R-AB-8	EDVES 161 B - ABS		03/27/2023	Paydown		887,499	887,499	787,828	888,867			(1,368)		(1,368)	887,499			9,304	10/26/2037	1.A FE	
..33616C-AC-4	FIRST REPUBLIC BANK		03/31/2023	Direct		308,000	308,000	552,460	553,272			41		41	553,314	(245,314)	(245,314)	16,619	02/13/2047	4.C FE	
..362341-Z3-6	GSAA 2006-1 A2 - RMBS		03/27/2023	Paydown		96,932	96,932	55,324	36,211			60,721		60,721	96,932			167	01/25/2036	1.A FM	
..37145Q-AC-4	VEOLIA UTILITY RESOURCES LLC		02/03/2023	Maturity @ 100.00		2,000,000	2,000,000	2,239,016	2,002,886			(2,886)		(2,886)	2,000,000			58,858	02/03/2023	5.B FE	
..41161P-AB-6	HVMLT 2006-1 21A - CMO/RMBS		03/20/2023	Paydown		67,886	67,881	60,944	60,944			6,942		6,942	67,886			467	03/19/2036	3.B FM	
..41161X-AC-0	HVMLT 2006-9 2AA - RMBS		03/20/2023	Paydown		92,549	100,587	76,364	81,508			11,042		11,042	92,549			454	11/19/2036	1.A FM	
..41164L-AA-7	HVMLT 2007-2 11A - RMBS		03/27/2023	Paydown		126,200	126,189	105,928	105,928			20,271		20,271	126,200			506	04/27/2037	1.A FM	
..43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		03/01/2023	Paydown		47,018	47,018	39,620	40,484			6,535		6,535	47,018			273	04/25/2047	1.A FM	
..454889-AV-8	INDIANA MICHIGAN POWER CO		03/21/2023	HSBC SECURITIES INC		5,075,950	5,000,000	4,998,450	4,998,450						4,998,450	77,500	77,500		04/01/2053	1.G FE	
..45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		03/27/2023	Paydown		64,537	64,537	49,648	52,788			11,749		11,749	64,537			468	11/25/2046	1.A FM	
..525226-AN-6	LXS 2006-12N 2AA - RMBS		03/27/2023	Paydown		185,571	185,349	141,445	162,996			22,575		22,575	185,571			1,239	08/25/2046	1.A FM	
..52523Y-AC-8	LXS 2006-19 A3 - RMBS		03/27/2023	Paydown		76,664	76,657	57,301	64,726			11,937		11,937	76,664			592	12/25/2036	2.C FM	
..52524Y-AC-7	LXS 2007-12N 1AA - RMBS		03/27/2023	Paydown		46,800	46,679	39,012	43,062			3,738		3,738	46,800			243	07/25/2047	1.A FM	
..63543V-AE-3	NCSLT 2006-3 A5 - ABS		03/27/2023	Paydown		450,207	450,207	391,888	391,888			58,319		58,319	450,207			3,656	10/27/2031	4.B FE	
..65473Q-AX-1	NISOURCE INC		03/29/2023	Direct		4,529,333	4,407,000	4,551,668	4,549,360			(1,114)		(1,114)	4,548,246	(18,913)	(18,913)	75,751	06/15/2041	2.B FE	
..65537X-AA-8	NELI 2007-1 2A - RMBS		03/27/2023	Paydown		57,065	57,065	52,885	59,161			(2,096)		(2,096)	57,065			417	02/25/2037	1.A FM	
..68268N-AG-8	ONEOK PARTNERS LP		03/29/2023	Direct		4,768,321	4,958,000	4,754,344	4,757,767			1,417		1,417	4,759,185	9,136	9,136	200,765	02/01/2041	2.B FE	
..76720A-AG-1	RIO TINTO FINANCE (USA) PLC		03/29/2023	Direct		6,884,736	7,750,000	6,597,213	6,805,147			6,706		6,706	6,811,853	72,883	72,883	193,589	08/21/2042	1.F FE	
..78438@-AA-4	SBE ARAGORN-A		02/01/2023	Direct		23,279	23,279	23,279	23,138						23,279			522	12/31/2051	2.C PL	
..78439#-AA-1	SBE ATHOS 11-A		02/01/2023	Direct		39,460	39,460	39,460	39,308						39,460			551	12/31/2051	2.C PL	
..78439*-AB-3	SBE JUNO-A		02/01/2023	Direct		56,537	56,537	56,537	56,537						56,537			1,348	12/31/2051	2.C PL	
..78439*-AD-9	SBE JUNO-C		02/01/2023	Direct		2,016,118	2,016,118	2,016,118	2,016,118						2,016,118				12/31/2051	1.A PL	
..78439*-AE-7	SE BIG FIVE BORROWER LLC		01/01/2023	Direct		49,529	49,529	49,529	49,201						49,529			329	12/31/2052	2.C PL	
..78439*-AG-2	SBE ATHOS 1-C		02/01/2023	Direct		758,292	758,292	758,292	758,292						758,292				12/31/2052	6	
..78440*-AA-2	SE BIG FIVE BORROWER LLC		01/01/2023	Direct		36,279	36,279	36,279	35,935						36,279			824	12/31/2051	2.C PL	

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STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		03/01/2023	Paydown		6,974	7,448	4,684	4,162		2,812		2,812		6,974				44	06/25/2036	1.A FM
..86364D-AA-8	SARM 2007-7 1A1 - RMBS		03/27/2023	Paydown		180,173	180,173	155,822	161,437		18,737		18,737		180,173				1,258	08/25/2037	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,714,589	46,563,001	43,109,636	31,891,009		276,806		276,806		43,660,811		53,778	53,778	785,646	XXX	XXX
..04769#-AF-6	ATLANTA ASSET HOLDINGS LLC - ABS		03/01/2023	Paydown		549,519	585,540	585,540	585,540		(36,021)		(36,021)		549,519				4,018	10/25/2057	1.G PL
..09539#-AD-9	BLUE EAGLE 18-1_D (BBB_RATED) - ABS		01/17/2023	Direct		190,578	190,578	190,578	190,578						190,578				1,415	05/23/2034	2.B PL
..09539#-AE-7	BLUE EAGLE 18-1_E (BB_RATED) - ABS		01/17/2023	Direct		624,395	624,395	624,395	624,395						624,395				7,901	05/23/2034	3.B PL
..09540#-AA-4	BLUE EAGLE 2020-1B CLASS A		01/20/2023	Direct		522,661	522,661	522,661	522,661						522,661				7,195	04/01/2036	1.A PL
..09540#-AB-2	BLUE EAGLE 2020-1B CLASS B		01/20/2023	Direct		129,082	129,082	129,082	129,082						129,082				2,094	04/01/2036	1.C PL
..09540#-AC-0	BLUE EAGLE 2020-1B CLASS C		01/17/2023	Direct		66,914	66,914	66,914	66,914						66,914				1,137	04/01/2036	1.F PL
..09540#-AD-8	BLUE EAGLE 2020-1B CLASS D		01/17/2023	Direct		53,915	53,915	53,915	53,915						53,915				1,043	04/01/2036	2.B PL
..09540#-AE-6	BLUE EAGLE 2020-1B CLASS E		01/20/2023	Direct		58,748	58,748	58,748	58,748						58,748				1,609	04/01/2036	3.B PL
..09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		03/15/2023	Direct		131,224	131,224	131,224	121,352						131,224				30,203	12/15/2034	1.A PL
..09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		03/15/2023	Direct		38,219	38,219	38,219	35,344						38,219				10,189	12/15/2034	1.C PL
..09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		03/15/2023	Direct		18,205	18,205	18,205	16,835						18,205				5,041	12/15/2034	1.F PL
..09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		03/15/2023	Direct		15,533	15,533	15,533	14,363						15,533				7,444	12/15/2034	2.B PL
..09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		03/15/2023	Direct		14,512	14,512	14,512	13,419						14,512				11,594	12/15/2034	3.B PL
..09547#-AA-5	BLUE EAGLE 2022-1F TRANCHE A		03/15/2023	Direct		165	165	165	109						165				309	06/16/2034	1.A PL
..14152#-AA-3	CARDINAL AIR 2022-1 CLASS A		03/15/2023	Direct		7,407	7,407	7,407	4,705						7,407				425	04/04/2040	1.F PL
..14152#-AB-1	CARDINAL AIR 2022-1 CLASS B		03/15/2023	Direct		390	390	390	248						390				49	04/04/2040	2.B PL
..14152#-AC-9	CARDINAL AIR 2022-1 CLASS C		03/15/2023	Direct		487	487	487	310						487				84	04/04/2040	3.B PL
..14152#-AD-7	CARDINAL AIR 2022-1 CLASS D		03/15/2023	Direct		682	682	682	433						682				158	04/04/2040	4.B PL
..26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		03/15/2023	Direct		668,020	668,020	668,020	668,020						668,020					11/30/2067	1.F PL
..26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		03/15/2023	Direct		493,877	493,877	493,877	493,877						493,877					11/30/2067	1.F PL
..26362*-AA-5	DUBLIN ASSET HOLDINGS 2 A - ABS		03/15/2023	Direct		331,517	331,517	331,517	331,517						331,517				1,552	09/30/2033	1.F PL
..26362*-AB-3	DUBLIN ASSET HOLDINGS 2 B - ABS		03/15/2023	Direct		62,160	62,160	62,160	62,160						62,160				350	09/30/2033	1.G PL
..26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		03/15/2023	Direct		771,197	771,197	771,197	771,197						771,197				5,205	11/17/2052	1.F PL
..33831U-AA-7	CRE FIVE POINTS SENIOR NOTE		02/01/2023	Direct		40,028	40,028	41,272	40,114		(86)		(86)		40,028				1,692	07/25/2041	2.B PL
..38682A-AA-0	CRE GRANDVIEW SENIOR NOTE		01/06/2023	Direct		27,786,350	27,786,350	27,976,576	27,637,253		(160,022)		(160,022)		27,786,350				309,119	10/25/2036	2.B PL
..45675#-AA-3	INFINITY ASSET HLD 2020 CLASS A - ABS		03/29/2023	Direct		2,256,969	2,256,969	2,256,969	2,256,969						2,256,969				5,070	01/25/2057	1.F PL
..45675#-AM-9	ILDAR 2022 CLASS A - ABS		03/28/2023	Direct		684,992	684,992	684,992	684,992						684,992				5,638	04/25/2055	1.F PL
..88563X-AA-9	CRE THREE PEAKS SENIOR NOTE		01/06/2023	Direct		18,618,225	18,789,751	18,556,432	18,556,432		(145,332)		(145,332)		18,618,225				207,125	10/25/2036	2.B PL
..BGAOK8-WM-8	CRE COACHELLA DEBT - ABS		01/26/2023	Direct		164,948	164,948	164,948	164,948						164,948					12/31/2056	1.F PL
..BGAOKQ-MH-2	ALTUS CORCORAN DEBT - ABS		01/26/2023	Direct		55,508	55,508	55,508	55,508						55,508					01/25/2065	1.F PL
..BGAO0T-JL-5	CRE WRIGHT CE DEBT - ABS		01/26/2023	Direct		9,497	9,497	9,497	9,497						9,497				47	02/25/2056	1.F PL
..BGAOUK-7E-8	CRE TECHREN 345 DEBT - ABS		02/27/2023	Direct		108,288	108,288	108,288	108,288						108,288					04/30/2057	1.F PL
..BGA0VM-F1-2	WAPELLO DEBT - ABS		03/28/2023	Direct		373,672	373,672	373,672	373,671						373,672					12/25/2056	1.F PL
..BGA154-WS-1	ACXPROP III, LLC, Series 1 C - ABS		03/29/2023	Direct		24,481	24,481	24,481	24,481						24,481				508	12/16/2032	5.B Z
..BGA155-WI-3	ACXPROP III, LLC, Series 2 C - ABS		03/29/2023	Direct		12,107	12,107	12,107	11,594						12,107				249	12/16/2032	5.B Z
..BGA155-3S-0	ACXPROP IV-A, LLC, Series 1 C - ABS		03/29/2023	Direct		20,904	20,904	20,904	20,198						20,904				417	12/19/2032	5.B Z
..BGA155-3T-8	ACXPROP IV-A, LLC, Series 2 C - ABS		03/29/2023	Direct		8,281	8,281	8,281	7,901						8,281				163	12/19/2032	5.B Z
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						54,913,657	54,949,678	55,312,674	54,716,765		(341,450)		(341,450)		54,913,657				629,043	XXX	XXX
..00178#-AA-2	AMCP WORLDWIDE HOLDINGS, INC. - INITIAL		01/25/2023	DIRECT		742,500	742,500	735,075	735,075		7,425		7,425		742,500				3,888	03/29/2028	3.B PL
..00178#-AB-0	AMCP WORLDWIDE HOLDINGS, INC. - DELAYED		01/25/2023	DIRECT		226,718	231,345	229,032	229,032		(2,313)		(2,313)		226,718				5,881	03/29/2028	3.B PL
..34417G-AA-8	SCTY CE III TERM LOAN		01/17/2023	Direct		1,218,539	1,218,539	1,218,539	1,218,539						1,218,539				17,845	01/16/2035	2.B PL

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STATEMENT AS OF MARCH 31, 2023 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 Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
..59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		03/20/2023	Direct		500,000	500,000	490,000	499,688				312	312	500,000				12,495	06/21/2027	2.C FE		
..63170#-AA-6	SCTY CE IV TERM LOAN		01/26/2023	Direct		446,119	446,119	446,119	446,119						446,119				5,622	04/21/2032	2.B PL		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,133,876	3,138,503	3,118,765	3,128,453				5,424	5,424	3,133,876				45,731		XXX	XXX	
2509999997. Total - Bonds - Part 4						117,940,905	120,941,182	116,910,429	105,165,124				(51,656)	(51,656)	117,144,428				470,181	470,181	1,810,808	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						117,940,905	120,941,182	116,910,429	105,165,124				(51,656)	(51,656)	117,144,428				470,181	470,181	1,810,808	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX															XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX															XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX															XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX															XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX															XXX	XXX
6009999999 - Totals						117,940,905	XXX	116,910,429	105,165,124				(51,656)	(51,656)	117,144,428				470,181	470,181	1,810,808	XXX	XXX

E05.2

STATEMENT AS OF MARCH 31, 2023 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/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	3,491,668	4954.56	258,614		3,251		29,867								(32,507)												
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/12/2021	04/10/2023	492	2,032,696	4890.56	144,358		1,815		17,369								(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	B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	870	3,591,670	4768.76	230,654		2,899		30,714								(28,993)												
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	687	2,835,542	4746.47	178,057		2,238		24,254								(22,381)												
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/12/2021	04/10/2023	240	989,751	5078.84	78,533		987		8,473								(9,871)												
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	501	2,067,835	4624.26	111,452		1,401		17,687								(14,009)												
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	664	2,775,995	5016.2	210,975		7,052		26,163								(26,445)												
SPX/CS/230425/4180.17-5153.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	221	925,416	5153.28	75,144		2,512		8,722								(9,419)												
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	529	2,210,473	4952.76	161,365		5,394		20,831								(20,227)												
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	745	3,114,007	4828.1	205,213		6,859		29,336								(25,723)												
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	528	2,206,930	4805.6	142,347		4,758		20,788								(17,843)												
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	04/23/2021	04/25/2023	502	2,096,945	4681.79	116,171		3,883		19,727								(14,562)												
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	482	2,017,607	4816.4	128,320		6,970		26,715								(16,085)												
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	703	2,943,269	4837.64	191,018		10,376		38,984								(23,944)												
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	554	2,320,956	4691.04	126,956		6,896		30,614								(15,914)												
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/10/2021	05/10/2023	284	1,188,796	5026.12	89,005		4,835		15,767								(11,157)												
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	751	3,144,393	4962.26	225,770		12,263		41,693								(28,300)												
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/25/2021	05/25/2023	427	1,787,665	5025.76 / 4837.29	407,015		10,151		33,701								(16,918)												
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/25/2021	05/25/2023	501	2,096,555	4815.53	135,228		10,170		39,394								(16,951)												
SPX/CS/230525/4188.13-4961.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/25/2021	05/25/2023	522	2,185,533	4961.32	158,670		11,933		41,179								(19,889)												
SPX/CS/230525/4188.13-4690.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70D06XZS54	05/25/2021	05/25/2023	612	2,564,884	4690.71	142,351		10,706		47,837								(17,843)												
SPX/CS/230609/4239.18-5022.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023	703	2,981,282	5022.76	214,354		20,386		49,795								(26,982)												

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STATEMENT AS OF MARCH 31, 2023 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 B4TYDEB6KMKZ0031MB27	.06/10/2021	.06/09/2023	527	2,235,847	4874.96	143,989			13,694		37,182			(18,124)				
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6KMKZ0031MB27	.06/10/2021	.06/09/2023	459	1,944,597	5087.02	145,456			13,834		32,508			(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 B4TYDEB6KMKZ0031MB27	.06/10/2021	.06/09/2023	773	3,278,121	4896.25	214,389			20,389		54,567			(26,986)				
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVQDLFA70QJXC56	.06/10/2021	.06/09/2023	486	2,061,575	4747.88	114,046			10,846		33,915			(14,355)				
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.06/25/2021	.06/23/2023	134	573,707	5268.15	45,724			5,251		9,221			(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	2,820,937	5071.77	204,518			23,488		45,201			(25,780)				
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	650	2,780,395	4944.21	182,116			20,915		44,332			(22,956)				
SPX/CS/230623/4280.70-4920.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	549	2,350,908	4920.66	150,458			17,280		37,429			(18,965)				
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	871	3,728,164	5136.84	278,867			32,027		59,818			(35,151)				
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	686	2,938,317	4794.38	161,607			18,560		46,126			(20,371)				
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	2,320,687	4893.9	126,942			17,528		26,111			(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	2,080,747	5176.64	150,438			20,772		24,029			(18,883)				
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	1,694,477	5243.46	127,764			17,641		19,609			(16,037)				
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	3,376,918	5023.21	214,772			29,655		38,657			(26,959)				
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.07/09/2021	.07/10/2023	331	1,448,139	5433.19	118,603			16,376		16,814			(14,887)				
SPX/CS/230725/4411.79-5046.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	759	3,316,918	5046.83	215,600			29,769		38,043			(27,063)				
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2023	139	611,962	5211.37	44,612			7,083		6,848			(5,592)				
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	578	2,551,290	4941.2	140,831			22,360		27,665			(17,653)				
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	681	3,004,365	5294.15	228,933			36,349		33,740			(28,696)				
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2023	119	524,437	5051.5	33,407			5,304		5,793			(4,187)				
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	758	3,342,282	5227.97	243,987			38,739		37,432			(30,583)				
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	612	2,699,044	5095.62	177,327			28,155		29,953			(22,228)				
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	477	2,104,289	5073.56	135,724			21,550		23,301			(17,013)				
SPX/CS/230725/4411.79-5426.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2023	174	767,931	5426.82	62,817			9,974		8,654			(7,874)				
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	3,072,692	4969.16	170,842			30,694		34,378			(21,415)				
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	3,648,679	5100.06	236,799			42,545		41,798			(29,682)				

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STATEMENT AS OF MARCH 31, 2023 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/230810/4436.75-5124.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2023	1,547	6,862,597	5124.45	455,676			81,869		78,842			(57,118)				
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	733,644	5252.85	53,996			9,701		8,519			(6,768)				
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	1,350,640	5257.55	99,407			17,860		15,687			(12,461)				
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	2,109,450	5324.1	161,795			29,069		24,582			(20,281)				
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	697,111	5148.14	45,453			9,116		6,991			(5,697)				
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	1,749,919	5170.62	319,771			23,360		17,608			(14,600)				
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	2,107,402	5035.73	119,519			23,969		20,648			(14,980)				
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	3,202,044	5193.1	216,394			43,399		32,316			(27,125)				
SPX/CS/230825/4496.19-5327.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	184	827,891	5327.99	62,878			12,611		8,462			(7,882)				
SPX/CS/230825/4496.19-5314.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2023	125	562,024	5314.09	42,039			8,431		5,739			(5,270)				
SPX/CS/230825/4496.19-5530.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2023	142	639,214	5530.71	53,565			10,743		6,592			(6,714)				
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	2,532,817	5124.86	169,952			37,370		35,589			(21,423)				
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	2,516,312	4993.61	144,436			31,760		34,366			(18,206)				
SPX/CS/230908/4458.58-5283.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/10/2021	09/08/2023	327	1,459,139	5283.42	113,171			24,885		20,867			(14,265)				
SPX/CS/230908/4458.58-5149.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	547	2,440,607	5149.66	167,914			36,922		34,419			(21,166)				
SPX/CS/230908/4458.58-5350.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	528	2,355,901	5350.3	189,175			41,598		33,833			(23,846)				
SPX/CS/230908/4458.58-5267.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/10/2021	09/08/2023	199	888,876	5267.08	68,159			14,987		12,696			(8,591)				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	662	2,948,900	5121.75	199,877			48,506		49,378			(25,089)				
SPX/CS/230925/4455.48-5279.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	402	1,791,554	5279.74	138,863			33,699		30,611			(17,431)				
SPX/CS/230925/4455.48-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	137	608,988	5480.95	52,939			12,847		10,527			(6,645)				
SPX/CS/230925/4455.48-4990.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	449	2,001,503	4990.14	115,627			28,060		32,437			(14,514)				
SPX/CS/230925/4455.48-5274.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	229	1,020,511	5274.19	78,804			19,124		17,428			(9,892)				
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	09/24/2021	09/25/2023	279	1,244,863	5346.58	100,697			24,437		21,378			(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	6,521,156	5146.08	448,660			108,879		109,633			(56,317)				
SPX/CS/231010/4391.34-5198.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	10/08/2021	10/10/2023	215	946,090	5198.01	73,492			19,372		23,425			(9,225)				
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. 1YDQJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	391	1,716,475	4918.3	99,041			26,107		39,895			(12,432)				
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	10/08/2021	10/10/2023	321	1,410,986	5203.74	110,057			29,011		34,957			(13,815)				
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70D06XZS54	10/08/2021	10/10/2023	277	1,215,262	5269.61	98,995			26,095		30,293			(12,426)				

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STATEMENT AS OF MARCH 31, 2023 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/231010/4391.34-5048.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	598	2,625,698	5048.68	178,285			46,996		63,514			(22,379)					
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	2,311,902	5072	160,677			42,354		56,187			(20,169)					
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	671,375	5617.53	58,947			16,748		8,969			(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	2,496,821	5274.28	172,281			48,949		32,215			(21,595)					
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	2,113,734	5248.65	142,529			40,496		27,140			(17,866)					
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	1,855,557	5479.78	148,853			42,292		24,566			(18,658)					
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	1,096,591	5411.28	86,302			24,520		14,425			(10,818)					
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	629,938	5405.51	49,387			14,032		8,282			(6,191)					
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	2,231,517	5114.46	128,759			36,583		27,587			(16,140)					
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	6,304,573	5366.95	446,364			136,718		62,444			(56,186)					
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	538,974	5502.47	42,956			13,157		5,450			(5,407)					
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	385	1,789,878	5506.35	142,116			43,529		18,107			(17,889)					
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	324	1,503,921	5576.05	285,781			38,279		15,327			(15,731)					
SPX/CS/231110/4646.71-5341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	492	2,284,751	5341.6	157,876			48,357		22,514			(19,873)					
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	497	2,335,555	5570.1	187,312			61,040		20,946			(23,578)					
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	624,076	5783.3	56,729			18,486		5,717			(7,141)					
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	2,138,690	5406.68	149,922			48,856		18,634			(18,871)					
SPX/CS/231124/4701.46-5841.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	278	1,304,803	5841.75	110,125			35,887		11,806			(13,862)					
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	2,184,227	5265.64	129,743			42,280		18,235			(16,331)					
SPX/CS/231124/4701.46-5383.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	109	513,350	5383.17	35,267			11,493		4,448			(4,439)					
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	4,330,364	5430.19	308,322			100,474		37,923			(38,810)					
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	3,834,776	5442.38	349,858			121,029		44,896			(44,100)					
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	2,289,669	5796.05	207,444			71,763		22,059			(26,148)					
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	2,623,343	5277.46	155,040			53,634		22,910			(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	2,856,348	5417.47	199,373			68,971		26,059			(25,131)					
SPX/CS/231208/4712.02-5654.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	280	1,320,344	5654.42	111,041			38,413		12,548			(13,997)					
SPX/CS/231208/4712.02-5581.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	362	1,707,020	5581.8	136,903			47,360		16,065			(17,257)					
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	2,353,723	5430.56	168,056			61,346		22,762			(21,154)					

E06.3

STATEMENT AS OF MARCH 31, 2023 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/231222/4725.79-5292.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	403	1,904,814	5292.88	115,813			42,276		17,604			(14,578)					
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	918	4,338,487	5458.29	318,879			116,402		42,242			(40,139)					
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	148	699,569	5812.72	64,780			23,647		7,176			(8,154)					
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/22/2023	573	2,708,563	5883.61	257,043			93,830		27,929			(32,355)					
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	382	1,805,230	5597.99	148,751			54,299		18,059			(18,724)					
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	313	1,480,176	5670.95	127,443			46,521		14,963			(16,042)					
SPX/CS/240110/4670.29-5604.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2024	277	1,291,359	5604.35	113,123			43,957		18,671			(14,180)					
SPX/CS/240110/4670.29-5367.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	01/10/2024	501	2,337,827	5367.98	167,926			65,253		32,384			(21,049)					
SPX/CS/240110/4670.29-5230.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	01/10/2024	463	2,160,158	5230.72	130,906			50,867		28,529			(16,409)					
SPX/CS/240110/4670.29-5394.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	01/10/2022	01/10/2024	871	4,069,957	5394.18	298,043			115,813		56,744			(37,359)					
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2024	209	975,517	5529.39	81,065			31,500		13,957			(10,161)					
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	2,350,423	5534.29	194,850			75,715		33,654			(24,424)					
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	295	1,286,534	5162.39	109,999			45,041		56,682			(13,788)					
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	2,870,089	5227.74	254,003			104,007		128,108			(31,839)					
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	1,915,608	4879.22	115,856			47,440		74,216			(14,522)					
SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2022	01/25/2024	443	1,931,815	5009.49	140,404			57,491		80,960			(17,599)					
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	1,207,981	5359.8	118,503			48,523		54,882			(14,854)					
SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	01/25/2022	01/25/2024	762	3,320,480	5031.7	245,383			100,477		140,517			(30,758)					
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	1,116,476	5157.3	95,012			38,905		49,133			(11,910)					
SPX/CS/240209/4504.08-5179.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	422	1,901,021	5179.5	138,014			59,452		54,466			(17,372)					
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	1,330	5,991,896	5202.21	441,004			189,971		172,975			(55,511)					
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	435	1,960,242	5044.57	119,575			51,509		52,641			(15,051)					
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/09/2024	156	703,185	5327.08	59,279			25,535		20,936			(7,462)					
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	382	1,718,563	5337.33	144,544			62,260		51,267			(18,193)					
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	665	2,995,800	5404.9	262,432			113,048		90,328			(33,033)					
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/09/2024	194	873,181	5548.59	84,873			36,561		26,749			(10,683)					

EO6.4

STATEMENT AS OF MARCH 31, 2023 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/240223/4384.65-5261.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	819	3,592,128	5261.58	310,719			140,522		160,781			(39,276)					
SPX/CS/240223/4384.65-5194.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	02/23/2024	394	1,727,139	5194.04	141,453			63,972		76,169			(17,880)					
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	487	2,133,223	4910.81	127,780			57,788		82,030			(16,152)					
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	1,138,334	5458.89	110,418			49,936		52,287			(13,957)					
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	3,821,063	5393.12	358,416			162,092		174,356			(45,305)					
SPX/CS/240223/4384.65-5042.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	501	2,196,902	5042.09	156,419			70,740		91,846			(19,772)					
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	2,326,608	5064.27	169,610			76,706		98,240			(21,439)					
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/10/2022	03/08/2024	897	3,820,229	4919.75	282,693			133,430		216,750			(35,634)					
SPX/CS/240308/4259.52-5044.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	159	678,633	5044.44	57,277			27,034		40,840			(7,220)					
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	166	707,937	5047.53	59,891			28,268		42,650			(7,549)					
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	439	1,869,743	5111.42	167,155			78,895		114,965			(21,070)					
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	468	1,991,796	4770.66	120,304			56,782		99,839			(15,164)					
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	2,039,294	4898.35	147,441			69,590		114,136			(18,585)					
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	1,205,898	5240.21	117,696			55,551		76,256			(14,836)					
SPX/CS/240325/4543.06-5398.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	171	778,515	5398.1	66,558			33,034		24,237			(8,375)					
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	2,394,000	5087.11	150,474			74,711		66,958			(18,941)					
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	792,774	5269.95	63,953			31,740		24,328			(8,047)					
SPX/CS/240325/4543.06-5256.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	181	820,439	5256.82	65,204			32,370		25,055			(8,207)					
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	681	3,093,669	5476.89	287,831			142,909		99,063			(36,231)					
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	809	3,677,085	5156.37	253,233			125,731		107,283			(31,876)					
SPX/CS/240325/4543.06-5133.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	309	1,405,800	5133.66	95,101			47,218		40,479			(11,971)					
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	318	1,445,129	5360.81	124,370			61,750		45,307			(15,655)					
SPX/CS/230410/4488.28-4589.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	972	4,364,457	4589.27	57,931			1,460		3			(14,605)					
SPX/CS/230410/4488.28-4824.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	3,740	16,786,513	4824.9	667,553			16,829		14			(168,291)					
SPX_INDU_NDX/APBCS/230410/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	623,677	623,677	4.5	16,206			409					(4,085)					
SPX/CS/240410/4488.28-5024.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	393	1,765,417	5024.4	107,014			55,074		58,774			(13,433)					
SPX/CS/240410/4488.28-5204.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	290	1,302,607	5204.21	99,403			51,157		48,053			(12,477)					

E06.5

STATEMENT AS OF MARCH 31, 2023 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/ARBGS/230410/10/70.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	1,275,689	1,275,689	6	40,822			1,029					(10,291)				
SPX/CS/230410/4488.28-4746.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	4,776	21,434,063	4746.36	676,807			17,062		18			(170,624)				
SPX/CS/230410/4488.28-4869.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	04/11/2022	04/10/2023	5,720	25,671,259	4869.61	1,129,099		28,465		21			(284,647)				
SPX/CS/240410/4488.28-5071.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	170	763,587	5071.76	49,623		25,538		26,316			(6,229)				
SPX/CS/230410/4488.28-4937.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	507	2,275,572	4937.44	114,541		2,888		2			(28,876)				
SPX/CS/230410/4488.28-4746.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	363	1,628,774	4746.33	51,619		1,301		1			(13,013)				
SPX/CS/240410/4488.28-5094.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	792	3,552,527	5094.2	238,337		122,659		124,367			(29,917)				
SPX/CS/230410/4488.28-4757.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	8,948	40,161,468	4757.58	1,316,788		33,196		33			(331,963)				
SPX/CS/230410/4488.28-4611.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	530	2,379,098	4611.66	38,176		962		2			(9,624)				
SPX/AVGCS/230410/10/4488.28-4780.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	207	927,071	4780.02	4824.43		773					(7,732)				
SPX/CS/230410/4488.28-4780.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	13,383	60,066,603	4780.02	4881.0 /		53,260		49			(532,598)				
SPX/AVGCS/230410/10/4488.28-4813.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	293	1,312,916	4768.8	38,383		968					(9,676)				
SPX/AVGCS/230410/10/4488.28-4667.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	939	4,215,476	4780.02	126,474		3,188					(31,884)				
SPX/CS/230410/4488.28-4791.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	496	2,224,252	4791.24	208,856		2,046		2			(20,459)				
SPX/AVGCS/230410/10/4488.28-4813.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	498	2,233,284	4802.46	70,592		1,780					(17,796)				
SPX/CS/230410/4488.28-4667.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	1,502	6,741,549	4813.68	260,507		6,567		6			(65,674)				
SPX/CS/230410/4488.28-4712.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	236	1,058,224	4667.69	24,129		608		1			(6,083)				
SPX/INDUI_NDX/ARBGS/230410/10/70.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	3,415	15,328,866	4712.69	426,773		10,759		12			(107,590)				
SPX/CS/240410/4488.28-5273.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	702,450	702,450	6.75	24,246		611					(6,112)				
SPX/CS/230410/4488.28-4619.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	242	1,087,017	5273.73	88,882		45,742		41,045			(11,157)				
SPX/CS/240410/4488.28-5296.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	254	1,138,997	4619.22	19,350		488		1			(4,878)				
SPX/CS/230412/4397.45-4661.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	542	2,434,564	5296.17	203,136		104,543		92,497			(25,498)				
SPX/CS/230414/4392.59-4575.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	04/18/2022	04/12/2023	122	536,889	4661.3	18,119		566		16			(4,633)				
SPX/CS/230425/4296.12-4575.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFJXT09	04/20/2022	04/14/2023	386	1,694,654	4656.15	61,941		2,288		116			(15,837)				
SPX/CS/230425/4296.12-4467.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	04/25/2022	04/25/2023	12,010	51,594,959	4575.37	1,861,546		124,796		108,986			(467,986)				
SPX/CS/240425/4296.12-4876.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	205	881,116	4467.96	20,442		1,370		1,736			(5,139)				
				Societe Generale	02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	876	3,765,262	4876.1	256,791		137,337		201,605			(32,188)				

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STATEMENT AS OF MARCH 31, 2023 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/240425/4296.12-5065.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	366	1,573,058	5065.72	134,339			71,847		95,144			(16,839)				
SPX/CS/230425/4296.12-4586.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	441	1,894,481	4586.11	71,232			4,775		4,013			(17,908)				
SPX/CS/230425/4296.12-4693.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	480	2,061,626	4693.12	101,844			6,828		4,432			(25,603)				
SPX/AVGGS/230425/25/4296.12-4575.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	856	3,676,122	4575.37	122,415			8,207					(30,775)				
SPX/AVGGS/230425/25/4296.12-4564.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	196	840,046	4564.63	27,133			1,819					(6,821)				
SPX/CS/230425/4296.12-4725.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	645	2,770,202	4725.90	145,990			9,787		5,967			(36,701)				
SPX/CS/230425/4296.12-4414.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	386	1,658,453	4414.21	27,033			1,812		2,939			(6,796)				
SPX/CS/230425/4296.12-4543.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDLQFLKA70QJXC56	04/25/2022	04/25/2023	4,090	17,572,559	4543.15	566,364			37,969		36,713			(142,382)				
SPX/CS/240425/4296.12-4804.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	448	1,925,987	4804.30	117,485			62,833		95,768			(14,727)				
SPX/CS/230425/4296.12-4607.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	1,118	4,804,483	4607.59	191,699			12,851		10,225			(48,192)				
SPX/CS/240425/4296.12-4854.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	359	1,541,917	4854.62	101,921			54,509		80,937			(12,776)				
SPX_INDU_NDX/ARBCS/230425/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	1,947,963	1,947,963		66,620			4,466		926			(16,748)				
SPX_INDU_NDX/ARBCS/230425/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	759,770	759,770	6.75	28,415			1,905		372			(7,144)				
SPX/CS/230425/4296.12-4618.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	2,824	12,130,886	4618.33	497,366			33,343		25,867			(125,036)				
SPX/CS/230425/4296.12-4451.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	141	604,173	4451.64	12,812			859		1,163			(3,220)				
SPX/CS/230425/4296.12-4392.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6KMKZ0031MB27	04/25/2022	04/25/2023	655	2,813,114	4392.78	38,258			2,565		4,566			(9,618)				
SPX/CS/230425/4296.12-4661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	849	3,648,714	4661.29	167,111			11,203		7,823			(42,011)				
SPX/CS/240425/4296.12-4961.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	312	1,339,469	4961.92	117,410			56,020		77,565			(13,130)				
SPX_INDU_NDX/ARBCS/230425/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	745,454	745,454	4.25	19,382			1,299		315			(4,873)				
SPX/CS/240425/4296.12-4983.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	411	1,765,631	4983.50	138,249			73,938		102,340			(17,329)				
SPX_INDU_NDX/ARBCS/230425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	737,074	737,074		18,206			1,220		303			(4,577)				
SPX/AVGGS/230425/25/4296.12-4596.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	423	1,819,344	4596.85	64,223			4,305					(16,145)				
SPX/CS/230425/4296.12-4553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDLQFLKA70QJXC56	04/25/2022	04/25/2023	9,144	39,285,798	4553.89	1,318,199			88,371		82,418			(331,391)				
SPX/CS/230425/4296.12-4672.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	2,106	9,048,565	4672.03	425,283			28,511		19,419			(106,915)				
SPX/CS/230425/4296.12-4510.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	2,523	10,837,488	4510.93	307,785			20,634		22,258			(77,376)				
SPX_INDU_NDX/ARBCS/230425/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	04/25/2022	04/25/2023	503,370	503,370	4.5	13,692			918		218			(3,442)				
SPX/CS/230425/4296.12-4419.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	261	1,121,761	4419.85	19,182			1,286		2,022			(4,822)				

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STATEMENT AS OF MARCH 31, 2023 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/230425/25/42 96.12-4613.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	343	1,475,166	4613.73	54,286			3,639					(13,647)				
SPX/CS/230421/4271.78- 4528.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/21/2023	376	1,607,459	4528.09	50,940			2,894		3,541			(13,025)				
SPX/CS/230427/4183.96- 4435.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/27/2023	149	624,801	4435	21,243			1,543		5,955			(5,340)				
SPX/CS/230426/4175.20- 4425.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/26/2023	143	598,523	4425.71	20,352			1,425		5,935			(5,131)				
SPX/CS/230428/4287.50- 4544.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/04/2022	04/28/2023	119	512,008	4544.74	15,878			1,218		1,536			(4,060)				
SPX/CS/230428/4131.93- 4379.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/04/2022	04/28/2023	187	774,182	4379.85	27,119			2,080		12,087			(6,934)				
SPX/CS/230510/4001.05- 4231.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	247	989,775	4231.11	31,475			3,429		32,724			(7,913)				
SPX/CS/230510/4001.05- 4351.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	2,077	8,309,480	4351.14	382,319			41,649		331,415			(96,114)				
SPX/CS/230510/4001.05- 4271.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2022	05/10/2023	409	1,634,530	4271.12	60,314			6,571		58,961			(15,163)				
SPX/CS/230410/4001.05- 4351.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	04/10/2023	965	3,862,765	4351.14	177,301			4,865		119,351			(48,650)				
SPX/CS/230510/4001.05- 4261.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/10/2022	05/10/2023	11,603	46,422,672	4261.12	1,637,792			178,419		1,642,796			(411,735)				
SPX/CS/230510/4001.05- 4160.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	227	909,322	4160.97	20,551			2,239		23,285			(5,166)				
SPX/AVGCS/230510/10/40 01.05-4261.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	837	3,347,219	4261.12	109,086			11,884		2,197			(27,424)				
SPX/CS/230410/4001.05- 4341.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	163	653,359	4341.14	29,466			809		20,176			(8,085)				
SPX/CS/230510/4001.05- 4291.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2023	2,415	9,661,893	4291.13	375,848			40,944		360,488			(94,487)				
SPX/CS/230510/4001.05- 4110.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	742	2,969,252	4401.2 / 4110.93	113,460			5,111		55,765			(11,794)				
SPX/CS/240510/4001.05- 4521.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	218	873,009	4521.19	57,269			31,825		64,479			(7,179)				
SPX/CS/230410/4001.05- 4371.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	151	605,127	4371.15	29,349			805		18,711			(8,053)				
SPX_INDU_NDX/ARBCS/230 510/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	1,590,188	1,590,188	6	54,384			5,925		21,829			(13,672)				
SPX/CS/230510/4001.05- 4231.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2023	4,465	17,864,200	4231.11	562,722			61,302		590,628			(141,467)				
SPX/AVGCS/230510/10/40 01.05-4281.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	473	1,892,132	4281.12	65,430			7,128		1,242			(16,449)				
SPX/CS/240510/4001.05- 4839.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	300	1,198,501	4839.43	113,977			63,338		121,222			(14,287)				
SPX/CS/240510/4001.05- 4638.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	177	710,061	4638.46	55,101			30,620		60,982			(6,907)				
SPX/CS/230510/4001.05- 4401.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	05/10/2023	681	2,726,421	4401.46	140,683			15,326		112,162			(35,367)				
SPX/CS/230510/4001.05- 4117.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	278	1,114,104	4117.66	18,717			2,039		22,018			(4,705)				
SPX/CS/230510/4001.05- 4341.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2023	2,278	9,113,653	4341.14	408,292			44,479		360,495			(102,643)				
SPX/CS/230510/4001.05- 4201.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	1,452	5,809,193	4201.1	4091.07 / 188.052			17,593		175,675			(40,599)				

E06.8

STATEMENT AS OF MARCH 31, 2023 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/230510/10/4001.05-4251.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	217	870,019	4251.12	27,467			2,992		571			(6,905)				
SPX_INDU_NDX/ARBCS/230510/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	643,483	643,483	6.75	24,131			2,629		9,242			(6,066)				
SPX/CS/230510/4001.05-4241.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	9,806	39,233,578	4241.11	1,284,507			139,932		1,329,354			(322,921)				
SPX/CS/230510/4001.05-4301.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	3,739	14,960,377	4301.13	599,313			65,288		566,484			(150,665)				
SPX/CS/240510/4001.05-4541.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2024	917	3,670,061	4541.19	247,352			137,462		279,098			(31,006)				
SPX/CS/240510/4001.05-4641.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	255	1,019,628	4641.22	79,225			44,026		87,826			(9,931)				
SPX/CS/230510/4001.05-4371.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	05/10/2023	974	3,895,809	4371.02	188,168			20,499		157,579			(47,305)				
SPX/CS/240510/4001.05-4481.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	422	1,689,570	4481	103,571			57,555		117,060			(12,982)				
SPX/AVGCS/230510/10/4001.05-4299.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	249	998,185	4299.41	36,274			3,952		655			(9,119)				
SPX/CS/230505/4123.34-4370.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/11/2022	05/05/2023	275	1,132,458	4370.74	33,129			3,200		20,243			(8,471)				
SPX/CS/240510/4001.05-4717.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2022	05/10/2024	395	1,580,046	4717.78	134,304			74,634		146,524			(16,835)				
SPX/CS/230517/4088.85-4334.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/17/2023	124	508,079	4334.18	14,741			1,899		12,831			(3,716)				
SPX/CS/230515/4023.89-4265.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/15/2023	163	655,142	4265.32	20,222			2,506		21,072			(5,127)				
SPX/CS/230512/4023.89-4265.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/12/2023	180	725,206	4265.32	22,320			2,600		23,033			(5,707)				
SPX/CS/230516/4008.01-4248.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/16/2023	158	633,311	4248.49	19,793			2,502		21,502			(5,004)				
SPX/CS/230523/3973.75-4212.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/23/2023	133	527,784	4212.18	16,964			2,478		19,961			(4,289)				
SPX/AVGCS/230525/25/3978.73-4257.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	395	1,570,407	4257.24	53,394			8,054		5,688			(13,423)				
SPX/CS/230525/3978.73-4087.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	326	1,296,251	4087.86	20,351			3,070		25,346			(5,116)				
SPX/CS/230525/3978.73-4316.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/25/2023	1,746	6,947,494	4316.92	304,092			45,869		322,246			(76,448)				
SPX/CS/240524/3978.73-4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	261	1,037,633	4675.01	85,397			49,190		97,540			(10,719)				
SPX/CS/230525/3978.73-4093.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	127	503,750	4093.32	86,355			1,246		10,299			(2,077)				
SPX/AVGCS/230525/25/3978.73-4275.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	264	1,049,050	4275.91	37,451			5,649		3,800			(9,415)				
SPX/CS/230525/3978.73-4267.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/25/2023	1,657	6,591,680	4267.19	1,088,698			37,971		280,156			(63,286)				
SPX_INDU_NDX/ARBCS/230525/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	1,061,161	1,061,161	6	36,186			5,458		22,003			(9,097)				
SPX_INDU_NDX/ARBCS/230525/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	818,734	818,734	6.75	30,703			4,631		18,059			(7,719)				
SPX/CS/230525/3978.73-4068.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2022	05/25/2023	4,375	17,406,481	4068.25	222,803			33,607		283,288			(56,012)				
SPX/CS/230525/3978.73-4137.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	177	702,848	4137.88	15,674			2,364		19,180			(3,940)				

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STATEMENT AS OF MARCH 31, 2023 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/230525/3978.73-4247.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	665	2,644,847	4247.29	95,214			14,362		107,537			(23,937)				
SPX/CS/230525/3978.73-4277.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/25/2023	2,538	10,097,984	4277.13	571,149			59,906		437,856			(99,843)				
SPX/CS/230519/3901.36-4135.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/19/2023	440	1,715,661	4135.41	57,944			7,901		74,172			(14,815)				
SPX/CS/230525/3978.73-4376.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/25/2023	830	3,301,835	4376.85	165,488			24,962		163,440			(41,603)				
SPX_INDU_NDX/ARBOS/230525/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	809,725	809,725	4	20,324			3,066		13,030			(5,109)				
SPX/AVGCS/230525/25/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	931	3,702,577	4237.35	118,853			17,928		13,412			(29,879)				
SPX/AVGCS/230525/25/3978.73-4227.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	230	914,418	4227.4	28,438			4,290		3,312			(7,149)				
SPX/CS/240524/3978.73-4515.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	620	2,468,769	4515.86	164,914			94,992		191,796			(20,700)				
SPX/CS/230525/3978.73-4207.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	171	681,438	4207.5	21,261			3,207		24,849			(5,345)				
SPX/CS/230525/3978.73-4207.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	7,102	28,257,941	4207.51	875,996			132,134		1,030,468			(220,223)				
SPX/CS/230525/3978.73-4177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2022	05/25/2023	4,174	16,807,161	4177.67	455,036			68,637		544,122			(114,395)				
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2022	05/25/2023	3,361	13,374,364	4217.45	433,329			65,363		502,775			(108,938)				
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/24/2024	397	1,578,046	4511.3	103,678			59,719		121,775			(13,014)				
SPX/CS/230525/3978.73-4102.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	522	2,077,345	4102.62	36,354			5,483		45,582			(9,139)				
SPX/CS/230425/3978.73-4121.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	04/25/2023	273	1,085,814	4121.28	51,525			1,605		27,628			(6,018)				
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/25/2023	6,190	24,629,325	4217.45	980,834			119,438		925,861			(199,064)				
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2022	05/25/2023	1,422	5,658,529	4237.35	196,917			29,703		224,519			(49,504)				
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/25/2023	11,913	47,396,713	4237.35	1,638,504			247,149		1,880,606			(411,915)				
SPX/CS/230425/3978.73-4376.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	04/25/2023	1,061	4,221,400	4376.6	210,986			15,438		176,583			(57,892)				
SPX/CS/240524/3978.73-4826.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	152	603,033	4826.94	57,288			32,999		63,765			(7,191)				
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/24/2024	547	2,175,940	4455.88	130,295			75,052		153,683			(16,355)				
SPX/CS/240524/3978.73-4612.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	265	1,055,446	4612.69	80,742			46,508		93,004			(10,135)				
SPX/CS/230526/4158.24-4407.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/01/2022	05/26/2023	359	1,494,747	4407.73	47,690			7,430		29,604			(12,159)				
SPX/CS/230602/4108.54-4355.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/08/2022	06/02/2023	164	673,781	4355.05	22,358			3,875		17,151			(5,717)				
SPX/CS/230602/4176.82-4427.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/08/2022	06/02/2023	124	518,041	4427.43	16,281			2,821		9,687			(4,163)				
SPX/CS/230609/3900.86-4014.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	237	923,227	4014.93	15,233			2,918		20,637			(3,862)				

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STATEMENT AS OF MARCH 31, 2023 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/230609/3900.86-4183.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,346	5,251,341	4183.67	199,551			38,224		260,997			(50,590)				
SPX_INDU_NDX/ARBCS/230609/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2022	06/09/2023	542,233	542,233	4.5	14,640			2,804		13,082			(3,712)				
SPX/CS/230510/3900.86-4290.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	368	1,436,673	4290.99	71,977			8,611		84,552			(19,871)				
SPX/CS/230609/3900.86-4232.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	993	3,871,964	4232.43	169,205			32,411		215,897			(42,897)				
SPX/CS/230510/3900.86-4232.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	339	1,323,951	4232.43	57,857			6,922		72,311			(15,973)				
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	993,732	993,732	6.75	37,066			7,100		31,363			(9,397)				
SPX/AVGCS/230609/10/3900.86-4173.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	439	1,712,339	4173.92	57,535			11,021		40,652			(14,586)				
SPX/CS/230609/3900.86-4134.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	10,365	40,433,773	4134.91	1,293,881			247,842		1,727,422			(328,026)				
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2022	06/09/2023	1,653,327	1,653,327	6	56,378			10,799		48,513			(14,293)				
SPX/CS/230609/3900.86-3988.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	230	897,237	3988.63	11,574			2,217		15,628			(2,934)				
SPX/CS/230609/3900.86-4242.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2022	06/09/2023	5,055	19,717,606	4242.19	882,954			169,129		1,120,781			(223,848)				
SPX/CS/230609/3900.86-4125.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	3,223	12,572,734	4125.16	387,240			74,176		518,432			(98,174)				
SPX/CS/230609/3900.86-4007.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	202	787,515	4007.6	12,206			2,338		16,529			(3,095)				
SPX/CS/240610/3900.86-4427.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	977	3,812,715	4427.48	254,689			152,600		311,484			(32,014)				
SPX/CS/230510/3900.86-4054.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	273	1,065,235	4054.09	23,116			2,765		32,407			(6,382)				
SPX/CS/230609/3900.86-4193.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	2,863	11,168,812	4193.42	437,817			83,864		569,605			(110,996)				
SPX/CS/230609/3900.86-4261.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	670	2,612,968	4261.69	123,071			23,574		153,901			(31,201)				
SPX/CS/240610/3900.86-4368.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	473	1,844,235	4368.64	111,392			66,742		136,284			(14,002)				
SPX/AVGCS/230609/10/3900.86-4154.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,044	4,071,583	4154.42	129,069			24,723		96,655			(32,722)				
SPX/CS/230609/3900.86-4291.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	568	2,215,034	4291.14	111,416			21,342		136,750			(28,246)				
SPX/CS/240610/3900.86-4523.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	390	1,522,976	4523.62	117,269			70,263		142,221			(14,741)				
SPX/AVGCS/230609/10/3900.86-4190.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	275	1,070,911	4190.23	37,696			7,221		25,424			(9,557)				
SPX/CS/230609/3900.86-4056.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	262	1,021,915	4056.24	22,482			4,306		30,466			(5,700)				
SPX/CS/240610/3900.86-4583.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	191	746,954	4583.51	61,773			37,012		74,780			(7,765)				
SPX/CS/230510/3900.86-4261.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	511	1,991,999	4261.69	93,226			11,153		113,405			(25,737)				
SPX/CS/230609/3900.86-4164.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	378	1,476,474	4164.17	52,710			10,097		69,401			(13,363)				
SPX/CS/240610/3900.86-4603.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	258	1,007,453	4603.01	85,029			50,946		102,966			(10,688)				
SPX/CS/240610/3900.86-4407.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	162	632,495	4407.97	41,175			24,671		50,074			(5,176)				

EOG-11

STATEMENT AS OF MARCH 31, 2023 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/230510/3900.86-4242.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	1,535	5,987,952	4242.19	267,661			32,021		331,934			(73,894)				
SPX/CS/230609/3900.86-4154.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	14,109	55,038,272	4154.42	1,887,813			361,609		2,510,230			(478,600)				
SPX/CS/230609/3900.86-4125.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	240	935,856	4125.15	28,918			5,539		38,588			(7,331)				
SPX/CS/230609/3900.86-4095.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,358	5,297,881	4095.9	143,573			27,501		193,734			(36,399)				
SPX/AVGCS/230609/10/3900.86-4144.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	216	843,076	4144.66	25,882			4,958		20,012			(6,562)				
SPX/CS/230615/3789.99-4017.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	06/15/2022	06/15/2023	173	656,274	4017.36	21,198			4,382		31,127			(5,329)				
SPX/CS/230616/3666.77-3886.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/16/2023	162	594,416	3886.78	20,764			4,424		30,318			(5,309)				
SPX/CS/230616/3674.84-3895.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/16/2023	292	1,072,998	3895.33	37,300			7,947		54,535			(9,537)				
SPX/CS/230620/3764.79-3990.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/20/2023	200	753,015	3990.61	24,474			5,431		36,182			(6,187)				
SPX/AVGCS/230623/25/3911.74-4202.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	233	909,591	4202.59	31,836			7,354		20,113			(8,071)				
SPX/CS/230623/3911.74-4107.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	2,820	11,030,027	4107.33	399,750			69,223		397,737			(75,977)				
SPX/CS/240625/3911.74-4420.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	279	1,091,819	4420.27	70,095			43,406		85,984			(8,799)				
SPX/CS/230525/3911.74-4302.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	05/25/2023	927	3,625,499	4302.91	431,050			29,756		216,536			(49,593)				
SPX/CS/240625/3911.74-4527.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	152	593,311	4527.25	44,488			27,533		54,502			(5,581)				
SPX/AVGCS/230623/25/3911.74-4185.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	618	2,419,379	4185.56	80,807			18,665		53,491			(20,486)				
SPX/CS/230623/3911.74-4067.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	562	2,199,354	4067.96	48,452			11,192		64,726			(12,284)				
SPX/CS/230623/3911.74-4029.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	462	1,807,552	4029.41	30,421			7,027		40,830			(7,712)				
SPX/CS/230623/3911.74-4303.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	06/24/2022	06/23/2023	1,492	5,835,835	4303.06	291,792			67,400		359,510			(73,975)				
SPX_INDU_NDX/ARBCS/230623/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	790,056	790,056	4.5	20,936			4,836		16,767			(5,308)				
SPX/CS/230525/3911.74-4254.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/24/2022	05/25/2023	2,196	8,589,171	4254.02	380,844			62,892		477,164			(104,819)				
SPX/CS/230623/3911.74-4136.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/24/2022	06/23/2023	5,746	22,478,772	4136.67	694,144			160,338		914,616			(175,980)				
SPX/CS/230623/3911.74-4254.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/24/2022	06/23/2023	3,269	12,788,511	4254.02	571,007			131,895		722,155			(144,762)				
SPX/CS/230623/3911.74-4263.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	139	543,460	4263.8	24,964			5,761		31,281			(6,323)				
SPX/CS/230623/3911.74-4175.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	420	1,642,311	4175.78	58,565			13,528		76,332			(14,847)				
SPX/CS/240625/3911.74-4439.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	1,008	3,943,717	4439.82	261,232			161,767		320,412			(32,791)				
SPX/CS/240625/3911.74-4537.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	879	3,438,635	4537.62	261,130			161,704		320,026			(32,778)				
SPX/AVGCS/230623/25/3911.74-4166.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	901	3,523,897	4166	111,003			25,640		77,878			(28,142)				

E06.12

STATEMENT AS OF MARCH 31, 2023 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/240625/3911.74-4615.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	269	1,052,026	4615.85	87,375			54,091		107,031				(10,964)				
SPX/CS/240625/3911.74-4745.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	148	580,141	4745.52	54,320			33,622		66,091				(6,815)				
SPX/CS/240625/3911.74-4375.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	524	2,049,162	4375.51	121,741			75,388		149,138				(15,281)				
SPX/AVGCS/230623/25/3911.74-4156.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	393	1,536,600	4156.22	46,866			10,825		33,944				(11,882)				
SPX/INDU_NDX/ARBCS/230623/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	1,764,341	1,764,341	6	58,753			13,571		45,947				(14,895)				
SPX/CS/230623/3911.74-4019.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	142	554,510	4019.13	60,776			2,003		11,484				(2,199)				
SPX/INDU_NDX/ARBCS/230623/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	1,263,933	1,263,933	6.75	46,260			10,685		35,558				(11,728)				
SPX/CS/240625/3911.74-4596.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	430	1,682,441	4596.29	136,799			84,713		167,643				(17,171)				
SPX/CS/230623/3911.74-4273.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/24/2022	06/23/2023	1,327	5,191,032	4273.58	242,940			56,116		304,273				(61,590)				
SPX/INDU_NDX/ARBCS/230623/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	856,703	856,703	4.25	21,846			5,046		17,412				(5,538)				
SPX/CS/230623/3911.74-4024.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	357	1,396,847	4024.4	22,887			5,282		30,278				(5,797)				
SPX/CS/230623/3911.74-4244.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/24/2022	06/23/2023	5,446	21,301,543	4244.24	928,108			214,380		1,178,998				(235,295)				
SPX/CS/230623/3911.74-4195.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	1,347	5,269,447	4195.34	876,787			46,240		259,276				(50,751)				
SPX/CS/230623/3911.74-4146.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	11,623	45,466,345	4146.44	1,458,560			336,907		1,917,572				(369,776)				
SPX/CS/230623/3911.74-4166.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/24/2022	06/23/2023	11,637	52,795,828	4166	1,567,717			420,066		2,379,624				(461,048)				
SPX/CS/230628/3821.55-4050.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/29/2022	06/28/2023	135	514,290	4050.84	16,604			4,046		23,705				(4,186)				
SPX/CS/230705/3831.39-4061.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/06/2022	07/05/2023	149	571,066	4061.27	19,199			5,055		25,793				(4,840)				
SPX/CS/230630/3825.33-4054.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/06/2022	06/30/2023	309	1,182,351	4054.85	39,246			9,923		53,844				(10,035)				
SPX/AVGCS/230710/10/3899.38-4172.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	491	1,914,278	4172.34	65,277			18,051		57,159				(16,410)				
SPX/CS/230710/3899.38-4240.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	10,343	40,331,282	4240.58	1,831,040			506,349		2,320,761				(460,317)				
SPX/CS/230710/3899.38-4006.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	203	790,707	4006.5	12,572			3,477		16,326				(3,161)				
SPX/CS/230710/3899.38-4259.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	749	2,919,549	4259.89	139,846			38,673		174,763				(35,157)				
SPX/CS/230710/3899.38-4055.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	375	1,461,582	4055.23	33,178			9,175		43,019				(8,341)				
SPX/INDU_NDX/ARBCS/230710/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	2,003,157	2,003,157	6	68,909			19,056		56,259				(17,323)				
SPX/CS/230710/3899.38-4133.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/08/2022	07/10/2023	10,698	41,714,478	4133.34	1,361,561			376,521		1,770,150				(342,292)				
SPX/AVGCS/230710/10/3899.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	946	3,687,830	4152.84	118,379			32,736		109,605				(29,760)				
SPX/CS/230710/3899.38-4094.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	1,664	6,487,794	4094.35	180,361			49,876		234,456				(45,342)				

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STATEMENT AS OF MARCH 31, 2023 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/240710/3899.38-4425.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/08/2022	07/10/2024	1,056	4,119,199	4425.8	276,400			176,695		336,541			(34,646)				
SPX/CS/230710/3899.38-4230.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2023	1,349	5,258,610	4230.83	234,008			64,712		296,220			(58,829)				
SPX/CS/230609/3899.38-4260.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	06/09/2023	177	691,124	4260.07	32,967			6,855		40,816			(9,073)				
SPX/CS/230609/3899.38-4289.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	06/09/2023	368	1,436,051	4289.32	73,095			15,200		88,887			(20,118)				
SPX/CS/230609/3899.38-4240.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	06/09/2023	1,168	4,555,311	4240.44	206,356			42,912		259,534			(56,795)				
SPX/AVGCS/230710/10/3899.38-4188.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	297	1,156,615	4188.62	41,175			11,387		34,608			(10,351)				
SPX/CS/230710/3899.38-4016.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	287	1,117,664	4016.53	19,336			5,347		25,139			(4,861)				
SPX_INDU_NDX/ARBCS/230710/10/00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZS54	07/08/2022	07/10/2023	745,585	745,585	4.25	19,683			5,443		16,048			(4,948)				
SPX/CS/230710/3899.38-4289.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2023	3,774	14,714,693	4289.47	748,978			207,120		929,834			(188,291)				
SPX/AVGCS/230710/10/3899.38-4143.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	287	1,119,506	4143.09	34,816			9,628		33,151			(8,753)				
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2024	522	2,035,003	4366.81	123,932			79,227		150,136			(15,535)				
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2024	359	1,398,449	4597.62	226,302			75,453		142,772			(14,795)				
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	07/08/2022	07/10/2023	13,313	51,911,431	4152.84	1,820,015			503,300		2,358,443			(457,546)				
SPX_INDU_NDX/ARBCS/230710/10/00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZS54	07/08/2022	07/10/2023	552,341	552,341	4.5	15,245			4,216		12,447			(3,832)				
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2024	174	679,287	4406.3	44,425			28,400		53,760			(5,569)				
SPX/CS/230710/3899.38-3987.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZS54	07/08/2022	07/10/2023	991	3,864,937	3987.12	50,631			14,001		65,893			(12,728)				
SPX/CS/230710/3899.38-4123.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	205	797,567	4123.54	25,283			6,992		32,615			(6,356)				
SPX/CS/230710/3899.38-4123.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	07/08/2022	07/10/2023	7,214	28,129,516	4123.59	884,673			244,644		1,150,524			(222,404)				
SPX/CS/230710/3899.38-4191.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2023	5,661	22,073,437	4191.83	880,730			243,554		1,128,576			(221,413)				
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. YDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2024	573	2,233,561	4522.26	171,537			109,660		208,950			(21,502)				
SPX_INDU_NDX/ARBCS/230710/10/00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZS54	07/08/2022	07/10/2023	887,332	887,332	6.75	34,074			9,423		27,110			(8,566)				
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	142	555,267	4152.84	19,657			5,436		25,227			(4,942)				
SPX/CS/230710/3899.38-4162.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022	07/10/2023	545	2,124,932	4162.59	95,610			21,448		99,647			(19,498)				
SPX/CS/230712/3818.80-4047.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZS54	07/13/2022	07/12/2023	159	607,307	4047.93	20,059			5,675		27,633			(5,057)				
SPX/CS/230718/3830.85-4060.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSRPFMVMCJFXT09	07/20/2022	07/18/2023	188	721,100	4060.7	26,264			7,894		32,414			(6,640)				
SPX/CS/230714/3863.16-4094.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSRPFMVMCJFXT09	07/20/2022	07/14/2023	423	1,634,313	4094.95	58,323			17,066		71,826			(14,912)				
SPX/CS/230623/3966.84-4363.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/25/2022	06/23/2023	1,128	4,476,135	4363.53	225,597			56,745		245,654			(62,281)				

E06.14

STATEMENT AS OF MARCH 31, 2023 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/240725/3966.84-4680.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	248	985,147	4680.87	83,245			54,956		96,186			(10,435)					
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	537,871	537,871	4.5	14,254			4,539		9,999			(3,583)					
SPX/CS/230725/3966.84-4224.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	14,493	57,492,889	4224.68	2,018,000			642,603		2,413,898			(507,319)					
SPX/CS/230725/3966.84-4165.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,271	5,040,866	4165.18	140,136			44,624		169,526			(35,230)					
SPX_INDU_NDX/ARBCS/230725/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,009,895	1,009,895	6.75	36,861			11,738		25,698			(9,267)					
SPX/CS/230623/3966.84-4098.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	06/23/2023	248	984,991	4098.13	18,715			4,707		22,992			(5,167)					
SPX/CS/240725/3966.84-4601.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	395	1,567,694	4601.53	120,712			79,690		140,552			(15,131)					
SPX/CS/230725/3966.84-4056.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	905	3,588,666	4056.09	47,012			14,970		57,655			(11,819)					
SPX/CS/230725/3966.84-4194.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	5,112	20,278,228	4194.93	640,792			204,051		769,351			(161,093)					
SPX/CS/240725/3966.84-4804.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	150	593,689	4804.83	56,282			37,155		64,260			(7,055)					
SPX/AVGCS/230725/25/3966.84-4244.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	596	2,366,111	4244.52	79,265			25,241		39,018			(19,927)					
SPX/CS/240725/3966.84-4442.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	657	2,607,587	4442.86	158,541			104,664		185,620			(19,873)					
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	535,751	535,751	4.25	13,822			4,402		9,504			(3,475)					
SPX/CS/240725/3966.84-4661.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	309	1,224,911	4661.04	101,423			66,956		117,258			(12,713)					
SPX/CS/230725/3966.84-4304.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	448	1,775,502	4304.02	216,152			25,160		91,397			(19,863)					
SPX/CS/240725/3966.84-4502.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	966	3,833,272	4502.36	257,207			169,803		300,641			(32,241)					
SPX/CS/230623/3966.84-4313.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	06/23/2023	693	2,747,267	4313.94	225,967			31,235		140,217			(34,282)					
SPX/CS/230725/3966.84-4079.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/25/2022	07/25/2023	538	2,135,985	4079.86	35,244			11,223		42,974			(8,860)					
SPX/CS/230725/3966.84-4204.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	10,485	41,592,782	4204.85	1,360,084			433,099		1,635,787			(341,921)					
SPX/CS/240725/3966.84-4409.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	143	568,374	4409.77	32,625			21,538		38,058			(4,089)					
SPX/AVGCS/230725/25/3966.84-4224.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,037	4,113,581	4224.68	130,401			41,524		67,711			(32,782)					
SPX/CS/230725/3966.84-4194.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	351	1,391,810	4194.9	44,260			14,094		52,799			(11,127)					
SPX/CS/230725/3966.84-4125.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/25/2022	07/25/2023	561	2,225,064	4125.19	50,286			16,013		61,220			(12,642)					
SPX/CS/230623/3966.84-4304.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	06/23/2023	420	1,667,434	4304.02	73,701			18,538		83,566			(20,347)					
SPX/CS/230725/3966.84-4313.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	3,285	13,029,158	4313.94	594,130			189,192		684,567			(149,362)					
SPX/CS/240725/3966.84-4589.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	167	663,538	4589.55	50,495			33,335		58,630			(6,329)					
SPX/AVGCS/230725/25/3966.84-4259.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	241	957,209	4259.54	33,407			10,638		15,796			(8,398)					

E06.15

STATEMENT AS OF MARCH 31, 2023 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/230623/3966.84-4333.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	06/23/2023	198	783,514	4333.77	37,374			9,401		41,269			(10,318)				
SPX/CS/230725/3966.84-4085.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	320	1,270,042	4085.85	21,972			6,997		26,827			(5,524)				
SPX/CS/230725/3966.84-4234.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	558	2,213,374	4234.6	80,567			25,655		95,761			(20,254)				
SPX/CS/230725/3966.84-4264.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,987	7,881,781	4264.35	314,483			100,143		370,006			(79,060)				
SPX/CS/230725/3966.84-4323.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	230	914,122	4323.86	43,055			13,710		48,934			(10,824)				
SPX_INDU_NDX/ARBCS/230725/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,290,671	1,290,671		43,237			13,768		30,092			(10,870)				
SPX/CS/230725/3966.84-4090.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	198	783,485	1.9 / 4090.61	44,352			4,491		17,171			(3,545)				
SPX/CS/230725/3966.84-4254.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	2,630	10,433,401	4254.44	404,816			128,908		477,276			(101,769)				
SPX_AVGCS/230725/25/3966.84-4214.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	187	741,628	4214.77	22,768			7,250		12,189			(5,724)				
SPX/CS/240725/3966.84-4482.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	203	805,731	4482.53	52,614			34,734		61,282			(6,595)				
SPX/CS/230726/3921.05-4156.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/27/2022	07/26/2023	140	549,197	4156.31	18,945			6,103		22,774			(4,776)				
SPX/CS/230721/3961.63-4199.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/27/2022	07/21/2023	255	1,008,430	4199.33	33,810			10,566		39,991			(8,645)				
SPX/CS/230728/4130.29-4378.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/03/2022	07/28/2023	221	913,369	4378.11	30,929			10,251		26,692			(7,886)				
SPX/CS/230810/4210.24-4578.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	4,264	17,952,472	4578.64	820,428			295,629		522,710			(206,253)				
SPX/CS/240809/4210.24-4880.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/09/2024	312	1,311,912	4880.87	101,936			69,379		92,165			(12,795)				
SPX_INDU_NDX/ARBCS/230810/10.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	628,409	628,409	6.75	22,560			8,129		9,642			(5,671)				
SPX/CS/230710/4210.24-4365.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	07/10/2023	200	844,058	4365.29	17,810			5,375		12,928			(4,887)				
SPX/CS/230810/4210.24-4452.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	2,806	11,813,080	4452.33	374,475			134,936		274,563			(94,142)				
SPX/CS/230810/4210.24-4325.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	136	571,236	4325.87	9,140			3,293		7,522			(2,298)				
SPX/CS/240809/4210.24-4947.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	394	1,659,202	4947.03	137,382			93,504		122,894			(17,245)				
SPX/CS/230804/4145.19-4393.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/04/2023	274	1,135,419	4393.9	39,078			13,655		31,858			(9,992)				
SPX/CS/240809/4210.24-4710.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	550	2,315,845	4710.21	139,877			95,202		133,782			(17,558)				
SPX/CS/230810/4210.24-4483.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	12,849	54,096,408	4483.91	1,910,589			688,453		1,356,314			(480,316)				

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STATEMENT AS OF MARCH 31, 2023 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/230810/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	562,527	562,527	4	13,613			4,905		5,706			(3,422)					
SPX/CS/230810/4210.24-4336.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	510	2,149,267	4336.55	37,182			13,398		30,483			(9,348)					
SPX/CS/230810/4210.24-4420.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	2,171	9,138,347	4420.75	254,960			91,871		193,667			(64,096)					
SPX/CS/230710/4210.24-4631.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	07/10/2023	312	1,314,075	4631.26	66,492			20,069		33,632			(18,245)					
SPX/CS/230810/4210.24-4515.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	3,006	12,657,727	4515.48	492,386			177,424		337,875			(123,784)					
SPX/CS/230810/4210.24-4452.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	151	634,853	4452.27	20,188			7,275		14,753			(5,075)					
SPX/CS/230810/4210.24-4494.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	474	1,997,516	4494.43	413,666			26,344		51,207			(18,379)					
SPX/AVGCS/230810/10/4210.24-4483.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	800	3,369,740	4483.91	107,158			38,613		890			(26,939)					
SPX/CS/230810/4210.24-4304.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	392	1,648,955	4304.97	21,766			7,843		18,242			(5,472)					
SPX/CS/230810/4210.24-4633.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	454	1,912,277	4633.41	471,401			35,280		58,670			(24,614)					
SPX/CS/230810/4210.24-4341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	186	784,602	4341.6	14,123			5,089		11,497			(3,550)					
SPX/CS/230808/4140.06-4388.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/08/2023	154	637,670	4388.46	22,048			7,866		18,261			(5,574)					
SPX/CS/240809/4210.24-4778.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	1,270	5,346,971	4778.62	359,686			244,807		338,148			(45,149)					
SPX/AVGCS/230810/10/4210.24-4473.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	450	1,892,783	4473.38	58,487			21,075		500			(14,703)					
SPX/CS/230810/4210.24-4331.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	231	970,555	4331.49	16,305			5,875		13,302			(4,099)					
SPX/CS/240809/4210.24-4757.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	950	3,999,704	4757.57	260,781			177,491		246,483			(32,734)					
SPX/AVGCS/230810/10/4210.24-4504.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	421	1,774,425	4504.96	59,621			21,483		468			(14,988)					
SPX_INDUI_NDX/ARB/CS/230810/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	1,767,781	1,767,781	6	57,806			20,830		24,817			(14,532)					
SPX/CS/230810/4210.24-4568.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	199	835,805	4568.11	37,444			13,492		24,040			(9,413)					
SPX/CS/230810/4210.24-4599.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	1,108	4,666,145	4599.69	223,508			80,538		138,950			(56,189)					

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STATEMENT AS OF MARCH 31, 2023 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/240809/4210.24-4968.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY B4TYDEB6KMZ0031MB27	08/10/2022	08/09/2024	260	1,096,164	4968.08	93,284			63,490		82,369			(11,709)				
SPX/CS/230810/4210.24-4462.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCOJFXT09	08/10/2022	08/10/2023	8,860	37,302,142	4462.85	1,227,240			442,218		890,586			(308,524)				
SPX_INDU_NDX/ARBCS/230810/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XB11	08/10/2022	08/10/2023	731,132	731,132	4.5	19,302			6,955		8,172			(4,852)				
SPX/AVGCS/230810/10/4210.24-4526.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XB11	08/10/2022	08/10/2023	268	1,129,897	4526.98	40,111			14,454		298			(10,084)				
SPX/CS/230810/4210.24-4378.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCOJFXT09	08/10/2022	08/10/2023	406	1,708,919	4378.5	38,792			13,978		30,587			(9,752)				
SPX/CS/230811/4280.15-4536.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/17/2022	08/11/2023	199	853,040	4536.96	28,919			10,680		16,219			(7,394)				
SPX/CS/230817/4274.04-4530.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/17/2022	08/17/2023	151	647,094	4530.48	22,454			8,530		13,058			(5,645)				
SPX/CS/230815/4297.14-4554.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/17/2022	08/15/2023	407	1,750,753	4554.97	58,490			22,016		31,886			(14,787)				
SPX/CS/230823/4128.73-4376.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/24/2022	08/23/2023	277	1,145,229	4376.45	38,680			15,385		34,758			(9,751)				
SPX/CS/230822/4137.99-4386.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/24/2022	08/22/2023	192	792,524	4386.26	26,690			10,571		23,642			(6,747)				
SPX/CS/230818/4228.48-4482.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/24/2022	08/18/2023	245	1,037,968	4482.16	32,389			12,606		24,258			(8,281)				
SPX_INDU_NDX/ARBCS/230825/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XB11	08/25/2022	08/25/2023	1,130,871	1,130,871	6	38,563			15,598		17,781			(9,749)				
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/25/2022	08/23/2024	278	1,169,302	4954.96	101,612			71,442		89,957			(12,808)				
SPX/CS/230825/4199.12-4503.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XB11	08/25/2022	08/25/2023	1,336	5,610,302	4503.56	222,729			90,093		165,074			(56,308)				
SPX/AVGCS/230825/25/4199.12-4566.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/25/2022	07/25/2023	1,248	5,241,527	4566.35	243,207			85,048		149,394			(67,143)				
SPX/CS/240823/4199.12-499.12-4461.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDQJBGJWY9T8XKCSX06	08/25/2022	08/25/2023	334	1,400,457	4461.57	44,394			17,957		1,053			(11,223)				
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/25/2022	08/23/2024	304	1,275,638	4870.98	101,158			71,122		91,755			(12,751)				
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCOJFXT09	08/25/2022	08/25/2023	2,999	12,592,906	4440.57	406,751			164,528		318,880			(102,830)				
SPX/CS/230825/4199.12-4587.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDQJBGJWY9T8XKCSX06	08/25/2022	08/25/2023	613	2,572,214	4587.54	125,524			50,774		85,755			(31,734)				
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/25/2022	08/23/2024	764	3,206,488	5150.02	326,107			229,275		273,793			(41,105)				
SPX_INDU_NDX/ARBCS/230825/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI G071XB11	08/25/2022	08/25/2023	766,905	766,905	6.75	28,529			11,540		13,201			(7,212)				
SPX/CS/230825/4199.12-4482.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDQJBGJWY9T8XKCSX06	08/25/2022	08/25/2023	428	1,796,955	4482.56	67,026			27,112		50,585			(16,945)				
SPX/CS/230825/4199.12-4293.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/25/2022	08/25/2023	744	3,122,623	4293.6	41,531			16,799		36,475			(10,499)				
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	08/25/2022	08/23/2024	499	2,095,798	4703.01	129,730			91,211		124,011			(16,353)				
SPX/CS/240823/4199.12-4884.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/25/2022	08/23/2024	187	786,361	4884.35	61,887			43,511		56,223			(7,801)				
SPX/CS/230825/4199.12-4330.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	08/25/2022	08/25/2023	228	957,739	4330.13	17,622			7,128		14,952			(4,455)				

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STATEMENT AS OF MARCH 31, 2023 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/240823/4199.12-4766.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	1,271	5,338,769	4766	364,104			255,995		343,779			(45,895)				
SPX/CS/230825/4199.12-4472.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	9,106	38,237,573	4472.06	1,372,729			555,261		1,050,729			(347,038)				
SPX/CS/230725/4199.12-4619.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	07/25/2023	183	769,476	4619.07	40,167			14,046		22,973			(11,089)				
SPX/CS/240823/4199.12-4745.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	416	1,748,701	4745.01	116,463			81,883		109,681			(14,680)				
SPX/CS/230825/4199.12-4451.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/25/2022	08/25/2023	7,260	30,485,900	4451.07	1,021,278			413,101		794,623			(258,188)				
SPX/AVGCS/230825/25/4199.12-4493.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	409	1,719,411	4493.06	58,632			23,716		1,292			(14,823)				
SPX/CS/230825/4199.12-4619.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	688	2,887,130	4619.21	150,131			60,727		99,545			(37,954)				
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	143	600,313	4661.02	34,758			24,438		33,243			(4,381)				
SPX/CS/230825/4199.12-4556.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	770	3,234,466	4556.05	147,492			59,660		103,651			(37,287)				
SPX/AVGCS/230825/25/4199.12-4472.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	1,086	4,562,035	4472.06	147,354			59,604		3,429			(37,252)				
SPX/CS/230725/4199.12-4587.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	07/25/2023	376	1,578,589	4587.54	76,877			26,883		45,920			(21,224)				
SPX/CS/230825/4199.12-4366.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	623	2,614,742	4366.99	60,401			24,432		50,200			(15,270)				
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	172	720,582	4440.57	23,419			9,473		18,247			(5,921)				
SPX/CS/230825/4199.12-4409.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2022	08/25/2023	1,256	5,276,161	4409.08	149,843			60,611		120,884			(37,882)				
SPX/AVGCS/230825/25/4199.12-4513.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	167	702,235	4513.69	25,491			10,311		528			(6,444)				
SPX/CS/240823/4199.12-4933.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	629	2,641,314	4933.97	222,927			156,736		200,192			(28,100)				
SPX/CS/230825/4199.12-4514.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	2,375	9,974,046	4514.05	407,938			165,009		299,467			(103,131)				
SPX/CS/230825/4199.12-4577.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	125	524,384	4577.04	25,275			10,224		17,267			(6,390)				
SPX/CS/230825/4199.12-4566.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/25/2023	2,415	10,142,496	4566.54	473,655			191,591		329,596			(119,744)				
SPX/CS/230825/4199.12-4319.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	344	1,446,331	4319.66	24,588			9,946		21,024			(6,216)				
SPX/CS/230825/4057.66-4301.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/31/2022	08/25/2023	282	1,143,508	4301.12	35,399			14,441		39,715			(9,025)				
SPX/CS/230901/3924.26-4159.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/07/2022	09/01/2023	258	1,010,575	4159.72	34,528			14,714		41,053			(8,828)				
SPX/CS/230908/4067.36-4158.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023	399	1,622,975	4158.88	21,423			9,475		23,080			(5,431)				
SPX/CS/240910/4067.36-4715.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	404	1,643,285	4715.01	126,369			91,472		134,512			(15,862)				
SPX/AVGCS/230908/10/4067.36-4367.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	531	2,158,357	4367.35	74,895			33,123		20,492			(18,987)				
SPX/CS/230908/4067.36-4474.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	1,224	4,977,312	4474.31	254,341			112,483		246,078			(64,481)				
SPX/CS/230908/4067.36-4230.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	880	3,580,719	4230.02	81,282			35,947		86,650			(20,607)				

E06.19

STATEMENT AS OF MARCH 31, 2023 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/240910/4067.36-4799.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	217	880,791	4799.48	74,779			54,129		78,271			(9,387)				
SPX/CS/230908/4067.36-4331.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	14,163	57,607,194	4331.74	2,027,773			896,790		2,104,056			(514,083)				
SPX/CS/240910/4067.36-4779.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	586	2,382,276	4779.15	197,014			142,609		207,862			(24,730)				
SPX/CS/240910/4067.36-4611.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	424	1,722,968	4611.86	114,853			83,136		124,020			(14,417)				
SPX/CS/230908/4067.36-4270.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,130	4,595,405	4270.73	128,212			56,702		135,158			(32,504)				
SPX/CS/230810/4067.36-4227.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	208	845,336	4227.4	19,189			7,570		20,025			(5,281)				
SPX/CS/230908/4067.36-4423.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	3,300	13,423,624	4423.25	612,117			270,711		610,165			(155,185)				
SPX/AVGCS/230908/10/4067.36-4352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	483	1,965,681	4352.08	65,457			28,949		18,625			(16,595)				
SPX/CS/230908/4067.36-4311.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	9,627	39,156,127	4311.4	1,284,321			567,995		1,341,914			(325,602)				
SPX/CS/230810/4067.36-4443.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	147	596,705	4443.59	28,523			11,252		26,819			(7,850)				
SPX/CS/240910/4067.36-4950.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	214	869,589	4950.94	84,698			61,309		86,186			(10,632)				
SPX/CS/230908/4067.36-4362.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	6,676	27,154,197	4362.24	1,053,583			465,951		1,078,531			(267,106)				
SPX/CS/240910/4067.36-4616.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	643	2,615,798	4616.45	175,258			126,861		189,527			(21,999)				
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,680,185	1,680,185	6.75	61,999			27,419		40,280			(15,718)				
SPX/CS/230908/4067.36-4413.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	269	1,094,041	4413.09	49,122			21,725		48,768			(12,454)				
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,442,557	1,442,557	6	48,758			21,564		31,485			(12,361)				
SPX/CS/240910/4067.36-4554.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	553	2,247,355	4554.72	136,392			98,727		148,075			(17,120)				
SPX/CS/230908/4067.36-4301.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	3,130	12,730,508	4301.23	402,284			177,912		421,244			(101,988)				
SPX/CS/230810/4067.36-4650.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	165	672,019	4650.64	44,555			17,577		36,020			(12,263)				
SPX/AVGCS/230908/10/4067.36-4321.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	425	1,729,528	4321.57	52,751			23,329		16,274			(13,373)				
SPX_INDU_NDX/ARBCS/230908/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	902,778	902,778	4.5	24,375			10,780		15,502			(6,180)				
SPX/CS/230908/4067.36-4187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	289	1,176,593	4187.12	20,473			9,054		21,541			(5,190)				
SPX/AVGCS/230908/10/4067.36-4331.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	369	4,210,359	4331.74	247,070			58,654		39,732			(33,624)				
SPX/CS/230908/4067.36-4443.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	1,542	6,272,169	4443.59	300,437			132,869		295,490			(76,167)				
SPX/CS/230810/4067.36-4474.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	245	997,073	4474.1	50,751			20,021		46,703			(13,968)				
SPX/CS/230810/4067.36-4423.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	946	3,847,237	4423.25	174,665			68,904		167,608			(48,073)				
SPX/CS/230908/4067.36-4372.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/09/2022	09/08/2023	2,573	10,463,494	4372.41	419,168			185,378		426,264			(106,268)				
SPX/CS/230908/4067.36-4179.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023	542	2,204,651	4179.14	35,054			15,503		37,849			(8,887)				

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STATEMENT AS OF MARCH 31, 2023 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/230908/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	730,568	730,568	4	17,972			7,948		11,333				(4,556)				
SPX/CS/230908/4067.36-4341.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/09/2022	09/08/2023	384	1,563,303	4341.91	57,373			25,374		58,800				(14,545)				
SPX/CS/230915/3873.33-4105.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/21/2022	09/15/2023	389	1,506,429	4105.73	49,127			22,889		63,495				(12,561)				
SPX/AVGCS/230925/25/3693.23-3966.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	360	1,327,821	3966.4	46,872			22,781		83,555				(11,783)				
SPX/CS/230825/3693.23-4034.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	08/25/2023	226	835,263	4034.85	39,581			17,382		59,319				(10,864)				
SPX/CS/230925/3693.23-3794.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	303	1,117,744	3794.74	17,772			8,638		24,543				(4,468)				
SPX/CS/230925/3693.23-3914.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	10,991	40,590,808	3914.82	1,294,441			629,142		1,894,352				(325,418)				
SPX/CS/240925/3693.23-4191.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	956	3,529,236	4191.82	235,047			174,812		314,412				(29,463)				
SPX/CS/230925/3693.23-3804.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	586	2,165,698	3804.09	36,362			17,673		51,830				(9,141)				
SPX/AVGCS/230925/25/3693.23-3924.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	439	1,622,147	3924.06	49,962			24,283		88,560				(12,560)				
SPX/CS/230925/3693.23-3933.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	15,581	57,544,678	3933.29	1,976,178			960,489		2,897,046				(496,805)				
SPX/CS/230925/3693.23-3840.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	309	1,142,719	3840.77	25,711			12,496		36,120				(6,464)				
SPX_INDU_NDX/ARB/CS/230925/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	1,239,319	1,239,319	6	43,128			20,962		47,029				(10,842)				
SPX/CS/240925/3693.23-4476.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	161	593,693	4476.01	57,291			42,609		77,962				(7,181)				
SPX/CS/230925/3693.23-4007.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	4,206	15,533,600	4007.15	678,818			329,928		1,003,500				(170,653)				
SPX/CS/240925/3693.23-4284.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	802	2,962,046	4284.15	227,189			168,968		306,607				(28,478)				
SPX/CS/230825/3693.23-4062.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	08/25/2023	476	1,758,951	4062.57	88,264			38,750		133,914				(24,219)				
SPX/CS/240925/3693.23-4358.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	297	1,098,305	4358.01	93,136			69,268		126,007				(11,674)				
SPX/CS/230925/3693.23-4016.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	6,750	24,929,253	4016.39	1,117,080			542,938		1,653,786				(280,830)				
SPX/CS/230925/3693.23-3942.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	831	3,068,878	3776.33 / 3942.52	136,341			53,384		160,088				(27,612)				
SPX/CS/240925/3693.23-4188.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	346	1,278,136	4188.9	84,996			63,214		113,267				(10,654)				
SPX/CS/230925/3693.23-4034.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	717	2,649,232	4034.47	125,044			60,775		184,660				(31,436)				
SPX/CS/230925/3693.23-3960.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	1,347	4,975,260	3960.99	189,756			92,228		277,500				(47,704)				
SPX/CS/230925/3693.23-3799.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	142	525,934	3799.6	8,836			4,294		12,088				(2,221)				
SPX/CS/230925/3693.23-3905.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	346	1,278,784	3905.58	39,770			19,330		57,310				(9,998)				
SPX_INDU_NDX/ARB/CS/230925/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	1,040,055	1,040,055	6.75	39,730			19,310		43,700				(9,988)				
SPX/CS/230925/3693.23-3970.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	3,543	13,086,562	3970.22	511,685			248,696		753,313				(128,636)				

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STATEMENT AS OF MARCH 31, 2023 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/240925/3693.23-4279.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	231	853,032	4279.09	65,683			48,851		87,642				(8,233)				
SPX/CS/230825/3693.23-4016.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	08/25/2023	679	2,506,448	4016.39	112,289			49,298		169,288				(30,811)				
SPX/CS/230925/3693.23-3877.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	1,968	7,267,303	3877.89	197,525			96,004		285,096				(49,657)				
SPX/CS/230925/3693.23-4062.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	1,195	4,413,026	4062.79	222,858			108,316		330,422				(56,026)				
SPX/CS/240925/3693.23-4135.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/23/2022	09/25/2024	702	2,593,749	4135.37	156,142			116,129		207,236				(19,572)				
SPX/AVGCS/230925/25/3693.23-3951.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	509	1,878,162	3951.76	63,294			30,763		112,943				(15,912)				
SPX_INDU_NDX/ARBCS/230925/0.00%-4.00% 3806.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	661,014	661,014	4	16,922			8,225		17,435				(4,254)				
SPX/CS/230825/3693.23-4339.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	08/25/2023	310	1,145,028	3806.38	20,152			8,847		28,512				(5,530)				
SPX_INDU_NDX/ARBCS/230925/0.00%-4.50% 393.23-3933.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	1,339	4,945,615	3933.29	157,271			76,439		279,309				(39,537)				
SPX/CS/230925/3693.23-3905.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	2,866	10,583,938	3905.59	324,609			157,771		474,347				(81,606)				
SPX/CS/230928/3719.04-3942.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/28/2022	09/28/2023	207	768,122	3942.18	25,041			12,450		35,404				(6,295)				
SPX/CS/230922/3757.99-3983.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/28/2022	09/22/2023	134	503,597	3983.47	15,773			7,707		22,792				(4,033)				
SPX/CS/230929/3640.47-3858.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/05/2022	09/29/2023	287	1,044,619	3858.9	37,299			18,861		49,737				(9,537)				
SPX/CS/230929/3585.62-3800.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/05/2022	09/29/2023	248	890,362	3800.76	32,840			16,607		43,286				(8,397)				
SPX/CS/231010/3612.39-3693.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	2,734	9,875,631	3693.67	125,816			66,422		182,181				(31,630)				
SPX/CS/231010/3612.39-3919.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	1,970	7,116,243	3919.44	310,980			164,176		474,039				(78,179)				
SPX/AVGCS/231010/10/3612.39-3878.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/10/2022	10/10/2023	354	1,279,594	3878.61	45,554			24,049		85,058				(11,452)				
SPX/CS/231010/3612.39-3716.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	196	708,558	3716.43	11,479			6,060		16,663				(2,886)				
SPX/CS/241010/3612.39-4188.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2024	561	2,025,306	4188.72	155,422			118,839		215,657				(19,482)				
SPX_INDU_NDX/ARBCS/231010/0.00%-6.00% 3973.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2022	10/10/2023	1,477,868	1,477,868	6	50,691			26,761		59,529				(12,744)				
SPX/CS/231010/3612.39-3756.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	2,638	9,530,736	3756.87	209,581			110,645		308,894				(52,688)				
SPX/CS/231010/3612.39-3721.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	329	1,187,600	3721.7	20,070			10,596		29,314				(5,046)				
SPX/CS/230908/3612.39-3973.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	09/08/2023	208	750,343	3973.63	37,667			18,140		58,993				(10,399)				
SPX/CS/241010/3612.39-4256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	337	1,217,762	4256.13	102,414			78,308		142,855				(12,837)				

E06.22

STATEMENT AS OF MARCH 31, 2023 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/231010/3612.39-3711.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	257	927,504	3711.56	14,284			7,541		20,809			(3,591)				
SPX_INDU_NDX/ARBCS/231010/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	10/10/2022	10/10/2023	1,836,393	1,836,393	6.75	69,048			36,453		82,091			(17,359)				
SPX/CS/231010/3612.39-3928.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	4,490	16,219,810	3928.47	727,296			383,964		1,110,065			(182,840)				
SPX/CS/230908/3612.39-3930.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	09/08/2023	1,062	3,837,671	3930.68	172,698			83,169		268,637			(47,677)				
SPX/CS/241010/3612.39-4373.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2024	407	1,470,403	4373.3	141,012			107,821		199,265			(17,676)				
SPX/CS/230908/3612.39-3741.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	09/08/2023	157	565,720	3741.53	44,643			5,449		16,733			(3,124)				
SPX/AVGCS/231010/10/3612.39-3838.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY .. B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	626	2,261,934	3838.16	70,346			37,138		129,260			(17,685)				
SPX/CS/231010/3612.39-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	3,448	12,455,274	3946.54	584,651			308,656		897,545			(146,979)				
SPX_INDU_NDX/ARBCS/231010/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	10/10/2022	10/10/2023	955,178	955,178	4.5	26,076			13,767		29,639			(6,556)				
SPX/CS/231010/3612.39-3874.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	1,280	4,624,805	3874.29	175,743			92,780		265,370			(44,181)				
SPX/AVGCS/231010/10/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY .. B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	1,241	4,483,607	3847.2	143,475			75,745		265,726			(36,069)				
SPX/CS/231010/3612.39-3973.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association .. KB1H1DSRPFMYMJCJFX09	10/10/2022	10/10/2023	523	1,888,143	3973.91	95,162			50,239		146,275			(23,924)				
SPX/CS/231010/3612.39-3829.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	9,465	34,192,804	3829.13	1,093,828			577,468		1,639,015			(274,985)				
SPX/CS/241010/3612.39-4082.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2024	186	670,183	4082	43,227			33,052		59,315			(5,418)				
SPX/CS/231010/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	14,298	51,648,480	3847.2	1,776,708			937,983		2,672,300			(446,658)				
SPX/CS/231010/3612.39-3793.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	1,717	6,201,777	3793.01	168,068			88,729		249,506			(42,252)				
SPX/CS/241010/3612.39-4045.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2024	490	1,769,565	4045.43	106,351			81,318		145,312			(13,331)				
SPX/CS/231010/3612.39-3820.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	4,481	17,268,657	3820.1	497,574			280,281		794,704			(133,467)				
SPX/CS/231010/3612.39-3883.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	10/10/2022	10/10/2023	2,893	10,450,952	3883.32	673,641			215,675		619,131			(102,702)				
SPX/CS/231010/3612.39-3856.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	521	1,882,572	3856.23	67,020			35,382		100,960			(16,848)				
SPX/AVGCS/231010/10/3612.39-3865.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY .. B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	436	1,575,049	3865.26	53,709			28,355		99,924			(13,502)				
SPX/CS/231006/3639.66-3858.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association .. KB1H1DSRPFMYMJCJFX09	10/12/2022	10/06/2023	273	992,071	3858.04	30,751			16,162		47,201			(7,862)				
SPX/CS/231013/3583.07-3798.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70006XZS54	10/19/2022	10/13/2023	455	1,632,041	3798.05	56,270			30,693		78,972			(14,387)				
SPX/CS/231017/3677.95-3898.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70006XZS54	10/19/2022	10/17/2023	165	608,557	3898.63	19,599			10,790		28,220			(4,955)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse .. E58DKGJMYJLJLNC3868	10/25/2022	10/25/2023	1,441,954	1,441,954	6	48,161			27,444		42,162			(12,108)				

E06.23

STATEMENT AS OF MARCH 31, 2023 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/231025/3859.11-3975.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	417	1,610,751	3975.4	26,900			15,328		35,388			(6,762)				
SPX/CS/231025/3859.11-4215.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	948	3,658,643	4215.43	170,493			97,152		227,354			(42,861)				
SPX/CS/231025/3859.11-3965.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	511	1,970,847	3965.2	30,154			17,183		39,609			(7,581)				
SPX/AVGCS/231025/25/3859.11-4100.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	536	2,069,404	4100.3	62,496			35,612		87,704			(15,711)				
SPX/CS/241025/3859.11-4473.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2024	353	1,363,404	4187.13 / 4473.67	137,024			80,580		129,786			(12,859)				
SPX/CS/231025/3859.11-4138.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	1,063	4,101,647	4138.9	154,632			88,114		206,111			(38,874)				
SPX/CS/231025/3859.11-4119.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	482	1,860,811	4119.6	66,059			37,642		87,657			(16,607)				
SPX/CS/241025/3859.11-4376.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2024	342	1,318,124	4376.49	85,863			67,446		108,331			(10,763)				
SPX/CS/231025/3859.11-4245.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	1,138	4,392,213	4245.02	218,293			124,390		291,891			(54,878)				
SPX/CS/241025/3859.11-4534.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2024	182	700,911	4534.45	56,942			44,729		71,910			(7,138)				
SPX/CS/231025/3859.11-4052.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/25/2022	10/25/2023	1,502	5,798,023	4052.07	155,967			88,875		206,804			(39,210)				
SPX/CS/231025/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	18,604	71,794,118	4109.95	2,441,000			1,390,961		3,267,673			(613,659)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	10/25/2022	10/25/2023	531,922	531,922	4.25	13,458			7,669		11,397			(3,383)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	10/25/2022	10/25/2023	2,094,632	2,094,632	6.75	76,664			43,685		67,867			(19,273)				
SPX/CS/230925/3859.11-4228.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	09/25/2023	269	1,036,365	4228.22	49,632			26,329		66,362			(13,618)				
SPX/CS/231025/3859.11-4013.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2022	10/25/2023	431	1,662,041	4013.05	36,232			20,646		47,829			(9,109)				
SPX/CS/231025/3859.11-4090.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/25/2022	10/25/2023	9,619	37,122,397	4090.66	1,176,780			670,567		1,569,709			(295,839)				
SPX/CS/241025/3859.11-4476.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2024	573	2,212,444	4476.57	167,703			131,733		211,410			(21,021)				
SPX/CS/231025/3859.11-4264.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2023	139	536,311	4264.96	27,910			15,904		37,154			(7,016)				
SPX/CS/241025/3859.11-4319.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2022	10/25/2024	547	2,109,739	4319.42	124,897			98,108		155,734			(15,656)				
SPX/AVGCS/231025/25/3859.11-4129.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	555	2,141,398	4129.25	70,880			40,390		98,176			(17,819)				
SPX/CS/241025/3859.11-4654.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2024	243	936,865	4654.79	86,557			67,992		108,656			(10,850)				
SPX/CS/230925/3859.11-4196.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	09/25/2023	1,563	6,033,235	4187.13 / 4196.78	4,524,162			141,145		358,590			(73,006)				
SPX/AVGCS/231025/25/3859.11-4142.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	431	1,663,097	4142.28	57,211			32,600		78,613			(14,383)				
SPX/CS/231025/3859.11-4148.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	3,467	13,377,805	4148.54	517,721			295,014		692,971			(130,153)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	10/25/2022	10/25/2023	553,615	553,615	4	13,342			7,603		11,215			(3,354)				
SPX/CS/241025/3859.11-4553.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2024	236	910,662	4553.75	75,667			59,438		95,486			(9,485)				

E06.24

STATEMENT AS OF MARCH 31, 2023 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/231025/3859.11-4081.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/25/2022	10/25/2023	4,581	17,679,572	4081.01	539,227			307,269		718,661								
SPX/CS/231025/3859.11-4196.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	3,793	14,636,678	4196.78	648,405			369,482		868,446								
SPX/CS/241025/3859.11-4380.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2022	10/25/2024	724	2,793,999	4380.09	184,128			144,633		231,075								
SPX/CS/231025/3859.11-3970.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2022	10/25/2023	215	829,809	3970.25	13,518			7,703		17,448								
SPX/AVGCS/231025/25/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	1,060	4,091,664	4109.95	127,251			72,512		178,348								
SPX/CS/231025/3859.11-3945.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	762	2,942,215	3945.94	37,072			21,125		48,634								
SPX/CS/231024/3797.34-4025.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/26/2022	10/24/2023	205	779,004	4025.18	25,707			14,659		34,119								
SPX/CS/231026/3830.60-4060.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/26/2022	10/26/2023	171	655,474	4060.44	21,080			12,071		28,211								
SPX/CS/231020/3752.75-3977.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/26/2022	10/20/2023	496	1,862,453	3977.92	63,334			35,805		83,593								
SPX/CS/231031/3871.98-4104.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/02/2022	10/31/2023	162	627,387	4104.30	19,816			11,656		26,301								
SPX/CS/231101/3856.10-4087.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/02/2022	11/01/2023	218	839,156	4087.47	26,895			15,820		35,285								
SPX/CS/231027/3901.06-4135.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/02/2022	10/27/2023	283	1,104,836	4135.02	34,022			19,854		45,429								
SPX/CS/231103/3770.55-3996.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/09/2022	11/03/2023	220	830,172	3996.78	26,514			16,106		36,535								
SPX/CS/231107/3806.80-4035.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/09/2022	11/07/2023	183	696,962	4035.20	21,676			13,264		30,069								
SPX/CS/231110/3956.37-4243.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,020	7,990,598	4243.21	307,638			189,782		369,866								
SPX/CS/241108/3956.37-4662.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/08/2024	338	1,336,304	4662.37	112,918			91,379		129,475								
SPX/AVGCS/231110/10/3956.37-4233.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	536	2,122,120	4233.32	71,027			43,817		76,285								
SPX/CS/231110/3956.37-4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/10/2022	11/10/2023	1,043	4,125,174	4322.33	196,775			121,388		234,529								
SPX/CS/231110/3956.37-4193.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	9,808	38,804,076	4193.75	4253.1 / 193.75			775,601		1,518,875								
SPX/CS/231110/3956.37-4070.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	6,709	26,545,256	4070.39	433,219			267,253		522,857								
SPX/CS/241108/3956.37-4470.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	152	600,050	4470.70	39,051			31,602		45,404								
SPX/CS/231010/3956.37-4352.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	10/10/2023	401	1,586,237	4352.01	79,946			46,492		95,377								
SPX/CS/241108/3956.37-4430.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	515	2,037,105	4430.54	170,663			99,819		144,071								
SPX/CS/231110/3956.37-4223.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	669	2,645,588	4223.42	96,220			59,358		115,028								
SPX/CS/231110/3956.37-4183.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	158	624,910	4183.85	19,710			12,159		23,536								
SPX/CS/231110/3956.37-4353.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/10/2023	517	2,046,666	4353.26	104,585			64,518		124,125								

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STATEMENT AS OF MARCH 31, 2023 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/241108/3956.37-4589.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/08/2024	841	3,327,658	4589.39	256,895			207,894		297,189			(32,427)				
SPX/CS/231110/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	17,509	69,273,199	4213.53	2,416,947			1,491,015		2,913,068			(612,746)				
SPX/CS/231110/3956.37-4292.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,584	10,223,426	4292.66	451,875			278,763		542,081			(114,560)				
SPX_INDU_NDX/ARBCS/231110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	531,942	531,942		12,607			7,777		9,802			(3,196)				
SPX/CS/231110/3956.37-4154.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	3,523	13,938,273	4154.19	383,721			236,718		461,967			(97,281)				
SPX/CS/231110/3956.37-4064.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	128	504,660	4064.8	7,948			4,903		9,470			(2,015)				
SPX/CS/231110/3956.37-4183.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	3,977	15,733,779	4183.86	490,894			302,833		592,604			(124,452)				
SPX/CS/231110/3956.37-4090.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	178	706,096	4090.43	43,793			8,389		16,241			(3,448)				
SPX/CS/231110/3956.37-4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	5,470	21,641,652	4302.55	978,203			603,455		1,175,585			(247,995)				
SPX/AVGCS/231110/10/3956.37-4203.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	156	617,391	4203.64	18,886			11,651		20,793			(4,788)				
SPX_INDU_NDX/ARBCS/231110/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	1,703,681	1,703,681		55,710			34,368		45,505			(14,124)				
SPX/AVGCS/231110/10/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	1,188	4,700,148	4213.53	148,384			91,538		162,095			(37,618)				
SPX/CS/231010/3956.37-4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	10/10/2023	1,287	5,093,532	4302.55	229,718			133,590		275,960			(63,614)				
SPX/CS/231010/3956.37-4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	10/10/2023	246	973,978	4322.33	46,264			26,904		55,155			(12,812)				
SPX_INDU_NDX/ARBCS/231110/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	1,169,858	1,169,858		41,881			25,836		34,715			(10,618)				
SPX/AVGCS/231110/10/3956.37-4250.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	243	963,275	4250.69	33,801			20,852		35,735			(8,569)				
SPX/CS/231110/3956.37-4114.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	1,318	5,215,715	4114.62	116,832			72,074		140,395			(29,619)				
SPX/CS/241108/3956.37-4490.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/10/2022	11/08/2024	1,004	3,972,732	4490.48	266,173			215,402		310,066			(33,598)				
SPX/CS/231010/3956.37-4110.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	10/10/2023	137	542,386	4110.49	11,889			6,914		14,341			(3,292)				
SPX/CS/231110/3992.93-4232.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/10/2023	265	1,056,254	4232.5	34,614			21,536		40,164			(8,850)				
SPX/CS/231115/3991.73-4231.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/15/2023	199	793,426	4231.23	26,011			16,321		30,195			(6,557)				
SPX/CS/231116/3958.79-4196.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/16/2023	193	764,033	4196.32	25,442			15,990		29,876			(6,396)				
SPX/CS/231122/4027.26-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/23/2022	11/22/2023	157	632,587	4268.9	21,546			14,060		23,379			(5,478)				
SPX/CS/231117/3965.34-4203.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/23/2022	11/17/2023	247	978,128	4203.26	34,078			22,068		38,107			(8,788)				

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STATEMENT AS OF MARCH 31, 2023 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/231124/4026.12-4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	4,154	16,726,061	4378.41	786,125			515,964		852,452			(199,299)					
SPX/CS/241125/4026.12-4670.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	11/25/2022	11/25/2024	362	1,455,722	4670.3	115,410			95,745		123,578			(14,507)					
SPX/CS/231025/4026.12-4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	10/25/2023	1,400	5,636,670	4378.41	264,923			165,780		284,718			(73,138)					
SPX/CS/231124/4026.12-4227.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	1,316	5,297,054	4227.43	152,025			99,780		166,382			(38,542)					
SPX/CS/241125/4026.12-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	11/25/2022	11/25/2024	841	3,387,079	4569.65	234,928			194,898		252,408			(29,530)					
SPX/CS/231124/4026.12-4267.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	11,143	44,862,866	4267.69	1,507,392			989,359		1,660,053			(382,156)					
SPX/CS/231124/4026.12-4116.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/25/2022	11/24/2023	535	2,154,937	4116.71	29,307			19,235		31,881			(7,430)					
SPX/CS/231124/4026.12-4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	22,883	92,129,786	4287.82	3,325,885			2,182,905		3,657,958			(843,182)					
SPX/CS/231124/4026.12-4428.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	2,497	10,053,233	4428.98	529,795			347,731		568,870			(134,317)					
SPX/AVGCS/231124/25/4026.12-4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	959	3,860,190	4287.82	123,501			81,075		108,926			(31,316)					
SPX/AVGCS/231124/25/4026.12-4307.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	361	1,452,050	4307.95	49,200			32,308		42,530			(12,479)					
SPX_INDU_NDX/ARBCS/231124/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	1,155,915	1,155,915	6.75	43,694			28,678		32,522			(11,077)					
SPX/CS/231025/4026.12-4449.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	10/25/2023	678	2,730,943	4448.87	149,383			93,479		157,790			(41,241)					
SPX_INDU_NDX/ARBCS/231124/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	508,011	508,011	4	12,853			8,436		8,877			(3,258)					
SPX/CS/231124/4026.12-4318.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	3,726	15,001,971	4318.01	600,079			393,855		654,535			(152,133)					
SPX/CS/231124/4026.12-4328.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	2,851	11,479,468	4328.08	472,954			310,418		515,383			(119,904)					
SPX/CS/231025/4026.12-4398.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	10/25/2023	447	1,797,696	4398.54	88,806			55,572		94,765			(24,517)					
SPX/CS/231124/4026.12-4257.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	6,445	25,948,734	4257.62	840,739			551,809		924,486			(213,145)					
SPX/AVGCS/231124/25/4026.12-4277.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	334	1,343,756	4277.75	41,631			27,341		37,127			(10,561)					
SPX_INDU_NDX/ARBCS/231124/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	693,990	693,990	4.25	18,391			12,071		12,831			(4,662)					
SPX/CS/231124/4026.12-4147.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	11/25/2022	11/24/2023	132	531,235	4147.62	9,838			6,457		10,414			(2,494)					
SPX/AVGCS/231124/25/4026.12-4324.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	11/25/2022	11/24/2023	275	1,108,774	4324.27	39,226			25,762		33,307			(9,951)					
SPX/CS/231124/4026.12-4142.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	11/25/2022	11/24/2023	163	657,712	4142.07	11,674			7,662		12,331			(2,960)					
SPX/CS/231124/4026.12-4398.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	876	3,526,323	4398.32	174,200			114,334		187,755			(44,163)					

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STATEMENT AS OF MARCH 31, 2023 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/241125/4026.12-4665.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	184	739,896	4665.76	58,326			48,388		62,483			(7,331)				
SPX/CS/231124/4026.12-4187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	1,188	4,781,193	4187.12	111,402			73,117		122,215			(28,243)				
SPX/CS/241125/4026.12-4855.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	206	827,444	4855.07	79,774			66,181		83,509			(10,027)				
SPX/CS/231124/4026.12-4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	972	3,914,609	4368.34	180,072			118,188		194,892			(45,652)				
SPX/CS/231025/4026.12-4186.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	10/25/2023	211	848,769	4186.92	20,294			12,699		21,736			(5,603)				
SPX/CS/231124/4026.12-4136.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/24/2023	240	967,836	4136.49	16,434			10,786		17,311			(4,166)				
SPX/CS/231025/4026.12-4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	10/25/2023	441	1,774,861	4368.34	81,644			51,090		87,643			(22,540)				
SPX/CS/241125/4026.12-4505.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	1,793,412	1,793,412	4505.61	62,052			40,727		45,430			(15,732)				
SPX/CS/241125/4026.12-4297.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	578	2,327,155	4297.88	180,978			120,452		156,728			(18,250)				
SPX/CS/231124/4026.12-4745.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	708	2,849,170	4745.25	107,129			70,313		116,901			(27,159)				
SPX/CS/241125/4026.12-4324.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	283	1,140,651	4324.92	260,362			81,883		104,792			(12,406)				
SPX/CS/231130/4080.11-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/30/2022	11/30/2023	144	588,013	4268.90	20,010			13,359		20,706			(5,030)				
SPX/CS/231122/4027.26-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/30/2022	11/22/2023	157	632,587	4268.90	21,503			14,772		23,367			(5,755)				
SPX/CS/231128/3963.94-4201.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/30/2022	11/28/2023	178	705,256	4201.78	25,013			17,268		27,500			(6,557)				
SPX/CS/231201/4071.70-4316.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/07/2022	12/01/2023	199	810,807	4316.00	24,514			16,715		28,557			(6,268)				
SPX/CS/231205/3998.84-4238.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/07/2022	12/05/2023	156	623,386	4238.77	20,104			13,779		23,512			(5,082)				
SPX/CS/231208/3934.38-4328.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	12/09/2022	12/08/2023	2,340	9,205,181	4328.67	638,790			338,810		571,445			(123,453)				
SPX/CS/231208/3934.38-4170.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	9,873	38,843,389	4170.44	1,308,245			910,244		1,539,292			(331,668)				
SPX/CS/231110/3934.38-4278.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	12/09/2022	11/10/2023	801	3,151,480	4278.63	148,435			99,410		174,660			(40,854)				
SPX/CS/231208/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	19,087	75,097,172	4190.11	2,716,265			1,889,908		3,200,744			(688,630)				
SPX/CS/241210/3934.38-4405.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	12/09/2022	12/10/2024	483	1,900,892	4405.67	117,475			99,780		135,363			(14,746)				
SPX/CS/231208/3934.38-4199.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	12/09/2022	12/08/2023	487	1,915,663	4199.95	71,837			49,983		84,478			(18,212)				
SPX/CS/231208/3934.38-4131.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	12/09/2022	12/08/2023	1,904	7,492,913	4131.10	213,548			148,581		250,902			(54,139)				
SPX/AVGCS/231208/10/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,066	4,195,019	4190.11	138,016			96,028		162,609			(34,990)				
SPX/INDU_NDX/ARBCS/231208/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	2,235,050	2,235,050	4.25	58,782			40,899		44,422			(14,902)				
SPX/CS/231208/3934.38-4268.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	12/09/2022	12/08/2023	393	1,547,758	4268.80	71,352			49,645		83,639			(18,089)				
SPX/CS/231208/3934.38-4278.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	31,106	122,382,012	4278.64	5,764,193			4,010,579		6,780,136			(1,461,345)				

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STATEMENT AS OF MARCH 31, 2023 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/231208/10/39 34.38-4180.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	417	1,639,305	4180.28	52,294			36,385		61,772			(13,258)				
SPX_INDU_NDX/ARBCS/231 208/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,723,183	1,723,183	6.75	64,964			45,200		52,261			(16,470)				
SPX/CS/231208/3934.38- 4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/09/2022	12/08/2023	1,105	4,346,461	4298.31	215,150			149,696		252,439			(54,545)				
SPX/CS/231110/3934.38- 4347.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	11/10/2023	225	886,496	4347.49	48,500			32,482		56,974			(13,349)				
SPX/CS/231110/3934.38- 4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/09/2022	11/10/2023	829	3,261,533	4298.31	161,120			107,906		189,326			(44,345)				
SPX/CS/241210/3934.38- 4748.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/10/2024	235	924,054	4748.22	88,903			75,512		100,584			(11,159)				
SPX/CS/231208/3934.38- 4219.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/09/2022	12/08/2023	950	3,738,194	4219.62	149,528			104,038		175,732			(37,908)				
SPX/CS/231208/3934.38- 4042.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	139	548,667	4042.34	72,538			6,280		10,370			(2,288)				
SPX/CS/241210/3934.38- 4563.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/10/2024	239	940,526	4563.88	73,954			62,814		84,905			(9,283)				
SPX/CS/241210/3934.38- 4559.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/10/2024	157	618,223	4559.25	48,320			41,042		55,491			(6,065)				
SPX/CS/231208/3934.38- 4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	241	946,327	4160.61	30,793			21,425		36,067			(7,807)				
SPX/CS/231208/3934.38- 4047.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	161	632,097	4047.69	10,878			7,569		12,519			(2,758)				
SPX/CS/231208/3934.38- 4229.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	4,325	17,014,302	4229.46	700,989			487,731		824,259			(177,716)				
SPX/CS/231208/3934.38- 4052.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	278	1,094,210	4052.41	19,564			13,612		22,543			(4,960)				
SPX/CS/231208/3934.38- 4057.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	346	1,362,663	4057.13	25,264			17,578		29,155			(6,405)				
SPX/CS/231208/3934.38- 4022.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	368	1,446,957	4022.9	19,780			13,762		22,545			(5,015)				
SPX/CS/241210/3934.38- 4637.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/10/2024	373	1,467,741	4637.92	126,226			107,213		144,144			(15,844)				
SPX_INDU_NDX/ARBCS/231 208/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,156,274	1,156,274	6	39,891			27,755		31,539			(10,113)				
SPX/AVGCS/231208/10/39 34.38-4209.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	370	1,453,755	4209.79	50,736			35,301		59,337			(12,863)				
SPX_INDU_NDX/ARBCS/231 208/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	846,439	846,439	4.5	23,531			16,372		17,740			(5,966)				
SPX/AVGCS/231208/10/39 34.38-4232.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	259	1,019,776	4232.22	37,732			26,253		43,784			(9,566)				
SPX/CS/231208/3934.38- 4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/09/2022	12/08/2023	4,280	16,838,765	4160.61	545,566			379,598		641,767			(138,315)				
SPX/CS/231208/3934.38- 4091.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/09/2022	12/08/2023	2,867	11,278,647	4091.71	260,198			181,039		306,014			(65,966)				
SPX/CS/241210/3934.38- 4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/09/2022	12/10/2024	614	3,346,283	4465.52	165,448			194,472		263,723			(28,740)				
SPX/CS/231212/3990.56- 4229.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/14/2022	12/12/2023	164	654,085	4229.99	22,993			16,212		24,865			(5,813)				
SPX/CS/231220/3821.62- 4050.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/21/2022	12/20/2023	156	594,722	4050.91	20,673			14,998		25,238			(5,212)				
SPX/CS/231215/3852.36- 4083.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/21/2022	12/15/2023	274	1,056,744	4083.5	35,782			25,820		43,993			(9,149)				
SPX/CS/231215/3895.75- 4129.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/21/2022	12/15/2023	140	546,726	4129.5	17,969			12,966		22,170			(4,594)				

STATEMENT AS OF MARCH 31, 2023 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/231222/3844.82-4133.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	2,849	10,952,343	4133.18	443,570			327,039		563,713			(112,772)					
SPX/CS/231222/3844.82-3998.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	609	2,342,594	3998.61	53,271			39,276		66,676			(13,543)					
SPX/CS/231222/3844.82-4181.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	2,525	9,707,034	4181.24	449,436			331,364		574,177			(114,263)					
SPX/CS/231222/3844.82-4123.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	701	2,693,494	4123.57	106,043			78,184		134,400			(26,960)					
SPX/CS/231222/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	17,635	67,805,134	4094.73	2,413,863			1,779,712		3,058,825			(613,694)					
SPX/CS/231222/3844.82-4075.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	9,972	38,340,205	4075.51	1,575,429			935,663		1,605,151			(322,643)					
SPX/CS/231222/3844.82-4171.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,426	17,016,100	4171.63	1,037,344			565,814		980,792			(195,108)					
SPX/CS/231222/3844.82-4065.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	364	1,397,917	4065.89	44,594			32,878		56,231			(11,337)					
SPX/CS/241223/3844.82-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	336	1,293,057	4532.59	110,556			96,176		134,734			(13,916)					
SPX/CS/231222/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	858	3,298,226	4200.47	160,294			118,183		204,944			(40,753)					
SPX_IND.U.INDX/ARBCS/231222/25/0.00-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	796,272	786,272	4.5	22,094			16,290		18,179			(5,617)					
SPX/CS/231124/3844.82-4181.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	829	3,188,745	4181.06	147,001			105,065		189,542			(40,583)					
SPX/AVGCS/231222/25/3844.82-4131.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	408	1,569,417	4131.24	56,499			41,656		80,072			(14,364)					
SPX_IND.U.INDX/ARBCS/231222/25/0.00-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,592,870	1,592,870	6	55,750			41,104		48,070			(14,174)					
SPX/CS/231124/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	809	3,109,456	4200.47	150,498			107,564		194,156			(41,548)					
SPX/CS/231222/3844.82-3950.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	227	871,319	3950.42	13,932			10,272		17,225			(3,542)					
SPX/CS/231222/3844.82-3960.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	381	1,464,841	3960.16	40,591			18,684		31,560			(6,443)					
SPX/CS/231222/3844.82-4104.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	558	2,143,940	4104.35	165,984			58,359		100,165			(20,124)					
SPX/CS/231222/3844.82-3955.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	247	948,096	3955.55	42,638			11,695		19,631			(4,033)					
SPX/CS/231222/3844.82-3974.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	188	722,048	3974.55	14,044			10,354		17,439			(3,570)					
SPX_IND.U.INDX/ARBCS/231222/25/0.00-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,939,993	1,939,993	6.75	74,108			54,639		65,176			(18,841)					
SPX/CS/241223/3844.82-4638.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	186	715,811	4638.73	68,374			59,481		83,060			(8,607)					
SPX/CS/231222/3844.82-4248.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	190	729,131	4248.78	39,636			29,223		50,616			(10,077)					
SPX/CS/231222/3844.82-4065.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,377	16,829,545	4065.9	535,180			394,582		676,997			(136,063)					
SPX/CS/231124/3844.82-4248.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	391	1,504,841	4248.54	80,810			57,757		104,753			(22,309)					
SPX/CS/231222/3844.82-4190.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	154	591,920	4190.85	28,235			20,817		35,900			(7,178)					
SPX/AVGCS/231222/25/3844.82-4113.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	427	1,641,332	4113.96	56,298			41,508		79,724			(14,313)					
SPX/CS/231222/3844.82-4037.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	1,956	7,520,366	4037.06	210,871			155,473		265,045			(53,611)					

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STATEMENT AS OF MARCH 31, 2023 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/241223/3844.82-4459.99	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	648	2,489,762	4459.99	193,455			168,292		237,414			(24,351)				
SPX/CS/241223/3844.82-4344.65	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	641	2,465,808	4344.65	161,017			140,074		195,563			(20,268)				
SPX/AVGCS/231222/25/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,025	3,940,495	4094.73	127,672			94,131		180,169			(32,459)				
SPX/CS/241223/3844.82-4302.99	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	593	2,279,447	4302.99	137,907			119,969		166,757			(17,359)				
SPX/CS/231228/3783.22-4010.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	12/28/2022	12/28/2023	165	625,022	4010.2	20,938			15,674		26,962			(5,264)				
SPX/CS/231229/3849.28-4080.24	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	273	1,052,256	4080.24		34,398		26,115		43,726			(8,283)				
SPX/CS/231229/3839.50-4069.87	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	397	1,523,471	4069.87		50,268		38,164		63,751			(12,104)				
SPX/AVGCS/240110/10/3919.25-4164.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	140	548,286	4164.2		17,161		13,374		22,020			(3,787)				
SPX/CS/240110/3919.25-4075.02	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	387	1,518,276	4075.02		34,799		27,120		41,177			(7,679)				
SPX/CS/250110/3919.25-4428.75	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	372	1,459,532	4428.75		96,986		86,315		112,244			(10,671)				
SPX/CS/240110/3919.25-4183.80	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	438	1,714,961	4183.8		64,122		49,972		76,403			(14,150)				
SPX/AVGCS/240110/10/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	201	787,072	4203.4		27,548		21,469		35,457			(6,079)				
SPX/CS/231208/3919.25-4075.95	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	390	1,528,200	4075.95		35,103		26,596		41,845			(8,506)				
SPX/AVGCS/240110/10/3919.25-4242.59	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	154	603,425	4242.59		23,232		18,105		29,794			(5,127)				
SPX/CS/231208/3919.25-4281.78	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	928	3,636,757	4281.78		177,474		134,466		213,841			(43,007)				
SPX/CS/240110/3919.25-4312.82	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,381	5,412,103	4312.82		285,218		222,279		342,562			(62,939)				
SPX/CS/250110/3919.25-4624.72	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	255	999,986	4624.72		86,619		77,088		99,730			(9,530)				
SPX/CS/250110/3919.25-4387.76	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	01/10/2023	01/10/2025	690	2,706,197	4387.76		166,972		148,601		192,950			(18,372)				
SPX/CS/250110/3919.25-4448.35	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	01/10/2023	01/10/2025	766	3,003,915	4448.35		205,378		182,780		238,382			(22,597)				
SPX/CS/231208/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	1,190	4,664,256	4262.18		217,354		164,683		261,528			(52,672)				
SPX/CS/231208/3919.25-4330.77	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	299	1,173,742	4330.77		63,429		48,058		76,694			(15,371)				
SPX/CS/240110/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,179	4,619,736	4203.4		184,327		143,652		219,614			(40,676)				
SPX/CS/240110/3919.25-4281.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	972	3,809,769	4281.2		357,746		145,781		224,447			(41,279)				
SPX/CS/250110/3919.25-4605.12	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	261	1,022,171	4605.12		86,629		77,097		99,786			(9,532)				
SPX/CS/250110/3919.25-4539.98	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	129	505,340	4539.98		39,624		35,264		45,659			(4,360)				
SPX/CS/240110/3919.25-4041.53	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	232	909,925	4041.53		16,479		12,842		19,549			(3,636)				
SPX/CS/240110/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	21,394	83,848,931	4174		3,018,562		2,352,454		3,608,772			(666,107)				
SPX/CS/240110/3919.25-4154.41	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	8,094	31,720,473	4154.41		1,062,636		828,144		1,268,209			(234,492)				

STATEMENT AS OF MARCH 31, 2023 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/240110/3919.25-4026.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	180	705,764	4026.82		11,370		8,861		13,389			(2,509)					
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,320,378	1,320,378	6.75		48,854		38,073		41,919			(10,781)					
SPX/AVGCS/240110/10/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	912	3,576,037	4174		115,506		90,017		148,149			(25,489)					
SPX/CS/240110/3919.25-4213.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,311	12,978,151	4213.19		530,806		413,673		636,085			(117,133)					
SPX/CS/240110/3919.25-4144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	133	520,243	4144.6		16,788		13,084		19,994			(3,705)					
SPX_INDU_NDX/ARBCS/240110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	596,915	596,915	4.5		15,938		12,421		13,018			(3,517)					
SPX/AVGCS/240110/10/3919.25-4193.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	422	1,655,148	4193.6		56,441		43,986		72,615			(12,455)					
SPX/CS/240110/3919.25-4032.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	209	819,629	4032.12		13,827		10,776		16,293			(3,051)					
SPX/CS/240110/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,132	12,274,215	4262.18		573,206		446,716		689,916			(126,490)					
SPX/CS/240110/3919.25-4036.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	190	746,387	4036.83		13,092		10,203		15,438			(2,889)					
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,326,522	1,326,522	6		44,704		34,839		37,807			(9,865)					
SPX/CS/240110/3919.25-4115.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	2,524	9,891,628	4115.21		281,615		219,471		333,565			(62,144)					
SPX/CS/240110/3919.25-4144.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	5,359	21,004,885	4144.61		678,038		528,415		807,287			(149,623)					
SPX/CS/240110/3919.25-4252.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	941	3,688,423	4252.39		168,930		131,652		202,113			(37,278)					
SPX/CS/240110/3919.25-4007.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	607	2,377,866	4007.43		31,554		24,591		37,151			(6,963)					
SPX/CS/240105/3895.08-4128.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/11/2023	01/05/2024	223	868,098	4128.78		30,716		23,908		35,242			(6,806)					
SPX/CS/240112/3999.09-4239.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/12/2024	385	1,539,366	4239.04		51,771		41,329		58,458			(10,442)					
SPX/CS/240118/3928.86-4164.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/18/2024	166	652,100	4164.59		22,921		18,375		25,956			(4,546)					
SPX/CS/240125/4016.22-4287.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	467	1,873,630	4287.31		73,259		60,162		78,414			(13,097)					
SPX/AVGCS/240125/25/4016.22-4297.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	407	1,636,048	4297.36		57,425		47,159		60,463			(10,266)					
SPX/CS/250124/4016.22-4739.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	259	1,041,604	4739.14		91,974		83,764		97,092			(8,210)					
SPX/CS/240125/4016.22-4367.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	2,569	10,317,938	4367.61		503,515		413,501		541,580			(90,014)					
SPX/CS/240125/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	762	3,059,249	4387.72		314,581		128,632		168,273			(28,002)					
SPX/AVGCS/240125/25/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	740	2,973,310	4277.27		98,714		81,067		104,324			(17,647)					
SPX/CS/240125/4016.22-4126.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	283	1,135,864	4126.44		19,423		15,951		20,441			(3,472)					
SPX/CS/240125/4016.22-4131.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	186	747,284	4131.89		13,526		11,108		14,089			(2,418)					
SPX_INDU_NDX/ARBCS/240125/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/25/2023	01/25/2024	2,179,996	2,179,996	6.75		82,840		68,030		63,162			(14,809)					
SPX/CS/231222/4016.22-4729.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	12/22/2023	147	591,076	4729.1		45,631		36,645		49,279			(8,986)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/240125/25/4016.22-4267.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	01/25/2023	01/25/2024	231	927,493	4267.23		30,144		24,755		31,634			(5,389)					
SPX/CS/240125/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/25/2023	01/25/2024	21,388	85,896,995	4277.27		3,238,317		2,659,400		3,474,981			(578,917)					
SPX/INDU_NDX/ARBCS/240125/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/25/2023	01/25/2024	1,721,132	1,721,132	6		60,068		49,329		44,769			(10,738)					
SPX/CS/250124/4016.22-4538.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	415	1,667,489	4538.33		113,723		103,572		120,954			(10,151)					
SPX/INDU_NDX/ARBCS/240125/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse Barclays Bank PLC (London)	01/25/2023	01/25/2024	538,310	538,310	4.25		14,427		11,848		10,158			(2,579)					
SPX/CS/250124/4016.22-4558.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	817	3,281,377	4558.41		230,025		209,492		245,390			(20,532)					
SPX/AVGCS/240125/25/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	234	938,253	4307.4		33,871		27,816		35,509			(6,055)					
SPX/CS/250124/4016.22-4842.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	148	593,343	4842.45		57,673		52,525		60,658			(5,148)					
SPX/CS/240125/4016.22-4247.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	332	1,331,831	4247.14		45,282		37,187		48,193			(8,095)					
SPX/AVGCS/240125/25/4016.22-4347.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	132	530,481	4347.56		20,901		17,164		21,753			(3,736)					
SPX/CS/250124/4016.22-4719.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	140	561,575	4719.06		48,745		44,394		51,294			(4,351)					
SPX/CS/240125/4016.22-4247.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	6,669	26,783,710	4247.15		907,968		745,650		969,218			(162,318)					
SPX/CS/240125/4016.22-4317.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	3,800	15,260,648	4317.44		654,682		537,644		701,356			(117,038)					
SPX/CS/240125/4016.22-4137.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2023	01/25/2024	578	2,319,643	4137.05		42,890		35,223		45,608			(7,668)					
SPX/CS/240125/4016.22-4217.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	1,289	5,178,478	4217.03		154,319		126,731		164,689			(27,588)					
SPX/CS/240125/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	3,140	12,612,320	4307.4		524,673		430,876		562,570			(93,796)					
SPX/CS/240125/4016.22-4106.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2023	01/25/2024	627	2,516,787	4106.58		35,160		28,874		37,363			(6,285)					
SPX/CS/231222/4016.22-4437.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	12/22/2023	408	1,636,888	4437.92		91,502		73,483		98,294			(18,019)					
SPX/CS/231222/4016.22-4176.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2023	12/22/2023	576	2,312,545	4176.81		55,940		44,924		59,486			(11,016)					
SPX/CS/240125/4016.22-4257.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	10,553	42,383,905	4257.19		1,491,913		1,225,203		1,594,598			(266,711)					
SPX/CS/231222/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	12/22/2023	514	2,065,649	4387.72		104,522		83,939		112,211			(20,583)					
SPX/CS/240125/4016.22-4418.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2023	01/25/2024	2,090	8,393,008	4418.05		457,419		375,646		492,527			(81,773)					
SPX/CS/240125/4016.22-4176.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	295	1,185,614	4176.48		28,810		23,660		30,517			(5,150)					
SPX/CS/250124/4016.22-4653.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	232	931,631	4653.87		74,903		68,217		79,129			(6,686)					
SPX/CS/250124/4016.22-4497.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	536	2,150,758	4497.64		320,991		124,578		145,906			(12,210)					
SPX/CS/240119/3972.61-4210.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/19/2024	253	1,004,081	4210.97		36,684		30,027		38,906			(6,673)					
SPX/CS/240126/4070.56-4314.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/01/2023	01/26/2024	142	577,863	4314.79		21,678		18,116		20,869			(3,562)					

STATEMENT AS OF MARCH 31, 2023 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/240126/4060.43-4304.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/01/2023	01/26/2024	176	716,630	4304.06		26,988		22,554		26,012			(4,434)					
SPX/CS/240206/4111.08-4357.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/08/2023	02/06/2024	133	545,340	4357.74		19,741		16,913		18,957			(2,828)					
SPX/CS/250210/4090.46-4622.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	142	579,365	4622.22		40,498		37,839		39,704			(2,658)					
SPX/CS/250210/4090.46-4806.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	512	2,094,784	4806.29		183,922		171,849		179,656			(12,073)					
SPX/CS/240209/4090.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	22,685	92,793,606	4356.34		3,516,878		3,051,263		3,524,996			(465,615)					
SPX/CS/250210/4090.46-4744.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	218	890,677	4744.93		73,659		68,824		71,600			(4,835)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	1,133,682	1,133,683	6.75		43,193		37,475		30,726			(5,719)					
SPX/AVGCS/240209/10/4090.46-4376.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	02/10/2023	02/09/2024	477	1,951,845	4376.79		68,900		59,778		61,936			(9,122)					
SPX/CS/240209/4090.46-4335.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	10,076	41,217,474	4335.89		1,454,977		1,262,346		1,458,245			(192,631)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	1,309,220	1,309,220	6		45,561		39,529		31,862			(6,032)					
SPX/CS/240209/4090.46-4202.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	216	883,103	4202.8		15,278		13,255		15,045			(2,023)					
SPX/CS/240110/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	01/10/2024	429	1,754,311	4448.38		196,839		73,118		84,908			(12,317)					
SPX/CS/240209/4090.46-4325.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	7,462	30,522,614	4325.66		1,037,769		900,374		1,039,398			(137,395)					
SPX/AVGCS/240209/10/4090.46-4346.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	02/10/2023	02/09/2024	242	988,014	4346.11		32,110		27,859		29,128			(4,251)					
SPX/CS/240110/4090.46-4519.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	01/10/2024	376	1,538,961	4519.99		86,797		74,284		85,677			(12,514)					
SPX/CS/250210/4090.46-4933.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	132	538,147	4933.59		53,707		50,182		51,533			(3,525)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	907,306	907,306	4.25		24,316		21,097		16,023			(3,219)					
SPX/AVGCS/240209/10/4090.46-4393.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	02/10/2023	02/09/2024	225	918,468	4393.3		33,708		29,245		30,163			(4,463)					
SPX/CS/240110/4090.46-4468.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	01/10/2024	365	1,492,240	4468.83		76,104		65,132		75,450			(10,972)					
SPX/CS/240209/4090.46-4182.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	1,595	6,525,158	4182.5		91,613		79,484		91,740			(12,129)					
SPX/CS/240209/4090.46-4397.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	5,608	22,938,069	4397.24		986,337		855,752		987,035			(130,585)					
SPX/CS/240209/4090.46-4468.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	1,427	5,835,708	4468.77		409,585		260,243		298,581			(39,712)					
SPX/CS/240209/4090.46-4211.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	274	1,122,022	4211.07		20,757		18,009		20,460			(2,748)					
SPX/CS/240209/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	2,381	9,737,987	4448.38		478,135		414,833		476,524			(63,302)					
SPX/CS/240209/4090.46-4520.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	1,209	4,943,448	4520.03		281,777		244,471		279,267			(37,306)					
SPX/CS/250210/4090.46-4642.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	822	3,361,350	4642.67		239,664		223,932		237,311			(15,732)					

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/250210/4090.46-4826.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	268	1,095,639	4826.74		99,155		92,647		95,852			(6,509)					
SPX/CS/240209/4090.46-4366.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	484	1,981,670	4366.57		240,524		67,397		77,822			(10,285)					
SPX/CS/240209/4090.46-4253.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	927	3,790,257	4253.94		92,369		80,139		92,275			(12,229)					
SPX/CS/250210/4090.46-4580.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	457	1,868,676	4580.3		120,530		112,618		119,805			(7,912)					
SPX/CS/250210/4090.46-4741.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	207	845,850	4741.63		69,698		65,123		67,745			(4,575)					
SPX/AVGCS/240209/10/40-96.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	02/10/2023	02/09/2024	796	3,255,095	4356.34		109,046		94,609		98,498			(14,437)					
SPX/CS/240215/4147.60-4396.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/15/2023	02/15/2024	192	797,730	4396.46		28,678		25,154		26,950			(3,525)					
SPX/CS/240216/4079.09-4323.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/16/2024	264	1,076,924	4323.84		35,856		32,087		38,591			(3,769)					
SPX/CS/240221/3997.34-4237.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/21/2024	181	723,861	4237.18		25,702		23,038		27,484			(2,664)					
SPX/AVGCS/240223/25/39-70.04-4218.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	250	992,110	4218.17		32,045		29,322		38,260			(2,723)					
SPX/CS/240223/3970.04-4307.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	1,892	7,513,015	4307.49		358,897		328,396		398,490			(30,501)					
SPX_INDU_NDX/ARBCS/240-223/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	843,883	843,883	4.5		23,798		21,775		17,043			(2,022)					
SPX/CS/240223/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	4,676	18,563,018	4317.42		904,762		827,870		1,010,001			(76,892)					
SPX/CS/250225/3970.04-4684.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	278	1,103,261	4684.65		99,735		95,550		106,102			(4,185)					
SPX/CS/240223/3970.04-4208.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	10,237	40,640,281	4208.24		1,421,597		1,300,781		1,571,430			(120,816)					
SPX/CS/240223/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	15,727	62,438,087	4228.09		2,349,545		2,149,867		2,599,575			(199,678)					
SPX/CS/250225/3970.04-4786.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	512	2,031,747	4786.63		202,768		194,261		215,215			(8,508)					
SPX/CS/240223/3970.04-4078.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	167	663,867	4078.51		11,551		10,570		12,137			(982)					
SPX/CS/250225/3970.04-4486.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	405	1,607,367	4486.15		112,516		107,795		119,280			(4,721)					
SPX/CS/240223/3970.04-4124.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	187	744,254	4124.08		91,394		16,330		19,084			(1,517)					
SPX/AVGCS/240223/25/39-70.04-4263.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	214	851,200	4263.72		31,154		28,506		37,463			(2,648)					
SPX/CS/240223/3970.04-4059.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,722	6,837,574	4059.37		94,700		86,652		103,457			(8,048)					
SPX/CS/240125/3970.04-4386.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	492	1,953,653	4386.91		110,381		100,192		124,060			(10,189)					
SPX_INDU_NDX/ARBCS/240-223/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	525,558	525,558	4.25		14,190		12,984		10,053			(1,206)					
SPX/CS/240223/3970.04-4267.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	3,975	15,781,902	4267.79		674,834		617,483		748,608			(57,351)					
SPX/CS/240125/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	494	1,960,361	4317.42		95,470		86,657		106,740			(8,813)					
SPX/CS/240125/3970.04-4124.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	01/25/2024	383	1,519,122	4124.27		35,532		32,252		39,220			(3,280)					

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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/250225/3970.04-4506.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/24/2023	02/25/2025	1,135	4,505,079	4506		322,113		308,598		345,038			(13,515)					
SPX/CS/240223/3970.04-4128.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	02/24/2023	02/23/2024	1,383	5,488,736	4128.84		132,114		120,886		144,893			(11,228)					
SPX/CS/240223/3970.04-4238.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	02/24/2023	02/23/2024	388	1,538,661	4238.02		60,085		54,978		66,321			(5,106)					
SPX/CS/240223/3970.04-4386.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	02/24/2023	02/23/2024	3,767	14,954,142	4386.93		844,759		772,967		951,134			(71,793)					
SPX/CS/250225/3970.04-4664.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	02/24/2023	02/25/2025	201	797,279	4664.8		70,543		67,583		75,065			(2,960)					
SPX/CS/250225/3970.04-4446.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/24/2023	02/25/2025	569	2,260,287	4446.11		146,919		140,754		156,665			(6,164)					
SPX/CS/250225/3970.04-4605.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	02/24/2023	02/25/2025	245	972,952	4605.25		80,269		76,901		85,487			(3,368)					
SPX/CS/240223/3970.04-4257.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, National Association KB1H1DSPRFMYMQUJXT09	02/24/2023	02/23/2024	1,372	5,448,860	4257.87		227,217		207,907		250,664			(19,310)					
SPX/CS/240223/3970.04-4198.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	02/24/2023	02/23/2024	4,613	18,314,560	4198.32		616,285		563,909		680,796			(52,375)					
SPX_INDU_NDX/ARBCS/240223/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJYJYLNLN8C3868	02/24/2023	02/23/2024	992,599	992,599	6.75		38,116		34,876		29,276			(3,239)					
SPX/CS/240223/3970.04-4084.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	02/24/2023	02/23/2024	1,294	5,135,467	4084.48		90,384		82,703		98,897			(7,681)					
SPX/CS/240223/3970.04-4336.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	02/24/2023	02/23/2024	1,658	6,581,596	4336.76		336,780		308,159		375,367			(28,622)					
SPX/AVGCS/240223/25/3970.04-4247.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	02/24/2023	02/23/2024	652	2,589,630	4247.94		90,896		83,171		109,243			(7,725)					
SPX_INDU_NDX/ARBCS/240223/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJYJYLNLN8C3868	02/24/2023	02/23/2024	8,558,352	8,558,352	6		299,542		274,085		226,427			(25,457)					
SPX/CS/250225/3970.04-4600.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	02/24/2023	02/25/2025	269	1,068,133	4600.15		87,566		83,891		93,253			(3,674)					
SPX/AVGCS/240223/25/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	02/24/2023	02/23/2024	1,121	4,449,451	4228.09		147,722		135,168		177,069			(12,554)					
SPX/CS/240223/3970.04-4168.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/24/2023	02/23/2024	2,359	9,366,386	4168.24		277,245		253,683		305,091			(23,562)					
SPX/CS/240229/3970.15-4208.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	03/01/2023	02/29/2024	145	574,853	4208.36		19,972		18,401		22,276			(1,571)					
SPX/CS/240301/3951.39-4188.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	03/01/2023	03/01/2024	138	544,786	4188.47		19,275		17,767		21,192			(1,508)					
SPX/CS/240304/4045.64-4288.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	03/08/2023	03/04/2024	148	599,637	4288.38		20,035		18,846		21,944			(1,189)					
SPX/CS/250310/3861.59-4363.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, National Association KB1H1DSPRFMYMQUJXT09	03/10/2023	03/10/2025	179	692,178	4363.6		47,830		46,694		53,890			(1,136)					
SPX/CS/240209/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	03/10/2023	02/09/2024	440	1,700,581	4199.48		82,733		78,406		98,774			(4,328)					
SPX/CS/240308/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/10/2023	03/08/2024	1,641	6,338,560	4218.79		324,534		308,949		385,549			(15,585)					
SPX/CS/240308/3861.59-4151.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY B4TYDEB6KMMZ0031MB27	03/10/2023	03/08/2024	3,740	14,441,365	4151.21		612,314		582,909		725,498			(29,405)					
SPX_INDU_NDX/ARBCS/240308/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	03/10/2023	03/08/2024	1,100,183	1,100,183	6.75		42,797		40,742		34,162			(2,055)					
SPX/AVGCS/240308/10/3861.59-4112.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/10/2023	03/08/2024	1,126	4,349,694	4112.59		146,585		139,545		198,202			(7,039)					

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STATEMENT AS OF MARCH 31, 2023 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/240209/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	02/09/2024	889	3,432,102	4218.79		175,003		165,849		209,520			(9,154)					
SPX_INDU_NDX/ARBCS/240308/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	672,583	672,583	4.5		18,832		17,928		14,300			(904)					
SPX/CS/240308/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	3,803	14,687,512	4199.48		712,344		678,136		849,655			(34,209)					
SPX/CS/240308/3861.59-4093.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	10,654	41,142,868	4093.29		1,427,658		1,359,098		1,677,751			(68,560)					
SPX/CS/240308/3861.59-4122.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	438	1,692,761	4122.25		65,747		62,590		77,104			(3,157)					
SPX/AVGCS/240308/10/3861.59-4131.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	663	2,560,798	4131.9		91,677		87,274		124,486			(4,403)					
SPX/CS/240308/3861.59-4014.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	886	3,422,375	4014.73		81,247		77,345		93,876			(3,902)					
SPX/CS/250310/3861.59-4323.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/10/2025	489	1,888,897	4323.27		121,248		118,369		136,121			(2,879)					
SPX/CS/240308/3861.59-3972.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	5,695	21,990,082	3972.77		382,627		364,253		441,918			(18,375)					
SPX/CS/250310/3861.59-4382.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	1,291	4,987,200	4382.9		355,089		346,658		401,897			(8,431)					
SPX/CS/240308/3861.59-4083.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	6,727	25,977,935	4083.63		865,065		823,523		1,017,548			(41,543)					
SPX/AVGCS/240308/10/3861.59-4102.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	458	1,770,367	4102.94		57,714		54,942		77,915			(2,772)					
SPX/CS/240209/3861.59-4267.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	02/09/2024	328	1,266,039	4267.06		72,544		68,749		86,434			(3,795)					
SPX/CS/240308/3861.59-4112.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	16,373	63,227,030	4112.59		2,358,368		2,245,113		2,779,836			(113,255)					
SPX/CS/250310/3861.59-4556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	419	1,619,523	4556.68		144,138		140,715		166,130			(3,422)					
SPX/CS/240308/3861.59-4054.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	03/10/2023	03/08/2024	2,291	8,845,538	4054.52		259,174		246,728		303,096			(12,446)					
SPX/AVGCS/240308/10/3861.59-4147.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	214	825,851	4147.87		30,804		29,325		42,178			(1,479)					
SPX/CS/240308/3861.59-4141.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	747	2,885,431	4141.56		119,486		113,748		140,478			(5,738)					
SPX/CS/250310/3861.59-4479.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	402	1,552,271	4479.44		126,355		123,355		144,781			(3,000)					
SPX/CS/250310/3861.59-4476.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	260	1,002,737	4476.62		81,322		79,391		93,174			(1,931)					
SPX/CS/240308/3861.59-3948.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	521	2,010,885	3948.48		27,750		26,418		31,739			(1,333)					
SPX_INDU_NDX/ARBCS/240308/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	4,748,436	4,748,436	6		164,771		156,858		132,226			(7,913)					

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STATEMENT AS OF MARCH 31, 2023 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/240308/3861.59-4189.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4YDEB6KMZ0031MB27	03/10/2023	03/08/2024	2,464	9,516,634	4189.83		450,137		428,520		536,243			(21,617)					
SPX/CS/250310/3861.59-4537.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPMYMCJFX109	03/10/2023	03/10/2025	246	948,351	4537.37		82,601		80,640		95,134			(1,961)					
SPX/CS/240308/3861.59-4267.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank YDQJBGJWY9T8XKCSX06	03/10/2023	03/08/2024	1,869	7,218,918	4267.09		410,035		390,344		491,663			(19,691)					
SPX/CS/240315/3891.93-4125.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/15/2023	03/15/2024	192	745,990	4125.45		26,207		25,182		29,980			(1,025)					
SPX/CS/240313/3855.76-4087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/15/2023	03/13/2024	134	516,800	4087.11		18,575		17,845		21,110			(730)					
SPX/CS/240315/3916.64-4151.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/22/2023	03/15/2024	136	533,296	4151.64		19,886		19,489		21,143			(397)					
SPX/CS/240320/3951.57-4188.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/22/2023	03/20/2024	132	522,675	4188.66		19,023		18,648		20,311			(374)					
SPX/CS/240315/3960.28-4197.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/22/2023	03/15/2024	140	555,080	4197.9		20,100		19,699		21,487			(401)					
SPX/CS/250325/3970.99-4665.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2025	245	973,898	4665.91		85,119		84,763		91,475			(356)					
SPX/CS/250325/3970.99-4487.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	551	2,188,166	4487.22		150,327		149,698		161,570			(629)					
SPX/CS/240325/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	13,005	51,642,308	4229.1		1,941,751		1,925,434		2,143,860			(16,317)					
SPX/CS/240325/3970.99-4388.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	1,543	6,125,748	4388.07		348,065		345,140		390,255			(2,925)					
SPX/AVGCS/240325/25/3970.99-4269.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	163	645,517	4269.08		24,336		24,131		29,715			(205)					
SPX_INDU_NDX/ARBCS/240325/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	1,813,309	1,813,309	.6		62,559		62,033		45,987			(526)					
SPX/CS/240223/3970.99-4338.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	02/23/2024	1,124	4,462,628	4338.31		228,040		225,935		254,651			(2,105)					
SPX/CS/240325/3970.99-4152.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	128	509,747	4152.38		14,120		14,001		15,200			(119)					
SPX/CS/240325/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	3,501	13,901,826	4318.45		677,992		672,295		755,903			(5,697)					
SPX/CS/240325/3970.99-4199.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	6,362	25,263,207	4199.32		852,633		845,468		935,716			(7,165)					
SPX/CS/240325/3970.99-4258.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/24/2023	03/25/2024	910	3,613,421	4258.89		150,680		149,413		165,871			(1,266)					
SPX/CS/240325/3970.99-4169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/24/2023	03/25/2024	2,732	10,849,107	4169.54		322,218		319,511		352,432			(2,708)					
SPX/CS/250325/3970.99-4584.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2025	127	503,859	4584.51		40,107		39,939		42,904			(1,688)					
SPX/CS/240325/3970.99-4085.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/24/2023	03/25/2024	554	2,199,879	4085.75		39,158		38,829		42,233			(329)					
SPX_INDU_NDX/ARBCS/240325/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	1,042,027	1,042,027	6.75		39,284		38,954		29,458			(330)					
SPX/CS/250325/3970.99-4785.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	761	3,023,621	4785.95		293,594		292,365		319,622			(1,228)					
SPX/CS/240325/3970.99-4209.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	8,439	33,510,094	4209.25		1,175,199		1,165,323		1,291,354			(9,876)					
SPX_INDU_NDX/ARBCS/240325/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	744,874	744,874	4.5		20,410		20,238		14,434			(172)					
SPX/CS/240325/3970.99-4060.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/24/2023	03/25/2024	381	1,514,718	4060.34		21,206		21,028		22,782			(178)					

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STATEMENT AS OF MARCH 31, 2023 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/250325/3970.99-4606.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	607	2,411,621	4606.35		195,582		194,764		211,198			(818)					
SPX/CS/240325/3970.99-4268.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	4,403	17,483,049	4268.81		746,876		740,600		827,714			(6,276)					
SPX/AVGCS/240325/25/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2024	1,097	4,354,587	4229.1		147,185		145,948		178,291			(1,237)					
SPX/CS/240325/3970.99-4239.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2024	531	2,107,251	4239.03		82,604		81,910		90,587			(694)					
SPX_INDU_NDX/ARBOS/240325/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2024	653,525	653,525	4.25		17,122		16,978		11,996			(144)					
SPX/CS/250325/3970.99-4507.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	1,108	4,398,177	4507.07		310,067		308,774		335,257			(1,297)					
SPX/CS/240325/3970.99-4079.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70006XZS54	03/24/2023	03/25/2024	480	1,904,779	4079.80		32,191		31,920		34,724			(271)					
SPX/CS/240325/3970.99-4337.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	2,087	8,288,733	4337.86		423,969		420,406		472,769			(3,563)					
SPX/CS/240223/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	02/23/2024	674	2,675,257	4318.45		130,553		129,347		145,462			(1,205)					
SPX/AVGCS/240325/25/3970.99-4248.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2024	515	2,043,950	4248.96		73,173		72,559		88,944			(615)					
SPX/CS/240325/3970.99-4129.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB70006XZS54	03/24/2023	03/25/2024	482	1,912,774	4129.83		46,289		45,900		50,250			(389)					
SPX/CS/250325/3970.99-4446.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	580	2,304,084	4446.46		147,692		147,074		158,610			(618)					
SPX/CS/250325/3970.99-4685.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2025	334	1,327,917	4685.77		118,583		118,087		127,444			(496)					
SPX/CS/240223/3970.99-4387.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	03/24/2023	02/23/2024	2,631	10,447,321	4387.94		589,542		584,100		663,955			(5,442)					
SPX/AVGCS/240325/25/3970.99-4219.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XB11	03/24/2023	03/25/2024	216	857,751	4219.18		28,134		27,898		33,989			(236)					
SPX/CS/240325/3970.99-4308.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	4,135	16,420,368	4308.52		781,445		774,879		870,153			(6,567)					
SPX/CS/240328/4027.81-4269.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. IYDQJBGJWY9T8XKCSX06	03/29/2023	03/28/2024	651	2,621,808	4269.48		92,288		92,288		97,853								
SPX/CS/240328/3971.27-4209.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. IYDQJBGJWY9T8XKCSX06	03/29/2023	03/28/2024	135	536,482	4209.55		19,711		19,711		20,678								
SPX/CLQ/230410/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	04/11/2022	04/10/2023	2,215,534	2,215,534		2	56,939		1,435					(14,354)					
SPX/CLQ/230410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	04/11/2022	04/10/2023	571,728	571,728		1.9	13,730		346					(3,465)					
SPX/CLQ/230410/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	04/11/2022	04/10/2023	634,911	634,911		2.2	18,594		469					(4,688)					
SPX/CLQ/230410/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	04/11/2022	04/10/2023	917,615	917,615		2.3	28,538		719					(7,194)					
SPX/CLQ/230410/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	04/11/2022	04/10/2023	6,910,440	6,910,440		2.1	190,037		4,791					(47,909)					
SPX/CLQ/230425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVQDLFKA700JXC56	04/25/2022	04/25/2023	3,012,810	3,012,810		2.1	84,961		5,696					(21,359)					
SPX/CLQ/230425/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVQDLFKA700JXC56	04/25/2022	04/25/2023	2,180,347	2,180,347		2	57,561		3,859					(14,471)					

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STATEMENT AS OF MARCH 31, 2023 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/230425/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2022	04/25/2023	1,804,861	1,804,861	2.3	57,214			3,836					(14,383)					
SPX/CLQ/230425/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2022	04/25/2023	656,249	656,249	2.2	19,622			1,315					(4,933)					
SPX/CLQ/230425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2022	04/25/2023	613,290	613,290	1.9	15,148			1,016					(3,808)					
SPX/CLQ/230510/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2022	05/10/2023	1,267,037	1,267,037	2.3	38,011			4,141					(9,556)					
SPX/CLQ/230510/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2022	05/10/2023	585,941	585,941	1.9	13,594			1,481					(3,417)					
SPX/CLQ/230510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2022	05/10/2023	3,600,834	3,600,834	2.1	95,782			10,434					(24,079)					
SPX/CLQ/230510/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2022	05/10/2023	1,358,756	1,358,756	2	33,833			3,686					(8,506)					
SPX/CLQ/230525/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/25/2022	05/25/2023	873,229	873,229	2	21,569			3,253					(5,422)					
SPX/CLQ/230525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/25/2022	05/25/2023	3,728,390	3,728,390	2.1	98,430			14,847					(24,745)					
SPX/CLQ/230525/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/25/2022	05/25/2023	762,151	762,151	1.9	17,529			2,644					(4,407)					
SPX/CLQ/230525/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2022	05/25/2023	625,752	625,752	2.3	18,397			2,775					(4,625)					
SPX/CLQ/230609/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	06/10/2022	06/09/2023	548,043	548,043	2.2	15,564			2,981					(3,946)					
SPX/CLQ/230609/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	06/10/2022	06/09/2023	703,751	703,751	2	17,594			3,370					(4,460)					
SPX/CLQ/230609/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	06/10/2022	06/09/2023	3,600,808	3,600,808	2.1	96,142			18,416					(24,374)					
SPX/CLQ/230609/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	06/10/2022	06/09/2023	736,328	736,328	1.9	17,156			3,286					(4,350)					
SPX/CLQ/230609/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/10/2022	06/09/2023	593,281	593,281	2.3	17,858			3,421					(4,527)					
SPX/CLQ/230623/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/24/2022	06/23/2023	515,681	515,681	2.7	18,565			4,288		2,426			(4,706)					
SPX/CLQ/230623/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/24/2022	06/23/2023	886,831	886,831	2	22,437			5,183					(5,688)					
SPX/CLQ/230623/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/24/2022	06/23/2023	3,583,410	3,583,410	2.3	107,502			24,832					(27,254)					
SPX/CLQ/230623/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	06/24/2022	06/23/2023	596,557	596,557	1.9	14,138			3,266					(3,584)					
SPX/CLQ/230623/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/24/2022	06/23/2023	640,227	640,227	2.2	18,246			4,215					(4,626)					
SPX/CLQ/230623/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/24/2022	06/23/2023	3,972,612	3,972,612	2.1	106,863			24,684					(27,092)					
SPX/CLQ/230710/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/08/2022	07/10/2023	5,159,034	5,159,034	2.1	137,230			37,949					(34,499)					
SPX/CLQ/230710/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/08/2022	07/10/2023	1,322,838	1,322,838	2.3	39,950			11,048					(10,043)					
SPX/CLQ/230710/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/08/2022	07/10/2023	796,895	796,895	2	19,763			5,465					(4,968)					
SPX/CLQ/230710/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/08/2022	07/10/2023	727,422	727,422	1.9	16,876			4,667					(4,243)					

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STATEMENT AS OF MARCH 31, 2023 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/230725/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	4,188,998	4,188,998	2.1	111,427			35,482					(28,012)				
SPX/CLQ/230725/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,652,882	1,652,882	2.3	49,421			15,737		401			(12,424)				
SPX/CLQ/230725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	611,466	611,466	2.7	22,563			7,185		3,053			(5,672)				
SPX/CLQ/230725/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,163,962	1,163,962	2	29,099			9,266					(7,315)				
SPX/CLQ/230810/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	6,762,125	6,762,126	2.1	185,958			67,007					(46,749)				
SPX/CLQ/230810/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	875,991	875,991	2.3	27,769			10,006					(6,981)				
SPX/CLQ/230810/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	1,491,617	1,491,617	1.9	35,799			12,900					(9,000)				
SPX/CLQ/230810/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	733,341	733,341	2	19,507			7,029					(4,904)				
SPX/CLQ/230825/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	1,205,212	1,205,212	2.3	40,013			16,185		124			(10,116)				
SPX/CLQ/230825/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	873,989	873,989	2	23,947			9,687					(6,054)				
SPX/CLQ/230825/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	4,807,894	4,807,894	2.1	140,871			56,982					(35,614)				
SPX/CLQ/230825/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	616,473	616,473	1.9	15,843			6,409					(4,005)				
SPX/CLQ/230825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/25/2023	698,747	698,747	2.7	27,461			11,108		1,462			(6,942)				
SPX/CLQ/230908/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	901,082	901,082	2	24,149			10,680					(6,122)				
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										189,681,397	60,721,460		126,610,712	XXX	233,302,632			(46,689,026)			XXX	XXX
SPX/CLQ/230908/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,139,799	1,139,799	2.3	36,132			15,979		63			(9,160)				
SPX/CLQ/230908/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	636,746	636,746	2.2	19,039			8,420					(4,827)				
SPX/CLQ/230925/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	1,081,134	1,081,134	2.3	31,677			15,396		44,251			(7,964)				
SPX/CLQ/230925/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	738,544	738,544	1.9	16,396			7,969		20,770			(4,122)				
SPX/CLQ/230925/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	5,450,562	5,450,562	2.1	140,079			68,083		187,639			(35,216)				
SPX/CLQ/230925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	09/23/2022	09/25/2023	633,477	633,477	2.7	22,869			11,115		34,351			(5,749)				
SPX/CLQ/230925/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	668,980	668,980	2	15,989			7,771		20,891			(4,019)				
SPX/CLQ/230925/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	703,993	703,993	2.2	19,360			9,410		26,520			(4,867)				
SPX/CLQ/231010/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	648,985	648,985	1.9	14,213			7,503		13,169			(3,573)				
SPX/CLQ/231010/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	771,156	771,156	2	18,199			9,608		17,555			(4,575)				

E06.41

STATEMENT AS OF MARCH 31, 2023 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/231010/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	1,212,959	1,212,959	2.3	34,327			18,122		36,991			(8,630)					
SPX/CLQ/231010/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	4,007,380	4,007,380	2.1	100,986			53,314		101,406			(25,388)					
SPX/CLQ/231025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	678,745	678,745	2.7	23,552			13,421		27,726			(5,921)					
SPX/CLQ/231025/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	601,911	601,911	1.9	12,580			7,168		12,615			(3,163)					
SPX/CLQ/231025/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	659,561	659,561	2	14,708			8,381		15,415			(3,698)					
SPX/CLQ/231025/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	2,016,348	2,016,348	2.3	55,651			31,712		61,991			(13,991)					
SPX/CLQ/231025/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	3,749,715	3,749,715	2.1	90,368			51,495		96,837			(22,718)					
SPX/CLQ/231110/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	789,701	789,701	1.9	18,542			11,439		12,228			(4,701)					
SPX/CLQ/231110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	873,110	873,110	2	21,828			13,466		15,177			(5,534)					
SPX/CLQ/231110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	2,773,889	2,773,889	2.1	74,451			45,929		53,594			(18,875)					
SPX/CLQ/231110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	1,189,061	1,189,061	2.3	36,314			22,402		27,685			(9,206)					
SPX/CLQ/231124/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	5,458,357	5,458,357	2.1	156,109			102,460		103,504			(39,577)					
SPX/CLQ/231124/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	1,281,339	1,281,339	2.3	41,387			27,164		29,080			(10,493)					
SPX/CLQ/231124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	747,197	747,197	2.7	30,486			20,009		22,499			(7,729)					
SPX/CLQ/231124/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	711,983	711,983	1.9	17,800			11,683		10,872			(4,513)					
SPX/CLQ/231124/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	660,141	660,141	2	17,692			11,612		11,286			(4,485)					
SPX/CLQ/231208/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,016,240	1,016,240	2.3	33,333			23,192		28,370			(8,451)					
SPX/CLQ/231208/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	803,996	803,996	2	21,869			15,216		17,141			(5,544)					
SPX/CLQ/231208/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	634,035	634,035	1.9	16,041			11,161		12,148			(4,067)					
SPX/CLQ/231208/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	3,454,399	3,454,399	2.1	100,414			69,866		81,233			(25,457)					
SPX/CLQ/231222/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	3,879,852	3,879,852	2.1	110,188			81,240		159,757			(28,014)					
SPX/CLQ/231222/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,194,688	1,194,688	2.3	38,111			28,098		55,321			(9,689)					
SPX/CLQ/231222/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	689,582	689,582	2.7	50,397			19,778		38,760			(6,820)					

E06.42

STATEMENT AS OF MARCH 31, 2023 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/231222/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	661,439	661,439	1.8	15,213			11,216		22,049			(3,868)				
SPX/CLQ/231222/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	808,315	808,315	2	21,501			15,853		31,171			(5,466)				
SPX/CLQ/240110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	3,764,970	3,764,970	2.1	112,573			87,731		98,902			(24,841)				
SPX/CLQ/240110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	1,119,391	1,119,391	2.3	37,500			29,225		34,812			(8,275)				
SPX/CLQ/240110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	821,003	821,003	2	22,578			17,595		19,608			(4,982)				
SPX/CLQ/240125/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	2,508,702	2,508,702	2.3	92,320			75,816		89,321			(16,504)				
SPX/CLQ/240125/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	1,334,770	1,334,770	2	41,244			33,871		39,201			(7,373)				
SPX/CLQ/240125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	4,907,860	4,907,860	2.1	161,469			132,603		154,461			(28,866)				
SPX/CLQ/240125/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	573,079	573,079	1.9	16,562			13,601		15,621			(2,961)				
SPX/CLQ/240125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	815,971	815,971	2.7	36,066			29,618		35,500			(6,448)				
SPX/CLQ/240209/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,124,927	1,124,927	2.3	41,397			35,917		24,858			(5,481)				
SPX/CLQ/240209/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	661,136	661,136	1.9	19,107			16,577		9,817			(2,530)				
SPX/CLQ/240209/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	863,398	863,398	2.7	38,335			33,260		25,228			(5,075)				
SPX/CLQ/240209/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	6,139,780	6,139,780	2.1	201,999			175,255		113,292			(26,743)				
SPX/CLQ/240209/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,379,944	1,379,944	2	42,640			36,995		22,957			(5,645)				
SPX/CLQ/240223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,085,852	5,085,852	2.7	223,269			204,294		246,268			(18,975)				
SPX/CLQ/240223/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	685,492	685,492	1.9	19,331			17,688		21,415			(1,643)				
SPX/CLQ/240223/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	805,408	805,408	2.3	29,236			26,752		32,283			(2,485)				
SPX/CLQ/240223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,723,422	5,723,422	2.1	184,867			169,155		204,404			(15,711)				
SPX/CLQ/240223/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	927,695	927,695	2	28,016			25,635		31,062			(2,381)				
SPX/CLQ/240308/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	5,045,922	5,045,922	2.1	154,910			147,471		203,630			(7,439)				
SPX/CLQ/240308/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	1,100,221	1,100,221	2	31,576			30,060		41,621			(1,516)				
SPX/CLQ/240308/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	840,754	840,754	2.2	27,409			26,092		36,039			(1,316)				
SPX/CLQ/240308/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	717,446	717,446	1.9	19,228			18,304		25,300			(923)				
SPX/CLQ/240308/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	701,623	701,623	2.3	24,206			23,044		31,796			(1,162)				
SPX/CLQ/240325/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/24/2023	03/25/2024	6,099,990	6,099,990	2.1	189,100			187,511		233,679			(1,589)				

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STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/240325/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	776,481	776,481	2.2		25,857		25,640		31,528			(217)					
SPX/CLQ/240325/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	531,969	531,969	1.9		14,629		14,506		17,865			(123)					
SPX/CLQ/240325/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	597,859	597,859	2.3		21,045		20,868		25,619			(177)					
SPX/CLQ/240325/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	1,376,222	1,376,222	2		40,599		40,257		49,476			(341)					
SPX/CLQ/240325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	2,366,331	2,366,331	2.7		100,569		99,724		121,949			(845)					
USD/IRS/210617-310616/1.46725	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	06/18/2021	06/16/2031	1	650,000,000	4.941 / 1.46725			(7,736,986)	(92,298,015)		(92,298,015)		17,884,121			9,312,719			
USD/IRS/220307-250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/07/2022	03/24/2025	1	115,000,000	5.08 / 1.86			(1,306,402)								809,127			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	42,000,000	4.83 / 2.45				(4,280,715)		(4,280,715)		1,960,268			1,133,338			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	4,000,000	4.83 / 2.45				(407,687)		(407,687)		186,692			107,937			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	35,000,000	4.83 / 2.73	(195,000)			(1,936,549)		(1,936,549)		1,317,321			657,856			
USD/IRS/220517-420519/2.75/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	05/13/2022	05/19/2042	1	15,000,000	4.83 / 2.75	(15,000)			(902,438)		(902,438)		655,209			328,070			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	55,000,000	4.83 / 2.73	(330,000)			(3,043,148)		(3,043,148)		2,069,689			1,033,774			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZIZ7FF32TWEFA76	05/17/2022	05/18/2032	1	60,000,000	4.83 / 2.67	500,000	(500,000)		(2,724,942)		(2,724,942)		2,227,127			906,547			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZIZ7FF32TWEFA76	05/17/2022	05/18/2032	1	12,000,000	4.83 / 2.67				(544,988)		(544,988)		345,425			181,309			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZIZ7FF32TWEFA76	05/17/2022	05/18/2032	1	8,000,000	4.83 / 2.67				(363,326)		(363,326)		230,284			120,873			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	4,000,000	4.83 / 2.45				(407,687)		(407,687)		186,692			107,937			
SRENX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)			(301,667)		(851,358)		(851,358)		77,278		1,655		120,000,000
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-240109/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXTO9	01/06/2023	01/09/2024	1	280,000	0.0				242,529		242,529		(30,974)			1,235			
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-260109/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXTO9	01/06/2023	01/09/2026	1	280,000	0.0				211,436		211,436		(70,378)			2,333			
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-280107/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXTO9	01/06/2023	01/07/2028	1	840,000	0.0				329,448		329,448		(311,823)			9,175			
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230111-260113/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXTO9	01/10/2023	01/13/2026	1	110,000	0.0				164,947		164,947		(28,243)			918			

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STATEMENT AS OF MARCH 31, 2023 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)
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111- 240111/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2024	1	110,000	0.0				174,077		174,077	(12,878)				487		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111- 280111/SO	General Business	NA	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2028	1	330,000	0.0				367,513		367,513	(124,106)				3,609		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230206- 280203/SO	General Business	NA	Interest Rate	Credit Agricole	02/03/2023	02/03/2028	1	550,000	0.0				(601,578)		(601,578)	(193,705)				6,054		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230213- 28021	General Business	NA	Interest Rate	Citibank, National Association	02/10/2023	02/14/2028	1	600,000	0.0				2,024,923		2,024,923	(216,482)				6,625		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230216- 28021	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	02/15/2023	02/16/2028	1	600,000	0.0				2,003,904		2,003,904	(212,759)				6,628		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230222- 28021	General Business	NA	Interest Rate	Credit Agricole	02/21/2023	02/18/2028	1	600,000	0.0				3,067,496		3,067,496	(219,119)				6,632		
TRSWAP: T 3 7/8 02/15/43 Govt/USD/TRS/230301- 28030	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	02/28/2023	03/01/2028	1	1,900,000	0.0				7,873,787		7,873,787	(691,252)				21,072		
USD/IRS/230302- 330302/3.64/S/O- OLONDOOF900AYPQ	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	02/28/2023	03/02/2033	1	30,000,000	3.64 / 4.83				(1,193,639)		(1,193,639)	(1,218,405)				472,439		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2023	1	65,292	0.834829069				5,838		5,838		(467)			163		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	1	84,231	0.828939952				7,279		7,279		(731)			364		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	1	280,536					26,343		26,343		(2,496)			1,213		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2023	1	52,647					(5,326)		(5,326)		380			131		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/29/2023	1	477,936					52,763		52,763		(4,487)			2,066		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	06/30/2023	1	474,814					54,318		54,318		(3,457)			1,185		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	02/01/2021	12/29/2023	1	12,286,227					1,335,731		1,335,731		(114,749)			53,110		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2023	1	253,863					25,725		25,725		(1,831)			634		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2023	1	317,329					32,156		32,156		(2,289)			792		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2023	1	438,643					49,993		49,993		(3,193)			1,095		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2023	1	485,352					55,317		55,317		(3,532)			1,211		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	12,676,246					1,378,133		1,378,133		(118,392)			54,796		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	132,705					14,427		14,427		(1,240)			574		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1	167,299					19,704		19,704		(1,934)			933		

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STATEMENT AS OF MARCH 31, 2023 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	1	168,892					20,822		20,822		(1,237)			422			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.05/25/2021	.06/28/2024	1	6,135,651					722,635		722,635		(70,917)			34,212			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.05/25/2021	.12/29/2023	1	169,808					20,058		20,058		(1,633)			734			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	1	5,491					529		529		(50)			24			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	1	319,236					30,770		30,770		(2,864)			1,380			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2023	1	11,767					1,181		1,181		(85)			29			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/07/2021	.12/29/2023	1	116,611					11,713		11,713		(2,169)			504			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	1	3,355,715					339,572		339,572		(71,560)			18,711			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	1	180,462					18,261		18,261		(3,849)			1,006			
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										1,417,801	1,497,637	(9,345,055)	(86,196,352)	XXX	(85,390,491)	23,809,982	(412,782)	(562,174)		135,411,983	XXX	XXX	
021999999. Subtotal - Purchased Options - Hedging Other										191,099,198	62,219,097	(9,345,055)	40,414,360	XXX	147,912,141	23,809,982	(412,782)	(47,251,200)		135,411,983	XXX	XXX	
028999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX
035999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX
042999999. Subtotal - Purchased Options - Other														XXX								XXX	XXX
043999999. Total Purchased Options - Call Options and Warrants										189,681,397	60,721,460		126,610,712	XXX	233,302,632			(46,689,026)			XXX	XXX	
044999999. Total Purchased Options - Put Options										1,417,801	1,497,637	(9,345,055)	(86,196,352)	XXX	(85,390,491)	23,809,982	(412,782)	(562,174)		135,411,983	XXX	XXX	
045999999. Total Purchased Options - Caps														XXX							XXX	XXX	
046999999. Total Purchased Options - Floors														XXX							XXX	XXX	
047999999. Total Purchased Options - Collars														XXX							XXX	XXX	
048999999. Total Purchased Options - Other														XXX							XXX	XXX	
049999999. Total Purchased Options										191,099,198	62,219,097	(9,345,055)	40,414,360	XXX	147,912,141	23,809,982	(412,782)	(47,251,200)		135,411,983	XXX	XXX	
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX
070999999. Subtotal - Written Options - Hedging Other														XXX								XXX	XXX
077999999. Subtotal - Written Options - Replications														XXX								XXX	XXX
084999999. Subtotal - Written Options - Income Generation														XXX								XXX	XXX
091999999. Subtotal - Written Options - Other														XXX								XXX	XXX
092999999. Total Written Options - Call Options and Warrants														XXX								XXX	XXX
093999999. Total Written Options - Put Options														XXX								XXX	XXX
094999999. Total Written Options - Caps														XXX								XXX	XXX
095999999. Total Written Options - Floors														XXX								XXX	XXX
096999999. Total Written Options - Collars														XXX								XXX	XXX
097999999. Total Written Options - Other														XXX								XXX	XXX
098999999. Total Written Options														XXX								XXX	XXX
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2023	1	115,212					11,848		11,848		(1,941)			288			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2023	1	20,184					1,924		1,924		(145)			50			
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	1	547,023					49,786		49,786		(4,821)			2,365			

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STATEMENT AS OF MARCH 31, 2023 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	07/08/2021	12/29/2023	1	9,757					888		888		(86)			42		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	06/30/2023	1	21,813					1,966		1,966		(156)			54		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	4,341,396					457,118		457,118		(93,269)			24,208		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	12/29/2023	1	134,296					14,333		14,333		(2,514)			581		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	204,613					21,544		21,544		(4,396)			1,141		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/30/2023	1	132,987					14,619		14,619		(2,235)			332		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1	19,165					2,002		2,002		(411)			107		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/30/2023	1	25,845					2,776		2,776		(435)			65		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													578,804	XXX	578,804		(110,409)			29,233	XXX	XXX
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	12/29/2023	1	26,154					2,733		2,733		(488)			113		
1129999999. Subtotal - Swaps - Hedging Other - Credit Default													2,733	XXX	2,733		(488)			113	XXX	XXX
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1	1,036,653					108,274		108,274		(22,237)			5,780		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1	10,748					925		925		(93)			46		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1	591,099					50,883		50,883		(5,123)			2,555		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/30/2023	1	272,224					23,674		23,674		(1,944)			679		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	12/29/2023	1	274,002					22,886		22,886		(2,354)			1,184		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/28/2024	1	9,879,983					833,654		833,654		(97,257)			55,091		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/28/2024	1	433,500					36,578		36,578		(4,267)			2,417		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	09/13/2021	06/28/2024	1	587,291					50,525		50,525		(5,831)			3,275		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	09/13/2021	06/28/2024	1	14,418,587					1,240,447		1,240,447		(143,157)			80,398		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	09/17/2021	12/29/2023	1	110,200					10,559		10,559		(2,040)			476		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	09/17/2021	12/31/2024	1	3,354,668					328,345		328,345		(73,312)			22,207		
1149999999. Subtotal - Swaps - Hedging Other - Total Return													2,706,750	XXX	2,706,750		(357,615)			174,108	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other													3,288,287	XXX	3,288,287		(468,512)			203,454	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/17/2021	06/30/2023	1	109,462					10,834		10,834		(1,846)			273		
1299999999. Subtotal - Swaps - Other - Interest Rate													10,834	XXX	10,834		(1,846)			273	XXX	XXX
1349999999. Subtotal - Swaps - Other													10,834	XXX	10,834		(1,846)			273	XXX	XXX
1359999999. Total Swaps - Interest Rate													589,638	XXX	589,638		(112,255)			29,506	XXX	XXX
1369999999. Total Swaps - Credit Default													2,733	XXX	2,733		(488)			113	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return													2,706,750	XXX	2,706,750		(357,615)			174,108	XXX	XXX

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STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23												
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)												
1399999999. Total Swaps - Other														XXX																				
1409999999. Total Swaps														XXX	3,299,121																	203,727	XXX	XXX
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/17/2021	06/28/2024	1	62,460					5,963		5,963		(1,319)				348													
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/17/2021	06/28/2024	1	48,345					4,616		4,616		(1,020)				270													
FWD to exchange EUR to USD 2023-12-29	FX Bond	Annual Sch D part 1	Currency	BARC	09/13/2021	12/29/2023	1	430,645					36,814		36,814		(3,724)				1,862													
FWD to exchange EUR to USD 2023-06-30	FX Bond	Annual Sch D part 1	Currency	BARC	09/13/2021	06/30/2023	1	344,304					30,823		30,823		(2,464)				859													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/08/2021	06/28/2024	1	4,031					338		338		(83)				22													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/08/2021	06/30/2023	1	6,499					568		568		(110)				16													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/08/2021	06/28/2024	1	217,654					18,249		18,249		(4,495)				1,214													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/08/2021	12/29/2023	1	6,573					552		552		(120)				28													
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	06/28/2024	1	14,448,288					(1,063,459)		(1,063,459)		134,237				80,564													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	06/30/2023	1	230,888					20,764		20,764		(3,907)				576													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/29/2023	1	233,477					20,164		20,164		(4,281)				1,009													
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	06/28/2024	1	235,257					20,311		20,311		(4,881)				1,312													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/20/2021	12/29/2023	1	10,722					827		827		(91)				46													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/20/2021	06/28/2024	1	10,807					850		850		(103)				60													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/21/2021	12/31/2024	1	107,881					8,662		8,662		(945)				714													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/21/2021	12/31/2024	1	3,685,622					295,916		295,916		(32,299)				24,398													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/20/2021	06/30/2023	1	10,644					849		849		(75)				27													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/21/2021	06/28/2024	1	105,104					8,023		8,023		(992)				586													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/21/2021	12/29/2023	1	104,281					7,807		7,807		(869)				451													
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/21/2021	06/30/2023	1	103,511					7,999		7,999		(734)				258													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/29/2023	1	122,576					8,177		8,177		(992)				530													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	06/28/2024	1	112,854					8,128		8,128		(1,039)				629													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	06/28/2024	1	123,563					8,466		8,466		(1,116)				689													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/31/2024	1	3,531,511					256,025		256,025		(28,965)				23,378													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	06/30/2023	1	121,693					8,411		8,411		(858)				304													
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/31/2024	1	153,415					11,100		11,100		(1,257)				1,016													

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STATEMENT AS OF MARCH 31, 2023 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	11/01/2021	12/29/2023	1	112,015					7,931		7,931		(920)			484		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/04/2021	06/30/2023	1	22,863					1,886		1,886		(388)			57		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/04/2021	12/29/2023	1	31,394					2,474		2,474		(571)			136		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	06/30/2023	1	111,216					8,159		8,159		(787)			278		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/04/2021	12/29/2023	1	823,314					64,883		64,883		(14,980)			3,559		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	12/29/2023	1	24,524					2,316		2,316		(453)			106		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	06/30/2023	1	14,152					1,026		1,026		(100)			35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	06/28/2024	1	64,459					6,130		6,130		(1,360)			359		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/29/2021	12/29/2023	1	337,294					31,472		31,472		(6,229)			1,458		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	06/28/2024	1	14,377					1,038		1,038		(132)			80		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/29/2021	12/29/2023	1	10,296					879		879		(189)			45		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/29/2023	1	14,260					1,003		1,003		(117)			62		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	06/30/2023	1	2,105					207		207		(35)			5		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	06/28/2024	1	2,261					215		215		(48)			13		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	12/29/2023	1	758,763					71,644		71,644		(14,027)			3,280		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	12/29/2023	1	2,132					201		201		(40)			9		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/26/2021	06/30/2023	1	21,079					2,068		2,068		(356)			53		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	10/29/2021	06/30/2023	1	9,273					824		824		(157)			23		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/10/2021	12/29/2023	1	18,689					1,305		1,305		311			81		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/10/2021	06/30/2023	1	30,656					2,439		2,439		621			77		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	49,867					3,206		3,206		(439)			278		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/29/2023	1	136,782					8,476		8,476		(1,087)			591		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/29/2023	1	74,170					4,596		4,596		(590)			321		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/30/2023	1	135,686					8,617		8,617		(953)			339		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/30/2023	1	73,576					4,673		4,673		(516)			184		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	74,802					4,809		4,809		(659)			417		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	7,956					512		512		(70)			44		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	80,123					5,151		5,151		(706)			447		

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STATEMENT AS OF MARCH 31, 2023 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	11/29/2021	06/28/2024	1	232,017				(12,238)		(12,238)		1,907			1,294		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	5,889,724				(341,050)		(341,050)		42,110			38,989		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	06/30/2023	1	227,638				11,161		11,161		(1,582)			568		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1	263,610				17,231		17,231		(5,256)			1,470		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	06/30/2023	1	228,105				(11,622)		(11,622)		1,587			569		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	5,875,591				327,907		327,907		(41,120)			38,896		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	06/30/2023	1	263,154				17,661		17,661		(4,487)			657		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1	231,421				11,674		11,674		(1,875)			1,290		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	2,151,385				(124,578)		(124,578)		15,382			14,242		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	229,952				(11,433)		(11,433)		1,744			994		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	263,173				16,956		16,956		(4,717)			1,138		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	2,146,223				119,777		119,777		(15,021)			14,208		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	229,455				10,954		10,954		(1,727)			992		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/31/2024	1	3,624,168				200,642		200,642		(25,248)			23,992		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/30/2023	1	101,588				4,952		4,952		(705)			254		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/31/2024	1	106,083				5,873		5,873		(739)			702		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	103,299				5,203		5,203		(837)			576		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	102,413				4,873		4,873		(770)			443		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	169,609				10,703		10,703		(3,367)			946		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/30/2023	1	776				29		29		(1)			2		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	791				26		26		(1)			3		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/30/2023	1	165,297				10,389		10,389		(2,823)			413		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/30/2023	1	6,674				251		251		(9)			17		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	364				11		11					2		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	168,101				10,280		10,280		(3,003)			727		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	17,737				541		541		(17)			99		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	5,116				165		165		(11)			22		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	1,707				55		55		(4)			7		

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STATEMENT AS OF MARCH 31, 2023 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.	12/08/2021	06/30/2023	1	46,123					2,860		2,860		(788)			115		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/28/2024	1	47,522					2,993		2,993		(943)			265		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/29/2023	1	46,992					2,861		2,861		(839)			203		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/29/2023	1	46,992					2,861		2,861		(839)			203		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/31/2024	1	3,712,357					249,323		249,323		(74,528)			24,575		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/28/2024	1	47,522					2,993		2,993		(943)			265		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/28/2024	1	132,986					8,374		8,374		(2,639)			742		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/29/2023	1	144,112					8,773		8,773		(2,574)			623		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/30/2023	1	46,123					2,860		2,860		(788)			115		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/28/2024	1	11,722					738		738		(233)			65		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	06/30/2023	1	144,208					8,942		8,942		(2,464)			360		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/29/2023	1	10,184					505		505		(77)			44		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/28/2024	1	10,267					532		532		(84)			57		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/30/2023	1	10,105					516		516		(70)			25		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	06/30/2023	1	142,869					6,999		6,999		(993)			357		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	06/30/2023	1	245,608					13,948		13,948		(1,716)			613		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/31/2024	1	253,515					14,150		14,150		(1,774)			1,678		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	715,951					40,806		40,806		(5,072)			4,740		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/29/2023	1	144,003					6,863		6,863		(1,084)			622		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	06/30/2023	1	3,869					220		220		(27)			10		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	06/28/2024	1	73,358					8,835		8,835		(158)			409		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	12/29/2023	1	71,872					8,757		8,757		(51)			311		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/30/2023	1	147,220					7,693		7,693		(1,025)			367		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	06/30/2023	1	70,178					8,856		8,856		31			175		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/28/2024	1	149,524					7,875		7,875		(1,229)			834		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	7,106,511					405,039		405,039		(50,343)			47,044		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	06/28/2024	1	145,237					7,315		7,315		(1,177)			810		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/29/2023	1	148,296					7,455		7,455		(1,127)			641		

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STATEMENT AS OF MARCH 31, 2023 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	12/15/2021	12/31/2024	1	5,758,999					321,443		321,443		(40,307)			38,124		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	1	794,485					63,694		63,694		(16,295)			4,430		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	1	28,369					2,274		2,274		(582)			158		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	06/30/2023	1	26,335					2,172		2,172		(447)			66		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	12/29/2023	1	26,741					2,132		2,132		(487)			116		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	06/30/2023	1	31,880					1,767		1,767		(222)			80		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	06/28/2024	1	32,399					1,822		1,822		(273)			181		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	12/29/2023	1	32,142					1,742		1,742		(248)			139		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	1	1,136,446					69,215		69,215		(8,371)			7,523		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	1	33,265					2,026		2,026		(245)			220		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	12/29/2023	1	32,114					2,632		2,632		(586)			139		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	06/28/2024	1	32,452					2,681		2,681		(668)			181		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/05/2022	06/30/2023	1	31,519					2,672		2,672		(534)			79		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	01/05/2022	12/29/2023	1	94,417					5,661		5,661		1,626			408		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	06/30/2023	1	5,359					311		311		(38)			13		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	12/29/2023	1	5,404					308		308		(42)			23		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	01/05/2022	06/30/2023	1	90,844					6,293		6,293		1,872			227		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	01/05/2022	12/31/2024	1	99,526					5,035		5,035		1,011			659		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	06/28/2024	1	5,457					330		330		(47)			30		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	01/05/2022	06/28/2024	1	97,134					5,269		5,269		1,190			542		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	06/30/2023	1	40,554					2,155		2,155		(283)			101		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	12/29/2023	1	40,913					2,150		2,150		(314)			177		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	12/31/2024	1	42,419					2,555		2,555		(311)			281		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	06/28/2024	1	41,283					2,294		2,294		(345)			230		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	12/31/2024	1	1,513,873					91,201		91,201		(11,079)			10,022		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/27/2022	06/30/2023	1	58,182					(2,592)		(2,592)		403			145		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/27/2022	12/29/2023	1	58,758					(2,651)		(2,651)		437			254		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/27/2022	06/28/2024	1	59,319					(2,892)		(2,892)		475			331		

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STATEMENT AS OF MARCH 31, 2023 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	12/31/2024	1	1,892,824				(101,547)		(101,547)		12,952			12,530		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.01/28/2022	06/30/2023	1	3,166				138		138		(22)			8		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.01/28/2022	06/28/2024	1	3,225				152		152		(25)			18		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.01/28/2022	12/31/2024	1	134,484				6,964		6,964		(902)			890		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.01/28/2022	12/31/2024	1	5,749				298		298		(38)			38		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.01/28/2022	12/29/2023	1	3,195				140		140		(23)			14		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC.	549300HS3IITRS6D88H32	.02/01/2022	06/30/2023	1	23,602				1,296		1,296		(37)			59		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/01/2022	12/29/2023	1	24,132				1,189		1,189		(66)			104		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/01/2022	06/28/2024	1	11,140				510		510		(20)			62		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	63,694				5,341		5,341		(1,340)			422		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2023	1	88,753				7,541		7,541		(1,505)			222		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2025	1	2,755,316				238,550		238,550		(57,317)			20,661		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/29/2023	1	90,719				7,453		7,453		(1,656)			392		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	36,619				3,004		3,004		(753)			204		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	91,751				7,693		7,693		(1,931)			607		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2025	1	40,354				3,494		3,494		(839)			303		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/29/2023	1	35,136				2,886		2,886		(642)			152		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	91,538				7,508		7,508		(1,885)			510		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2023	1	13,858				1,225		1,225		(234)			35		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	1,213,801				(106,383)		(106,383)		25,807			8,035		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	36,762				(3,139)		(3,139)		762			205		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	1,144,665				95,981		95,981		(24,086)			7,578		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2023	1	22,767				1,935		1,935		(385)			57		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.02/22/2022	12/31/2024	1	15,433				992		992		(117)			102		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.02/22/2022	06/28/2024	1	21,014				1,285		1,285		(182)			117		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.02/22/2022	12/31/2024	1	529,503				34,031		34,031		(4,029)			3,505		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.02/22/2022	12/29/2023	1	14,431				859		859		(113)			62		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTD8PU41	.02/22/2022	12/29/2023	1	119,693				7,121		7,121		(943)			517		

STATEMENT AS OF MARCH 31, 2023 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	1	14,905					911		911		(129)			83		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	4,721,409					320,284		320,284		(36,645)			35,404		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	102,142					6,246		6,246		(884)			570		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	130,790					8,406		8,406		(995)			866		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	118,465					7,174		7,174		(831)			296		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	14,232					862		862		(100)			36		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	2,992,539					203,003		203,003		(23,227)			22,440		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	871,513					59,120		59,120		(6,765)			6,535		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	1	28,548					2,440		2,440		(523)			123		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/30/2023	1	23,403					(1,409)		(1,409)		39			58		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	12/29/2023	1	24,006					(1,337)		(1,337)		72			104		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/28/2024	1	542,797					(28,781)		(28,781)		1,248			3,027		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/30/2023	1	27,245					1,377		1,377		(468)			68		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/29/2023	1	27,938					1,359		1,359		(493)			121		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/28/2024	1	28,267					1,396		1,396		(546)			158		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	1	97,890					4,386		4,386		(764)			546		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	1	100,877					5,011		5,011		(661)			668		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	12/29/2023	1	93,942					3,838		3,838		(688)			406		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2023	1	91,116					3,589		3,589		(628)			227		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	7,782					418		418		(51)			58		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	3,644,231					195,985		195,985		(23,700)			27,327		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/28/2024	1	170,281					8,929		8,929		(1,397)			949		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/29/2023	1	163,524					8,014		8,014		(1,237)			707		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	1	232,945					13,242		13,242		(1,648)			1,542		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	1	4,345,080					247,006		247,006		(30,734)			28,764		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/30/2023	1	155,792					7,415		7,415		(1,081)			389		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2023	1	52,571					3,130		3,130		(899)			131		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	34,815					2,091		2,091		(621)			150		

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STATEMENT AS OF MARCH 31, 2023 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.	03/28/2022	06/30/2023	1	176,256					6,113		6,113		(1,211)			440		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2023	1	106,996					3,711		3,711		(735)			267		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	205,866					9,635		9,635		(1,307)			1,363		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	233,515					8,634		8,634		(1,683)			1,009		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	6,763					348		348		(43)			51		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	187,874					6,946		6,946		(1,354)			812		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	166,003					6,840		6,840		(1,267)			926		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2023	1	221,620					7,686		7,686		(1,524)			553		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	244,488					10,075		10,075		(1,865)			1,363		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	198,780					8,191		8,191		(1,516)			1,108		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	169,281					7,923		7,923		(1,074)			1,121		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2023	1	145,486					5,046		5,046		(1,000)			363		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	4,695,600					241,832		241,832		(29,580)			35,210		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	3,121					146		146		(20)			21		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	107,322					3,968		3,968		(774)			464		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2023	1	100,685					3,492		3,492		(692)			251		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	5,282,550					272,061		272,061		(33,277)			39,612		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	125,827					5,889		5,889		(799)			833		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	113,552					4,679		4,679		(866)			633		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	121,336					5,000		5,000		(925)			677		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	114,390					4,229		4,229		(825)			494		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	156,061					5,770		5,770		(1,125)			675		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	117,600					5,504		5,504		(746)			778		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,084					56		56		(7)			8		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,863					199		199		(24)			29		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	04/22/2022	06/30/2023	1	102,765					1,869		1,869		(698)			256		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	04/22/2022	06/30/2023	1	4,406,303					80,126		80,126		(29,924)			10,997		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	04/22/2022	06/30/2023	1	77,304					1,406		1,406		(525)			193		

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STATEMENT AS OF MARCH 31, 2023 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	04/22/2022	12/29/2023	1	100,849	---	---	---	---	2,086	---	2,086	---	(678)	---	---	436	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	4,537,043	---	---	---	---	112,688	---	112,688	---	(30,796)	---	---	25,299	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	11,840	---	---	---	---	245	---	245	---	(79)	---	---	51	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	65,686	---	---	---	---	1,993	---	1,993	---	(340)	---	---	435	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	3,137,409	---	---	---	---	110,962	---	110,962	---	(15,234)	---	---	23,526	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	66,966	---	---	---	---	1,385	---	1,385	---	(450)	---	---	289	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	2,884,658	---	---	---	---	102,023	---	102,023	---	(14,006)	---	---	21,631	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	76,200	---	---	---	---	2,312	---	2,312	---	(394)	---	---	504	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	89,631	---	---	---	---	2,720	---	2,720	---	(463)	---	---	593	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	2,753,939	---	---	---	---	50,079	---	50,079	---	(18,702)	---	---	6,873	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	3,517	---	---	---	---	107	---	107	---	(18)	---	---	23	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	86,380	---	---	---	---	2,145	---	2,145	---	(587)	---	---	482	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	70,906	---	---	---	---	2,152	---	2,152	---	(366)	---	---	469	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	2,886,437	---	---	---	---	102,086	---	102,086	---	(14,015)	---	---	21,644	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	64,228	---	---	---	---	1,168	---	1,168	---	(436)	---	---	160	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	48,315	---	---	---	---	879	---	879	---	(328)	---	---	121	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	73,868	---	---	---	---	1,343	---	1,343	---	(502)	---	---	184	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	81,286	---	---	---	---	1,681	---	1,681	---	(547)	---	---	351	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	70,431	---	---	---	---	1,457	---	1,457	---	(473)	---	---	304	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	84,056	---	---	---	---	2,088	---	2,088	---	(570)	---	---	469	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	79,788	---	---	---	---	1,650	---	1,650	---	(537)	---	---	345	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	74,420	---	---	---	---	1,353	---	1,353	---	(506)	---	---	186	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	75,029	---	---	---	---	1,864	---	1,864	---	(509)	---	---	418	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	1,752	---	---	---	---	53	---	53	---	(9)	---	---	12	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	39,628	---	---	---	---	1,402	---	1,402	---	(192)	---	---	297	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	21,051	---	---	---	---	639	---	639	---	(109)	---	---	139	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	71,531	---	---	---	---	1,777	---	1,777	---	(485)	---	---	399	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	60,801	---	---	---	---	1,106	---	1,106	---	(413)	---	---	152	---	---

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STATEMENT AS OF MARCH 31, 2023 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.	03/28/2022	06/30/2023	1	83,523					2,897		2,897		(574)			208		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2023	1	63,008					2,185		2,185		(433)			157		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	89,028					3,292		3,292		(641)			385		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	67,162					2,483		2,483		(484)			290		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	Mizuho	03/28/2022	06/30/2025	1	792,944					40,838		40,838		(4,995)			5,946		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	Mizuho	03/28/2022	06/30/2025	1	1,271,667					65,493		65,493		(8,011)			9,536		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	83,613					3,913		3,913		(531)			554		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1	167,940					7,860		7,860		(1,066)			1,112		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	3,783,905					155,923		155,923		(28,863)			21,099		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	77,444					3,191		3,191		(591)			432		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1	2,854,913					117,642		117,642		(21,777)			15,919		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	636,369					38,218		38,218		(11,355)			2,751		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	56,416					3,388		3,388		(1,007)			244		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1	955,840					57,404		57,404		(17,055)			4,132		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	12/31/2024	1	69,798					536		536		(246)			462		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	06/30/2025	1	2,813,046					37,780		37,780		(8,136)			21,094		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	06/30/2023	1	2,685,997					(15,137)		(15,137)		(17,915)			6,703		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	06/30/2023	1	57,153					(322)		(322)		(381)			143		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	06/30/2023	1	2,736,249					(15,421)		(15,421)		(18,251)			6,829		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	12/29/2023	1	63,192					(175)		(175)		(380)			273		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	05/03/2022	06/28/2024	1	67,331					130		130		(377)			375		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	12/29/2023	1	183,361					(396)		(396)		(1,109)			793		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	06/30/2023	1	169,174					(752)		(752)		(1,130)			422		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	12/31/2024	1	200,014					1,486		1,486		(702)			1,324		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	06/30/2025	1	6,440,354					80,802		80,802		(18,116)			48,293		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	06/28/2024	1	193,368					405		405		(1,087)			1,078		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/11/2022	06/28/2024	1	777					2		2		(4)			4		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/11/2022	06/30/2023	1	691					(4)		(4)		(5)			2		

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STATEMENT AS OF MARCH 31, 2023 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	.05/11/2022	12/29/2023	1	741					(2)		(2)		(5)			3		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	12/29/2023	1	356,472					(204)		(204)		(2,172)			1,541		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	06/28/2024	1	370,852					1,251		1,251		(2,109)			2,068		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	06/30/2023	1	335,525					(848)		(848)		(2,244)			837		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	12/31/2024	1	10,873,804					95,176		95,176		(39,211)			71,983		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/08/2022	06/28/2024	1	251,636					(5,904)		(5,904)		4,608			1,403		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/08/2022	12/29/2023	1	251,080					(5,283)		(5,283)		4,297			1,085		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES 549300HS3IITRS6D88H32	.06/08/2022	12/29/2023	1	225,419					1,817		1,817		(1,431)			974		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES 549300HS3IITRS6D88H32	.06/08/2022	06/28/2024	1	235,420					2,544		2,544		(1,428)			1,313		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/08/2022	06/30/2023	1	250,445					(5,101)		(5,101)		4,339			625		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/08/2022	06/30/2023	1	209,856					1,554		1,554		(1,413)			524		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/09/2022	06/30/2023	1	284,860					387		387		1,906			711		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/09/2022	12/29/2023	1	287,441					200		200		1,750			1,243		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/09/2022	06/28/2024	1	289,913					(607)		(607)		1,630			1,617		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/09/2022	12/31/2024	1	10,515,318					(65,067)		(65,067)		35,974			69,610		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/23/2022	06/30/2023	1	839					1		1		(15)			2		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/23/2022	06/28/2024	1	21,387					101		101		(376)			119		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/23/2022	12/29/2023	1	869					2		2		(14)			4		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/27/2022	06/30/2023	1	22,505					(69)		(69)		(150)			56		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2022	06/28/2024	1	44,548					(495)		(495)		(220)			248		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2022	12/29/2023	1	43,034					(626)		(626)		(244)			186		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/27/2022	06/28/2024	1	756,604					259		259		(4,184)			4,219		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.06/27/2022	12/29/2023	1	24,702					263		263		(159)			107		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2022	06/30/2023	1	40,402					(661)		(661)		(267)			101		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/29/2022	06/30/2025	1	5,412,565					2,642		2,642		(9,384)			40,587		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/29/2022	12/31/2024	1	56,262					(153)		(153)		(156)			372		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	1	1,516,335					78,094		78,094		(9,552)			11,370		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/29/2022	06/30/2023	1	48,397					(478)		(478)		(322)			121		

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STATEMENT AS OF MARCH 31, 2023 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	06/29/2022	06/28/2024	1	180,029					(1,164)		(1,164)		(933)			1,004		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2025	1	1,647,302					804		804		(2,856)			12,352		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1	172,139					(1,605)		(1,605)		(1,004)			744		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,937,996					99,810		99,810		(12,209)			14,532		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1	52,390					(489)		(489)		(306)			226		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,030,809					53,089		53,089		(6,493)			7,730		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,813,602					196,407		196,407		(24,024)			28,597		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,867,408					96,175		96,175		(11,764)			14,003		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,813,602					196,407		196,407		(24,024)			28,597		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/31/2024	1	184,861					(504)		(504)		(514)			1,224		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2023	1	159,020					(1,569)		(1,569)		(1,057)			397		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/28/2024	1	54,791					(354)		(354)		(284)			306		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,867,408					96,175		96,175		(11,764)			14,003		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/31/2024	1	86,138					(803)		(803)		(199)			570		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/28/2024	1	83,999					(1,092)		(1,092)		(407)			468		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/29/2023	1	80,506					(1,313)		(1,313)		(453)			348		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2023	1	87,844					(595)		(595)		(1,536)			219		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2023	1	74,583					(1,368)		(1,368)		(493)			186		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/31/2024	1	92,196					168		168		(1,502)			610		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/28/2024	1	91,992					(245)		(245)		(1,592)			513		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2025	1	92,216					617		617		(1,360)			691		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/29/2023	1	90,853					(487)		(487)		(1,509)			393		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2025	1	87,877					(444)		(444)		(109)			659		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/30/2025	1	2,426,585					(5,838)		(5,838)		(1,148)			20,121		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/12/2022	06/28/2024	1	1,847					(86)		(86)		(6)			10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/12/2022	12/29/2023	1	1,792					(94)		(94)		(8)			8		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/12/2022	06/30/2023	1	1,701					(95)		(95)		(11)			4		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/22/2022	06/30/2023	1	31,037					1,244		1,244		201			77		

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STATEMENT AS OF MARCH 31, 2023 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 EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/22/2022	12/29/2023	1	31,357					1,160		1,160		157			136		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.07/22/2022	12/29/2023	1	23,645					(531)		(531)		(385)			102		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.07/22/2022	06/28/2024	1	23,710					(464)		(464)		(394)			132		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.07/22/2022	06/30/2023	1	23,215					(550)		(550)		(408)			58		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	06/30/2025	1	651,927					(17,264)		(17,264)		443			4,889		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	12/31/2025	1	10,202,202					(154,103)		(154,103)		9,007			84,637		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	06/30/2023	1	292,645					(11,403)		(11,403)		(1,902)			730		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	12/29/2023	1	305,108					(10,770)		(10,770)		(1,544)			1,319		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2025	1	18,492,737					(414,111)		(414,111)		30,688			153,415		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	06/30/2023	1	599,018					(28,581)		(28,581)		(3,867)			1,495		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	06/28/2024	1	635,254					(24,047)		(24,047)		(2,268)			3,542		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2025	1	575,862					(12,895)		(12,895)		956			4,777		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2024	1	644,366					(20,794)		(20,794)		(417)			4,266		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	06/30/2025	1	321,218					(6,079)		(6,079)		1			2,409		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	12/31/2025	1	245,653					(3,711)		(3,711)		216			2,038		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/26/2022	12/29/2023	1	621,373					(27,140)		(27,140)		(2,989)			2,686		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	12/31/2024	1	317,184					(7,744)		(7,744)		(386)			2,100		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/25/2022	06/28/2024	1	312,310					(9,380)		(9,380)		(1,240)			1,741		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	12/29/2023	1	256,110					(5,284)		(5,284)		(4,182)			1,107		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	12/31/2025	1	191,467					(407)		(407)		(2,447)			1,588		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	12/31/2025	1	6,574,386					(13,964)		(13,964)		(84,016)			54,541		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	06/28/2024	1	256,824					(4,458)		(4,458)		(4,297)			1,432		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	12/31/2024	1	255,614					(3,143)		(3,143)		(3,956)			1,692		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	06/30/2025	1	254,020					(1,691)		(1,691)		(3,489)			1,905		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.07/26/2022	06/30/2023	1	251,583					(5,537)		(5,537)		(4,420)			628		
SOGGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/22/2022	06/28/2024	1	13,198,382					(427,797)		(427,797)		(50,801)			73,594		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	1	3,027,296					155,911		155,911		(19,070)			22,700		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	3,608,068					185,822		185,822		(22,729)			27,055		

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STATEMENT AS OF MARCH 31, 2023 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	04/22/2022	06/30/2025	1	1,394,844					49,332		49,332		(6,773)			10,459		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	1,045,950					36,993		36,993		(5,078)			7,843		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	366,795					12,973		12,973		(1,781)			2,750		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/28/2022	12/29/2023	1	636					(28)		(28)		(4)			3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/28/2022	06/28/2024	1	648					(25)		(25)		(3)			4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/28/2022	06/30/2023	1	614					(29)		(29)		(4)			2		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	3,466,147					120,207		120,207		(23,831)			8,651		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	1,039,844					36,062		36,062		(7,149)			2,595		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	693,229					24,041		24,041		(4,767)			1,730		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	3,466,147					120,207		120,207		(23,831)			8,651		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/01/2022	06/28/2024	1	59,891					(1,622)		(1,622)		(247)			334		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/29/2023	1	57,245					(1,859)		(1,859)		(294)			247		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1	8,242,799					(177,947)		(177,947)		(11,692)			54,566		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/01/2022	06/30/2023	1	53,172					(1,939)		(1,939)		(346)			133		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1	6,517,562					140,702		140,702		9,245			43,145		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/30/2023	1	353,600					(14,755)		(14,755)		(2,294)			882		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1	372,730					(11,863)		(11,863)		(1,446)			2,078		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1	11,492,706					(293,826)		(293,826)		(13,006)			76,080		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1	365,661					(13,863)		(13,863)		(1,822)			1,581		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1	9,010,241					(230,359)		(230,359)		(10,197)			59,647		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2022	12/29/2023	1	14,345					(32)		(32)		(240)			62		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/30/2023	1	24,687					(1,030)		(1,030)		(160)			62		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1	27,813					(885)		(885)		(108)			155		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2022	06/30/2023	1	13,979					(46)		(46)		(244)			35		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1	26,570					(1,007)		(1,007)		(132)			115		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2022	06/28/2024	1	14,518					13		13		(253)			81		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	1,292,191					(11,301)		(11,301)		(20,263)			8,554		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	26,564					(232)		(232)		(416)			176		

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STATEMENT AS OF MARCH 31, 2023 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.	08/05/2022	12/31/2024	1	5,860,864					(169,157)		(169,157)		(5,239)			38,798		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/29/2023	1	56,833					(967)		(967)		(932)			246		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/28/2024	1	190,062					(6,650)		(6,650)		(707)			1,060		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	6,637,162					(58,049)		(58,049)		(104,082)			43,937		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/29/2023	1	186,604					(7,686)		(7,686)		(912)			807		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/30/2023	1	181,009					(8,348)		(8,348)		(1,170)			452		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	697					(6)		(6)		(11)			5		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/29/2023	1	1,890					(32)		(32)		(31)			8		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/30/2023	1	2,284					(43)		(43)		(40)			6		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/28/2024	1	1,549					(21)		(21)		(26)			9		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	5,860,864					(169,157)		(169,157)		(5,239)			38,798		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/28/2024	1	55,392					(764)		(764)		(934)			309		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	06/30/2023	1	55,897					(1,048)		(1,048)		(980)			140		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/28/2024	1	91,045					(2,901)		(2,901)		(353)			508		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/28/2024	1	8,273					(264)		(264)		(32)			46		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/30/2023	1	86,576					(3,676)		(3,676)		(561)			216		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/30/2025	1	92,350					(1,875)		(1,875)		12			692		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/29/2023	1	89,574					(3,408)		(3,408)		(446)			387		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/29/2023	1	8,087					(308)		(308)		(41)			35		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/31/2024	1	91,857					(2,365)		(2,365)		(103)			608		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/30/2023	1	7,742					(329)		(329)		(50)			19		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/31/2025	1	2,334,403					(37,324)		(37,324)		2,281			19,366		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/12/2022	06/28/2024	1	10,913					(82)		(82)		(186)			61		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	15,423					(296)		(296)		(257)			86		
SOCGEN GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	10,781					207		207		180			60		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	8,175,760					(470,890)		(470,890)		(35,944)			35,341		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	06/30/2023	1	71,457					(4,376)		(4,376)		(456)			178		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	06/30/2023	1	9,487					(581)		(581)		(61)			24		

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STATEMENT AS OF MARCH 31, 2023 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 SEK/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/19/2022	12/29/2023	1	61,846					920		920		(298)			267		
MIZUHO SEK/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/19/2022	06/30/2023	1	60,496					712		712		(145)			151		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	10,076					(580)		(580)		(44)			44		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	06/28/2024	1	10,393					(548)		(548)		(29)			58		
MIZUHO SEK/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/19/2022	06/28/2024	1	62,972					989		989		(404)			351		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/28/2024	1	135,126					(8,030)		(8,030)		(333)			753		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/30/2023	1	17,953					(1,214)		(1,214)		(114)			45		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/29/2023	1	19,279					(1,238)		(1,238)		(81)			83		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	2,766,537					(150,424)		(150,424)		2,614			18,314		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/30/2023	1	121,885					(8,243)		(8,243)		(775)			304		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/29/2023	1	178,472					(11,458)		(11,458)		(750)			771		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	17,463,041					(949,509)		(949,509)		16,506			115,603		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/30/2025	1	290,276					14,351		14,351		(794)			2,177		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/28/2024	1	20,002					(1,189)		(1,189)		(50)			112		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/29/2023	1	149,270					6,188		6,188		2,379			645		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	5,198,274					(205,432)		(205,432)		(72,257)			34,412		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/28/2024	1	149,158					6,219		6,219		2,355			832		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	06/30/2023	1	150,531					5,898		5,898		2,659			376		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/31/2024	1	2,368,712					(134,273)		(134,273)		2,634			15,681		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	06/30/2023	1	38,493					(2,779)		(2,779)		(243)			96		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/29/2023	1	43,006					(2,931)		(2,931)		(175)			186		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	06/28/2024	1	45,382					(2,840)		(2,840)		(105)			253		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/31/2024	1	3,010,982					(127,040)		(127,040)		(41,387)			19,932		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	06/30/2023	1	7,863					(342)		(342)		(139)			20		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/29/2023	1	11,789					(534)		(534)		(187)			51		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	06/28/2024	1	13,649					(615)		(615)		(214)			76		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/29/2023	1	18,267					(1,194)		(1,194)		(76)			79		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1	909,536					(52,737)		(52,737)		(11,671)			6,021		

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STATEMENT AS OF MARCH 31, 2023 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	08/31/2022	12/29/2023	1	6,878,828					(449,540)		(449,540)		(28,658)			29,735		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	403,702					(22,522)		(22,522)		422			2,672		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	2,167,050					(120,895)		(120,895)		2,269			14,346		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	08/31/2022	12/29/2023	1	67,389					(4,171)		(4,171)		(1,048)			291		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1	34,911					(2,130)		(2,130)		(83)			195		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	08/31/2022	06/30/2023	1	60,186					(3,628)		(3,628)		(1,071)			150		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	08/31/2022	12/31/2024	1	5,059,748					(299,243)		(299,243)		(64,584)			33,495		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/30/2023	1	6,504					439		439		41			16		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/30/2023	1	28,750					(1,941)		(1,941)		(182)			72		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/30/2023	1	8,130					549		549		52			20		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/30/2023	1	17,361					(1,172)		(1,172)		(110)			43		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1	18,704					(1,141)		(1,141)		(44)			104		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	08/31/2022	06/28/2024	1	69,189					(4,275)		(4,275)		(1,039)			386		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	33,049					(2,160)		(2,160)		(138)			143		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	5,503,062					(359,632)		(359,632)		(22,926)			23,788		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	12/29/2023	1	45,094					(2,862)		(2,862)		(191)			195		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	6,953,307					362,449		362,449		(5,446)			46,030		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	06/28/2024	1	49,286					(2,864)		(2,864)		(124)			275		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	06/30/2023	1	35,256					(2,308)		(2,308)		(224)			88		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	06/28/2024	1	90,910					(6,580)		(6,580)		(163)			507		
SOCGEN CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	06/30/2023	1	45,901					(439)		(439)		49			115		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	06/30/2023	1	85,922					(6,907)		(6,907)		(540)			214		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	1,672,370					(87,174)		(87,174)		1,310			11,071		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	5,280,937					(275,275)		(275,275)		4,136			34,959		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/31/2024	1	2,763,907					(184,823)		(184,823)		5,102			18,297		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	89,854					(6,985)		(6,985)		(341)			388		
SOCGEN CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	47,394					(417)		(417)		63			205		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	61,107					(6,064)		(6,064)		(26)			341		

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STATEMENT AS OF MARCH 31, 2023 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	09/27/2022	12/31/2024	1	1,516,179					(141,691)		(141,691)		5,705			10,037		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	59,048					(6,206)		(6,206)		(176)			255		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/30/2023	1	18,663					(2,027)		(2,027)		(115)			47		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	20,375					(2,022)		(2,022)		(9)			114		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	19,810					(2,082)		(2,082)		(59)			86		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/30/2023	1	54,733					(5,945)		(5,945)		(337)			137		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	390,709					(36,513)		(36,513)		1,470			2,586		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	06/30/2023	1	119,387					(13,510)		(13,510)		(2,160)			298		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	12/30/2025	1	3,854,844					(478,135)		(478,135)		(5,619)			31,964		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	06/30/2025	1	128,178					(15,805)		(15,805)		(627)			961		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	12/29/2023	1	127,919					(15,000)		(15,000)		(1,857)			553		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	12/31/2024	1	129,603					(15,896)		(15,896)		(1,178)			858		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	09/30/2022	06/28/2024	1	129,681					(15,656)		(15,656)		(1,650)			723		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2025	1	8,235,036					(534,633)		(534,633)		50,983			68,317		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2024	1	316,923					(33,415)		(33,415)		(3,196)			2,098		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	30,906					(2,649)		(2,649)		(467)			134		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2023	1	1,537					(125)		(125)		(27)			4		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2023	1	336,061					(24,387)		(24,387)		(2,127)			839		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	4,664					(419)		(419)		(52)			31		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	17,103					(1,492)		(1,492)		(240)			95		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	356,414					(24,636)		(24,636)		(1,445)			1,541		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2023	1	16,059					(1,311)		(1,311)		(288)			40		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	16,922					(1,451)		(1,451)		(256)			73		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	365,689					(22,989)		(22,989)		(836)			2,039		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2025	1	373,854					(19,137)		(19,137)		1,081			2,803		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2025	1	532,464					(24,901)		(24,901)		2,266			4,417		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	28,937					2,524		2,524		406			161		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	370,797					(21,072)		(21,072)		416			2,455		

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STATEMENT AS OF MARCH 31, 2023 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)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	12/29/2023	1	6,600					(617)		(617)		(22)			29		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	12/30/2025	1	151,111					(10,919)		(10,919)		1,052			1,253		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	06/30/2025	1	6,965					(530)		(530)		35			52		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	06/30/2023	1	6,197					(598)		(598)		(38)			15		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	06/28/2024	1	6,790					(594)		(594)		(7)			38		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/11/2022	12/31/2024	1	6,900					(561)		(561)		20			46		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3IITRS6D88H32	10/13/2022	06/28/2024	1	86,217					5,058		5,058		(1,781)			481		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	10/13/2022	12/29/2023	1	83,585					4,794		4,794		(2,003)			361		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	10/13/2022	12/31/2024	1	88,537					5,185		5,185		(1,779)			586		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	10/13/2022	06/30/2023	1	80,037					4,387		4,387		(2,000)			200		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/19/2022	06/28/2024	1	14,455					(1,341)		(1,341)		(199)			81		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/19/2022	12/29/2023	1	716					(68)		(68)		(11)			3		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/19/2022	06/30/2023	1	679					(64)		(64)		(12)			2		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	06/30/2023	1	661					(63)		(63)		(12)			2		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	12/29/2023	1	13,055					(1,162)		(1,162)		(196)			56		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	12/31/2024	1	94,638					(6,862)		(6,862)		213			626		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	12/31/2024	1	4,557					(338)		(338)		11			30		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	12/29/2023	1	4,191					(368)		(368)		(15)			18		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	06/28/2024	1	4,320					(348)		(348)		(6)			24		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	06/30/2023	1	3,907					(359)		(359)		(25)			10		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/20/2022	12/29/2023	1	803					(75)		(75)		(12)			3		
BGA14JCC6-USD	FX Bond	Annual Sch D part 1	Currency.....	OTC	10/21/2022	12/31/2025	1	20,509,443					(1,172,750)		(1,172,750)		110,057			170,145		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/21/2022	12/31/2024	1	6,232					(558)		(558)		(68)			41		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/24/2022	12/31/2024	1	6,282					512		512		72			42		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/24/2022	12/30/2025	1	1,284,282					(70,184)		(70,184)		6,536			10,649		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/24/2022	12/31/2024	1	966,204					(63,584)		(63,584)		1,710			6,396		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/24/2022	12/29/2023	1	926,519					(73,437)		(73,437)		(3,477)			4,005		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4ROT88PU41	10/24/2022	06/28/2024	1	951,749					(68,919)		(68,919)		(1,709)			5,307		

STATEMENT AS OF MARCH 31, 2023 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	10/24/2022	06/30/2025	1	974,888					(58,064)		(58,064)		3,549			7,310		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/30/2023	1	317					(28)		(28)		(6)			1		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/30/2023	1	872,159					(73,475)		(73,475)		(5,468)			2,177		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/29/2023	1	6,681					(576)		(576)		(101)			29		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/30/2025	1	16,386,295					(724,976)		(724,976)		65,233			135,872		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	692,561					(42,526)		(42,526)		(1,635)			3,862		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	674,796					(45,929)		(45,929)		(2,757)			2,917		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	702,394					(38,588)		(38,588)		693			4,650		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	707,263					(34,578)		(34,578)		1,899			5,303		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2023	1	635,800					(46,372)		(46,372)		(4,023)			1,587		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/30/2025	1	6,248,527					(276,453)		(276,453)		24,875			51,812		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	234,255					(11,453)		(11,453)		629			1,757		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	222,673					(15,156)		(15,156)		(910)			963		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	10/25/2022	12/29/2023	1	22,737					158		158		18			98		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	229,167					(14,072)		(14,072)		(541)			1,278		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	10,618					(652)		(652)		(25)			59		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2023	1	9,744					(711)		(711)		(62)			24		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	232,653					(12,781)		(12,781)		230			1,540		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	10,344					(704)		(704)		(42)			45		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2023	1	208,045					(15,174)		(15,174)		(1,317)			519		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	10/25/2022	06/30/2023	1	22,130					159		159		20			55		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	247,625					(13,604)		(13,604)		244			1,639		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/09/2022	06/30/2023	1	4,827					(321)		(321)		(31)			12		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/15/2022	12/29/2023	1	15,272					(420)		(420)		(81)			66		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/15/2022	06/30/2023	1	571					(17)		(17)		(3)			1		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	11/16/2022	12/29/2023	1	4,416,718					(127,569)		(127,569)		(71,452)			19,092		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	11/16/2022	06/30/2023	1	54,444					(1,664)		(1,664)		(959)			136		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	11/21/2022	06/30/2023	1	82,743					(3,783)		(3,783)		(535)			207		

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STATEMENT AS OF MARCH 31, 2023 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.	549300HS3IITRS6D88H32	11/21/2022	06/30/2023	1	19,493				(891)		(891)		(126)			49		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	13,857				(480)		(480)		(52)			77		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	67,807				2,547		2,547		1,086			293		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	4,244,377				(159,450)		(159,450)		(67,973)			18,347		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	22,101				765		765		82			123		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/30/2023	1	198,712				(7,907)		(7,907)		(3,512)			496		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	2,918,382				(119,558)		(119,558)		(14,273)			12,615		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	504,925				(18,969)		(18,969)		(8,087)			2,183		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/30/2023	1	28,035				152		152		(652)			70		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	2,165,082				(81,336)		(81,336)		(34,673)			9,359		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/30/2023	1	7,529				(300)		(300)		(133)			19		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	16,488				(580)		(580)		(264)			92		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	06/30/2023	1	38,648				(1,538)		(1,538)		(683)			96		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/31/2024	1	117,152				(3,413)		(3,413)		(103)			776		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	20,573				(843)		(843)		(101)			89		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/22/2022	06/28/2024	1	176,897				(4,944)		(4,944)		(2,886)			986		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/22/2022	06/30/2023	1	8,260				(274)		(274)		(146)			21		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	06/30/2023	1	53,312				(2,306)		(2,306)		(346)			133		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	06/28/2024	1	57,365				(1,880)		(1,880)		(219)			320		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	12/31/2025	1	1,279,308				(25,596)		(25,596)		1,798			10,613		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	12/31/2024	1	57,734				(1,604)		(1,604)		(56)			382		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	12/29/2023	1	56,246				(2,177)		(2,177)		(279)			243		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/22/2022	12/29/2023	1	8,626				(265)		(265)		(140)			37		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	11/22/2022	06/30/2025	1	57,793				(1,344)		(1,344)		22			433		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/28/2022	06/28/2024	1	235,894				(6,684)		(6,684)		(957)			1,315		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/28/2022	12/29/2023	1	9,296				(311)		(311)		(47)			40		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/28/2022	06/30/2023	1	8,774				(329)		(329)		(57)			22		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4ROTDBPU41	12/02/2022	12/31/2024	1	447,666				(5,567)		(5,567)		(931)			2,963		

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STATEMENT AS OF MARCH 31, 2023 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 USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	1	2,040,269					76,648		76,648		32,675			8,819		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/28/2021	1	2,297,338					171,476		171,476		(41,620)			9,931		
MIZUHO AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/21/2022	1	17,215					117		117		(363)			74		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/13/2022	1	32,956					(364)		(364)		(219)			82		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/13/2022	1	875,039					(7,408)		(7,408)		(5,125)			3,783		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/15/2022	1	550,896					(3,582)		(3,582)		(3,258)			2,381		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/15/2022	1	556,070					(2,179)		(2,179)		(2,954)			3,101		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/15/2022	1	530,785					(4,309)		(4,309)		(3,533)			1,325		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/15/2022	1	11,561,367					(27,208)		(27,208)		(32,433)			76,535		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	1	19,261					1,588		1,588		(172)			128		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/08/2021	1	11,653					740		740		(88)			77		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	1	450,570					37,154		37,154		(4,019)			2,983		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	01/11/2022	1	227,583					14,809		14,809		(1,745)			1,507		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO.	G5GSEF7VJP5170UK5573	11/10/2021	1	25,623					1,952		1,952		(217)			170		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	784F5XIPLTWKT8V3E584	12/08/2021	1	272,595					17,301		17,301		(2,058)			1,805		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1	427,863					23,910		23,910		(2,997)			2,832		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	01/11/2022	1	9,729					633		633		(75)			64		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	08/23/2022	1	1,808,349					98,324		98,324		(1,710)			11,971		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1	18,290					1,022		1,022		(128)			121		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/10/2021	1	599,410					45,658		45,658		(5,075)			3,968		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	1	71,041					4,753		4,753		(1,425)			470		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	06/30/2022	1	2,217,386					24,888		24,888		(31,095)			18,386		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	12/15/2021	1	2,476,741					165,695		165,695		(49,685)			16,396		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	08/23/2022	1	5,287,951					208,976		208,976		73,503			35,006		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	1	1,247,041					84,545		84,545		(25,081)			8,255		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1	311,854					19,621		19,621		(6,184)			2,064		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	11/29/2021	1	6,254,073					424,004		424,004		(125,786)			41,401		

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STATEMENT AS OF MARCH 31, 2023 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 USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1	2,223,122					131,479		131,479		28,376			14,717		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	5,600,827					352,388		352,388		(111,065)			37,077		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/31/2024	1	7,169,394					(200,058)		(200,058)		127,638			47,460		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/30/2022	12/30/2025	1	1,925,394					238,816		238,816		2,807			15,965		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1	405,523					23,513		23,513		5,203			2,685		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	14,624					1,247		1,247		(309)			97		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	459,673					39,198		39,198		(9,710)			3,043		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/30/2023	1	1,806					(24)		(24)		(12)			5		
SOGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/02/2022	12/31/2024	1	387,766					4,822		4,822		806			2,567		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	1,728,760					130,994		130,994		(14,587)			11,444		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	891,072					(11,346)		(11,346)		(5,106)			3,852		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/28/2024	1	909,972					(9,602)		(9,602)		(4,524)			5,074		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/31/2024	1	1,569,846					88,988		88,988		(1,746)			10,392		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/31/2024	1	19,941,303					(174,701)		(174,701)		(46,728)			132,009		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	47,683					(607)		(607)		(273)			206		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	183,587					13,911		13,911		(1,549)			1,215		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	1,842,782					139,633		139,633		(15,550)			12,199		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/30/2023	1	836,587					(11,135)		(11,135)		(5,548)			2,088		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	293,965					20,307		20,307		(2,339)			1,946		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	2,392					(30)		(30)		(13)			10		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	251,180					17,352		17,352		(1,998)			1,663		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/30/2023	1	2,231					(30)		(30)		(15)			6		
SOGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	219,362					12,238		12,238		(229)			1,452		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/31/2024	1	59,566					(522)		(522)		(140)			394		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/28/2024	1	2,447					(26)		(26)		(12)			14		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	13,069,774					710,636		710,636		(12,354)			86,520		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	41,841					4,098		4,098		(378)			181		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	12/31/2024	1	7,090,494					181,278		181,278		8,024			46,938		

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STATEMENT AS OF MARCH 31, 2023 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	03/09/2021	12/29/2023	1	52,302					5,123		5,123		(472)			226		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	2,687,987					263,287		263,287		(24,244)			11,619		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	2,150,390					210,629		210,629		(19,396)			9,296		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	12/31/2024	1	612,198					46,970		46,970		(5,207)			4,053		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/29/2023	1	2,306,066					150,704		150,704		9,607			9,968		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	12/31/2024	1	14,321,303					1,098,770		1,098,770		(121,822)			94,805		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/29/2023	1	1,844,853					120,563		120,563		7,685			7,975		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	650,622					5,690		5,690		10,202			4,307		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/31/2024	1	5,610,016					83,588		83,588		(22,716)			37,138		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	1,203,705					67,152		67,152		(1,260)			7,968		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/14/2022	12/31/2024	1	364,782					18,948		18,948		(7,002)			2,415		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2022	12/31/2024	1	294,234					(4,212)		(4,212)		(4,519)			1,948		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/14/2022	12/31/2024	1	14,373					747		747		(275)			95		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	24,152					1,668		1,668		(193)			160		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	1,354,144					93,546		93,546		(10,772)			8,964		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/16/2022	12/29/2023	1	4,357,428					125,856		125,856		70,492			18,836		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	12/31/2024	1	3,771,623					(38,285)		(38,285)		(8,460)			24,968		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	4,353,467					250,742		250,742		19,140			18,819		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/21/2022	12/29/2023	1	36,536					1,497		1,497		179			158		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	06/30/2023	1	45,707					(607)		(607)		(303)			114		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/16/2021	12/29/2023	1	5,281,420					293,286		293,286		(40,978)			22,830		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	12/29/2023	1	56,280					(750)		(750)		(750)			243		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	02/22/2022	12/29/2023	1	1,146,862					98,022		98,022		(21,010)			4,958		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	06/28/2024	1	66,789					(780)		(780)		(780)			372		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/22/2022	06/28/2024	1	9,474,277					307,088		307,088		36,467			52,829		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1	10,889,589					1,200,572		1,200,572		(121,657)			60,720		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1	202,075					22,279		22,279		(2,257)			1,127		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	20,447					1,373		1,373		(411)			135		

STATEMENT AS OF MARCH 31, 2023 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.	12/08/2021	12/31/2024	1	837,736					56,263		56,263		(16,818)			5,546		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/31/2024	1	1,523,305					64,272		64,272		20,939			10,084		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1	3,586,068					320,117		320,117		(76,582)			23,739		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1	119,702					10,685		10,685		(2,557)			792		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	3,318,848					29,027		29,027		52,045			21,970		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/31/2024	1	837,736					56,263		56,263		(16,818)			5,546		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/08/2021	12/31/2024	1	20,447					1,373		1,373		(411)			135		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	06/28/2024	1	1,489					(12)		(12)		(12)			8		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	06/30/2023	1	1,359					(14)		(14)		(14)			3		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	12/31/2024	1	95,969					(618)		(618)		(618)			635		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	12/31/2024	1	59,714					385		385		385			395		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	12/29/2023	1	1,457					(14)		(14)		(14)			6		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/30/2022	12/31/2024	1	948,499					16,503		16,503		16,503			6,279		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/30/2022	12/31/2024	1	948,500					(16,503)		(16,503)		(16,503)			6,279		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/12/2023	07/14/2023	1	15,737,477					(13,379)		(13,379)		(13,379)			42,190		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	06/28/2024	1	297,829					(1,770)		(1,770)		(1,770)			1,661		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	06/30/2023	1	407,570					(1,454)		(1,454)		(1,454)			1,017		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	12/31/2024	1	5,710,698					(41,371)		(41,371)		(41,371)			37,804		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	12/29/2023	1	340,167					(1,347)		(1,347)		(1,347)			1,470		
GS EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	12/31/2024	1	13,893,769					(88,278)		(88,278)		(88,278)			91,975		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	06/30/2025	1	677,704					4,938		4,938		4,938			5,082		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	12/31/2025	1	14,655,272					120,884		120,884		120,884			121,579		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/20/2023	04/25/2023	1	4,363,052					17,400		17,400		17,400			5,707		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/20/2023	04/25/2023	1	1,093,297					5,110		5,110		5,110			1,430		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/31/2024	1	28,838					198		198		198			191		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/31/2025	1	595,547					5,411		5,411		5,411			4,941		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	06/28/2024	1	29,301					168		168		168			163		

STATEMENT AS OF MARCH 31, 2023 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)
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	06/30/2023	1	28,553					83		83		83			71		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/29/2023	1	29,427					116		116		116			127		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	06/30/2025	1	28,359					234		234		234			213		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	06/30/2023	1	12,530					73		73		73			31		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	12/30/2025	1	165,394					2,295		2,295		2,295			1,371		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	06/30/2026	1	3,007,443					44,473		44,473		44,473			27,105		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	12/29/2023	1	15,961					92		92		92			69		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	06/30/2025	1	167,921					2,167		2,167		2,167			1,259		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	06/28/2024	1	173,714					1,441		1,441		1,441			969		
Goldman Sachs International USD/CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	06/28/2024	1	10,753					(144)		(144)		(144)			60		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	06/30/2023	1	145,402					625		625		625			363		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	12/29/2023	1	175,226					1,028		1,028		1,028			757		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	12/31/2024	1	373,176					3,359		3,359		3,359			2,470		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	06/28/2024	1	17,573					134		134		134			98		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/30/2023	12/31/2024	1	170,831					1,800		1,800		1,800			1,131		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	12/30/2025	1	148,417					1,404		1,404		1,404			1,231		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	06/28/2024	1	151,727					1,001		1,001		1,001			846		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	06/30/2026	1	3,789,045					38,664		38,664		38,664			34,149		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	06/30/2023	1	116,355					601		601		601			290		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	12/31/2024	1	151,101					1,135		1,135		1,135			1,000		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	12/29/2023	1	149,004					736		736		736			644		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/31/2023	06/30/2025	1	149,764					1,298		1,298		1,298			1,123		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/01/2023	06/30/2023	1	495,098					(4,901)		(4,901)		(4,901)			1,236		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/01/2023	12/29/2023	1	12,702,407					(121,020)		(121,020)		(121,020)			54,909		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	02/13/2023	06/30/2025	1	2,774,946					3,622		3,622		3,622			20,808		

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STATEMENT AS OF MARCH 31, 2023 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)
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/13/2023	06/30/2025	1	2,774,946					(3,622)		(3,622)		(3,622)			20,808		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1	553,845					(7,422)		(7,422)		(7,422)			2,394		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/31/2024	1	266,214					(2,691)		(2,691)		(2,691)			1,762		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	06/30/2023	1	18,617					(298)		(298)		(298)			46		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	06/28/2024	1	13,913					(175)		(175)		(175)			78		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1	14,136					(228)		(228)		(228)			61		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	06/30/2023	1	9,490					(165)		(165)		(165)			24		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/29/2023	1	80,199					2,701		2,701		2,701			347		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/28/2024	1	81,128					2,338		2,338		2,338			452		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/30/2025	1	2,473,473					53,185		53,185		53,185			18,548		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	04/25/2023	1	2,438,138					(93,236)		(93,236)		(93,236)			3,189		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/30/2023	1	78,163					2,924		2,924		2,924			195		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/31/2024	1	81,314					2,013		2,013		2,013			538		
Barclays Bank PLC (London) USD/EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2023	06/30/2025	1	3,529,351					44,563		44,563		44,563			26,465		
Barclays Bank PLC (London) EUR/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2023	04/25/2023	1	2,841,858					(65,503)		(65,503)		(65,503)			3,717		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2025	1	294,719					(2,262)		(2,262)		(2,262)			2,210		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/30/2025	1	295,291					(1,920)		(1,920)		(1,920)			2,449		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2026	1	6,418,119					(34,525)		(34,525)		(34,525)			57,845		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/31/2024	1	303,256					(2,697)		(2,697)		(2,697)			2,008		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/28/2024	1	311,835					(2,762)		(2,762)		(2,762)			1,738		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2023	1	187,236					(1,848)		(1,848)		(1,848)			467		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/29/2023	1	311,878					(3,083)		(3,083)		(3,083)			1,348		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	12/29/2023	1	37,081					(347)		(347)		(347)			160		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	06/28/2024	1	875,442					(8,425)		(8,425)		(8,425)			4,881		

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STATEMENT AS OF MARCH 31, 2023 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)
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	06/30/2023	1	20,191					(157)		(157)		(157)			50		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	12/31/2024	1	89,383					92		92		92			592		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	06/28/2024	1	91,730					24		24		24			511		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	06/30/2023	1	49,597					(13)		(13)		(13)			124		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	12/30/2025	1	88,491					328		328		328			734		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	06/30/2025	1	88,466					244		244		244			663		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	12/29/2023	1	94,993					(98)		(98)		(98)			411		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	06/30/2026	1	2,156,664					10,471		10,471		10,471			19,437		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBUI1	03/28/2023	06/30/2026	1	195,211					948		948		948			1,759		
T 1 7/8 02/15/51 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho .. 549300HS3WTRS6D8H32	12/01/2021	11/30/2023	1	100,000,000														
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1	19,379					1,046		1,046		(149)			84		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2023	1	19,224					1,064		1,064		(134)			48		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2023	1	79,867					6,183		6,183		(1,358)			199		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	48,676					2,699		2,699		(378)			210		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	509,229					23,151		23,151		(947)			2,839		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	12,125					684		684		(84)			30		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1	12,407,081					(653,039)		(653,039)		95,197			53,632		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	12,341					722		722		(105)			69		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	10,608					482		482		(20)			59		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	10,114					500		500		(27)			44		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	41,366					2,302		2,302		(65)			103		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC .. G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023	1	396,682					24,096		24,096		(6,779)			990		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	6,419					362		362		(45)			16		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	6,533					382		382		(56)			36		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	1	709,472					40,094		40,094		(5,969)			3,956		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	1	20,804					1,176		1,176		(175)			116		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. .. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	6,474					359		359		(50)			28		

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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)	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO.	12/20/2021	12/29/2023	1	401,333					23,191		23,191		(7,144)			1,735			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1	12,608					800		800		(95)			83			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	12/29/2023	1	23,035					1,138		1,138		(63)			100			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	12/29/2023	1	12,229					678		678		(95)			53			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	06/30/2023	1	48,262					2,721		2,721		(338)			120			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	06/30/2023	1	22,497					1,252		1,252		(35)			56			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	64,182					4,073		4,073		(485)			425			
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/28/2021	06/30/2023	1	402,578					(21,658)		(21,658)		2,807			1,005			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1	1,788,396					113,505		113,505		(13,504)			11,839			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	433,127					27,489		27,489		(3,271)			2,867			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO.	12/20/2021	06/28/2024	1	403,944					23,813		23,813		(7,953)			2,252			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	06/28/2024	1	49,123					2,875		2,875		(418)			274			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	32,432					1,602		1,602		(89)			140			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	06/30/2025	1	9,797					640		640		(74)			73			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	06/30/2025	1	319,635					20,887		20,887		(2,410)			2,397			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	12/31/2024	1	7,674					470		470		(57)			51			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	06/30/2023	1	7,492					426		426		(52)			19			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	12/29/2023	1	7,553					419		419		(58)			33			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. GOLDMAN SACHS & CO.	12/29/2021	06/28/2024	1	7,612					437		437		(64)			42			
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	04/11/2022	12/01/2026	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	04/11/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/01/2026	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/02/2024	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	04/11/2022	12/02/2024	1	25,000,000															

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T 2 1/4 02/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	04/04/2022	1	25,000,000														
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	04/04/2022	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/251202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	05/19/2022	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	05/19/2022	1	25,000,000														
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													3,142,328	XXX	3,142,328	(2,325,412)		5,273,921	XXX	XXX		
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	OTC		05/19/2022	1	25,000,000	96.6977													
T 2 7/8 05/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	06/13/2022	1	50,000,000														
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	06/13/2022	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	06/13/2022	1	50,000,000														
T 2 7/8 05/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	06/13/2022	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	06/13/2022	1	25,000,000														
T 3 08/15/52 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	08/15/2022	1	12,500,000														
T 3 08/15/52 Govt/F/241129	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	08/15/2022	1	37,500,000														
T 3 08/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	549300HS3IITRS6D88H32	08/15/2022	5	25,000,000														
T 3 08/15/52 Govt/F/261130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	08/17/2022	1	25,000,000														
T 3 08/15/52 Govt/F/271130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	08/17/2022	1	50,000,000														
T 4 11/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/19/2022	1	20,000,000														
T 4 11/15/52 Govt/F/231215	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/19/2022	1	150,000,000														
T 3 5/8 02/15/53 Govt/F/230620	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	02/22/2023	1	30,000,000					1,294,207		1,294,207							
T 3 7/8 02/15/43 Govt/F/230620	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	02/24/2023	1	65,000,000					2,417,441		2,417,441							
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/16/2023	1	18,768,807					71,576		71,576							

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T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) JPMorgan Chase Bank, National Asc	03/16/2023	03/14/2025	1	19,831,193					75,628		75,628								
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	03/17/2023	03/14/2025	1	42,390,863					(367,478)		(367,478)								
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	03/17/2023	03/14/2025	1	13,928,426					(120,743)		(120,743)								
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	03/17/2023	03/14/2025	1	62,980,711					(545,967)		(545,967)								
SPX/CS/230525/3911.74-4273.58	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	05/25/2023	285	1,113,924	4273.58	52,079			8,596		63,876			(14,327)					
SPX/CS/230525/4188.13-4837.29	General Business	NA	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	986	4,128,162	4837.29	272,046			20,460		77,618			(34,100)					
SPX/CS/230623/3911.74-3999.75	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	1,194	4,669,762	3999.75	59,866			13,828		79,941			(15,177)					
SPX/CS/230623/3911.74-4205.12	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	4,419	17,286,687	4205.12	676,601			156,285		873,353			(171,533)					
SPX/CS/230925/3693.23-3776.33	General Business	NA	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	564	2,082,121	3776.33	26,505			12,883		37,573			(6,663)					
SPX/CS/231110/3956.37-4045.39	General Business	NA	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	590	2,333,348	4045.39	30,194			18,626		36,175			(7,655)					
SPX/CS/231124/3844.82-3983.27	General Business	NA	Equity/Index	BNP PARIBAS	12/23/2022	11/24/2023	192	736,669	3983.27	15,249			10,899		19,123			(4,210)					
SPX/CS/231222/3844.82-3931.33	General Business	NA	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	531	2,040,857	3931.33	26,776			19,742		33,186			(6,807)					
SPX/CS/241108/3956.37-4584.67	General Business	NA	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	155	614,338	4584.67	47,316			38,291		54,550			(5,973)					
SPX/CS/241223/3844.82-4454.59	General Business	NA	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	291	1,118,651	4454.59	86,830			75,536		105,911			(10,930)					
SPX/CLQ/230725/25/1.9%	General Business	NA	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,292,691	1,292,691	1.9	30,249			9,632					(7,604)					
SPX/CS/230425/3978.73-4326.87	General Business	NA	Equity/Index	MorganStanley	05/25/2022	04/25/2023	978	3,891,633	4326.87	173,995			12,731		159,869			(47,743)					
SPX/CS/230525/3978.73-4326.87	General Business	NA	Equity/Index	MorganStanley	05/25/2022	05/25/2023	4,690	18,661,349	4326.87	836,962			126,246		876,773			(210,409)					
SPX/CS/230525/3978.73-4346.16	General Business	NA	Equity/Index	MorganStanley	05/25/2022	05/25/2023	1,010	4,020,443	4346.16	189,001			28,509		193,184			(47,514)					
SPX/CS/230825/4496.19-5395.43	General Business	NA	Equity/Index	MorganStanley	08/25/2021	08/25/2023	577	2,595,378	5395.43	203,296			40,772		26,631			(25,483)					
SPX/CS/230925/3859.11-4187.13	General Business	NA	Equity/Index	MorganStanley	10/25/2022	09/25/2023	206	794,689	4187.13	34,442			18,271		46,077			(9,450)					
SPX/CS/231124/4026.12-4257.61	General Business	NA	Equity/Index	MorganStanley	11/25/2022	11/24/2023	269	1,081,171	4257.61	35,787			23,488		38,518			(9,073)					
SPX/CS/240125/3970.04-4337.27	General Business	NA	Equity/Index	MorganStanley	02/24/2023	01/25/2024	363	1,440,396	4337.27	73,547			66,758		82,256			(6,789)					
SPX/CS/241010/3612.39-4100.06	General Business	NA	Equity/Index	MorganStanley	10/10/2022	10/10/2024	1,106	3,996,278	4100.06	265,113			202,712		366,148			(33,231)					
SPX/CS/241125/4026.12-4549.52	General Business	NA	Equity/Index	MorganStanley	11/25/2022	11/25/2024	596	2,398,534	4549.52	161,661			134,116		173,447			(20,321)					
SPX/AVGCS/231222/25/3844.82-4085.12	General Business	NA	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	195	750,724	4085.12	23,573			17,380		33,221			(5,993)					
SPX/CS/230410/4001.05-4401.20	General Business	NA	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	321	1,284,671	4401.2	66,546			1,826		39,744			(18,260)					

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SPX/CS/230410/4488.28-4881.00	General Business	NA	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	1,820	8,167,991	4881	369,005			9,303		7			(93,026)				
SPX/CS/230410/4488.28-4903.45	General Business	NA	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	601	2,697,670	4903.45	127,700			3,219		2			(32,193)				
SPX/CS/230425/3978.73-4346.76	General Business	NA	Equity/Index	Royal Bank of Canada	05/25/2022	04/25/2023	157	625,621	4346.76	29,592			2,165		25,923			(8,120)				
SPX/CS/230510/4001.05-4091.07	General Business	NA	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	511	2,042,825	4091.07	26,557			2,893		32,095			(6,676)				
SPX/CS/230710/3899.38-4011.68	General Business	NA	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	277	1,080,816	4011.68	18,050			4,991		23,349			(4,538)				
SPX/CS/230710/3899.38-4182.09	General Business	NA	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	714	2,783,377	4182.09	108,273			29,942		138,455			(27,220)				
SPX/CS/230725/3966.84-4333.77	General Business	NA	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	538	2,133,976	4333.77	101,791			32,414		116,273			(25,590)				
SPX/CS/230725/3966.84-4364.58	General Business	NA	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	678	2,689,053	4364.58	137,142			43,671		154,051			(34,477)				
SPX/CS/240209/4090.46-4294.98	General Business	NA	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	908	3,713,481	4294.98	111,404			96,655		111,346			(14,749)				
SPX/CS/240209/4090.46-4387.02	General Business	NA	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	952	3,895,762	4387.02	162,843			141,283		162,813			(21,559)				
SPX/CS/240209/4090.46-4438.15	General Business	NA	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	560	2,288,728	4438.15	109,630			95,116		109,384			(14,514)				
SPX/CS/240524/3978.73-4694.90	General Business	NA	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	233	928,576	4694.9	78,093			44,983		88,922			(9,802)				
SPX/CLQ/230908/10/2.1%-4333.77	General Business	NA	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	4,029,696	4,029,696	2.1	114,443			50,613					(29,014)				
SPX/CS/230425/4296.12-4427.11	General Business	NA	Equity/Index	Societe Generale	04/25/2022	04/25/2023	164	703,525	4427.11	12,663			849		1,291			(3,184)				
SPX/CS/231222/4016.22-4367.64	General Business	NA	Equity/Index	Societe Generale	01/25/2023	12/22/2023	948	3,805,846	4367.64	184,203			147,929		197,515			(36,274)				
SPX/CS/241210/3934.38-4445.85	General Business	NA	Equity/Index	Societe Generale	12/09/2022	12/10/2024	582	2,290,139	4445.85	151,836			128,965		174,962			(19,059)				
SPX/CS/250124/4016.22-4658.82	General Business	NA	Equity/Index	Societe Generale	01/25/2023	01/24/2025	488	1,959,642	4658.82	157,947			143,849		167,422			(14,098)				
SPX/CS/231025/3859.11-4187.13	General Business	NA	Equity/Index	SunTrust Bank	10/25/2022	10/25/2023	25,601	98,795,742	4187.13	4,258,096			3,369,616		5,715,972			(1,070,471)				
SPX/CS/231110/4646.71-5204.32	General Business	NA	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	589	2,734,790	5204.32	160,806			49,254		25,896			(20,241)				
SPX/CS/231222/3844.82-4229.30	General Business	NA	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	1,535	5,903,040	4229.3	306,368			225,881		392,684			(77,890)				
SPX/CS/241223/3844.82-4363.87	General Business	NA	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	1,042	4,004,714	4363.87	269,918			234,810		329,024			(33,976)				
SPX/CS/250110/3919.25-4546.33	General Business	NA	Equity/Index	SunTrust Bank	01/10/2023	01/10/2025	553	2,166,066	4546.33	170,686			151,906		197,279			(18,780)				
SPX/CS/230710/4210.24-4579.88	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	07/10/2023	1,950	8,208,632	4579.88	373,493			112,737		202,597			(102,483)				
SPX/CS/230810/4210.24-4526.01	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	2,017	8,492,685	4526.01	340,557			122,715		230,679			(85,615)				
SPX/CS/231110/3956.37-4253.10	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,273	8,993,613	4253.1	357,046			220,262		428,704			(90,519)				
143999999. Subtotal - Forwards - Hedging Other										11,625,776			9,348,272	XXX	15,268,483			(2,613,313)			XXX	XXX
147999999. Subtotal - Forwards										11,625,776			12,490,600	XXX	18,410,811		(2,325,412)	(2,613,313)		5,273,921	XXX	XXX
150999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX

EO6.79

STATEMENT AS OF MARCH 31, 2023 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)		
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													3,142,328	XXX	3,142,328		(2,325,412)			5,273,921	XXX	XXX		
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX
170999999. Subtotal - Hedging Other										202,724,974	62,219,097	(9,345,055)	53,050,919	XXX	166,468,911	23,809,982	(881,294)	(49,864,513)		135,615,437	XXX	XXX		
171999999. Subtotal - Replication														XXX								XXX	XXX	
172999999. Subtotal - Income Generation														XXX									XXX	XXX
173999999. Subtotal - Other													10,834	XXX	10,834		(1,846)			273	XXX	XXX		
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX								XXX	XXX	
175999999 - Totals										202,724,974	62,219,097	(9,345,055)	56,204,081	XXX	169,622,073	23,809,982	(3,208,552)	(49,864,513)		140,889,631	XXX	XXX		

(a)

Code	Description of Hedged Risk(s)

(b)

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

EOG:80

STATEMENT AS OF MARCH 31, 2023 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
TYM3	161	16,100,000	10YR TNOTES JUN3	General Business	NA	Interest Rate	06/21/2023	Wells Fargo Bank, National Association	02/23/2023	111.8108	114.9219	500,881	500,881	500,881					18,502	114.92	100,000
TUM3	204	40,800,000	2YR T-NOTES JUN3	General Business	NA	Interest Rate	06/30/2023	Wells Fargo Bank, National Association	02/23/2023	102.0994	103.2266	459,887	459,887	459,887					21,058	103.23	200,000
ESM3	76	14,918,613	EMINI S&P JUN3	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	06/16/2023	JPMorgan Chase Bank, National Asc	03/29/2023	3,926.9111	4,137.7500	804,838	804,838	804,838					314,469	4,137.75	50
HIJ3	30	3,834,512	HANG SENG APR3	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	04/27/2023	JPMorgan Chase Bank, National Asc	03/28/2023	20,428.1304	20,481.0000	79,304	79,304	79,304					614,430	20,481.00	50
153999999. Subtotal - Long Futures - Hedging Other												1,844,910	1,844,910	1,844,910					968,460	XXX	XXX
157999999. Subtotal - Long Futures												1,844,910	1,844,910	1,844,910					968,460	XXX	XXX
TYM3	205	20,500,000	10YR TNOTES JUN3	General Business	NA	Interest Rate	06/21/2023	Wells Fargo Bank, National Association	02/23/2023	111.8108	114.9219	(637,767)	(637,767)	(637,767)					23,559	114.92	100,000
TUM3	121	24,200,000	2YR T-NOTES JUN3	General Business	NA	Interest Rate	06/30/2023	Wells Fargo Bank, National Association	02/23/2023	102.0994	103.2266	(272,776)	(272,776)	(272,776)					12,490	103.23	200,000
FVM3	1,320	132,000,000	5YR T NOTES JUN3	General Business	NA	Interest Rate	06/30/2023	Wells Fargo Bank, National Association	02/23/2023	107.3327	109.5078	(2,871,149)	(2,871,149)	(2,871,149)					144,550	109.51	100,000
UXYM3	1,168	116,800,000	10 YR UL TN JUN3	General Business	NA	Interest Rate	06/21/2023	Wells Fargo Bank, National Association	02/23/2023	117.5379	121.1406	(4,207,969)	(4,207,969)	(4,207,969)					141,492	121.14	100,000
160999999. Subtotal - Short Futures - Hedging Other												(7,989,661)	(7,989,661)	(7,989,661)					322,092	XXX	XXX
164999999. Subtotal - Short Futures												(7,989,661)	(7,989,661)	(7,989,661)					322,092	XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
170999999. Subtotal - Hedging Other												(6,144,752)	(6,144,752)	(6,144,752)					1,290,552	XXX	XXX
171999999. Subtotal - Replication																				XXX	XXX
172999999. Subtotal - Income Generation																				XXX	XXX
173999999. Subtotal - Other																				XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
175999999 - Totals												(6,144,752)	(6,144,752)	(6,144,752)					1,290,552	XXX	XXX

NONE

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

(a) Code	Description of Hedged Risk(s)

E07

STATEMENT AS OF MARCH 31, 2023 OF THE Accordia Life and Annuity Company

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

STATEMENT AS OF MARCH 31, 2023 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		1,844,910	(7,989,661)	1,844,910	1,844,910	(7,989,661)	1,844,910	1,290,552	1,290,552
JPMORGAN CHASE BANK, N.A.	Y	N			14,991,675	(101,875,624)	14,991,675	14,991,675	(101,875,624)	14,991,675	131,332,210	131,332,210
GOLDMAN SACHS INTERNATIONAL	Y	N	240,000		522,808	(136,679)	146,129	568,976	(136,679)	192,297	330,346	330,346
BARCLAYS BANK PLC	Y	N	18,420,000		30,205,581	(7,976,031)	3,809,550	37,501,205	(7,976,031)	11,105,174	4,102,445	4,102,445
WELLS FARGO BANK, N.A.	Y	N	6,480,000		12,016,805		5,536,805	19,986,169		13,506,169	17,756	17,756
BANK OF AMERICA, N.A.	Y	N			10,383,936		10,383,936	15,160,529		15,160,529		
CITIBANK, N.A.	Y	N			2,036,038	(3,633,256)		2,059,274	(3,633,256)		1,215,354	1,215,354
MORGAN STANLEY AND CO. INTERNATIONAL PLC.	Y	N	50,090,000		23,432,663			53,979,087		3,889,087		
BNP PARIBAS	Y	N	25,100,000		11,962,573			26,614,732		1,514,732		
CREDIT SUISSE INTERNATIONAL	Y	N	600,000		671,362		71,362	664,955		64,955		
UBS AG	Y	N	170,000		115,813			56,744				
ROYAL BANK OF CANADA	Y	N	39,370,000		22,410,687	(111)		43,026,393	(111)	3,656,282	24,231	24,231
SOCIETE GENERALE	Y	N	11,680,000		16,539,274	(7,679,517)		22,322,920	(7,679,517)	2,963,403	1,731,027	1,731,027
MIZUHO CAPITAL MARKETS LLC	Y	N			10,278,424	(5,129,840)	5,148,584	10,278,424	(5,129,840)	5,148,584	2,123,575	2,123,575
TRUIST BANK	Y	N	43,030,000		24,601,582			46,376,131		3,346,131		
Credit Agricole	Y	N	460,000		3,067,496	(601,578)	2,005,918	3,067,496	(601,578)	2,005,918	12,686	12,686
0299999999. Total NAIC 1 Designation			195,640,000		183,236,717	(127,032,636)	27,102,283	296,654,710	(127,032,636)	62,553,260	140,889,631	140,889,631
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			195,640,000		185,081,626	(135,022,297)	28,947,193	298,499,619	(135,022,297)	64,398,170	142,180,183	142,180,183
1. Offset per SSAP No. 64					33,978,682	(33,978,682)						
2. Net after right of offset per SSAP No. 64					151,102,944	(101,043,615)						

STATEMENT AS OF MARCH 31, 2023 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)
JPMORGAN CHASE BANK, N.A.	Cash	7H6GLXDRUGGFU57RNE97		12,220,000		12,220,000		IV
BANK OF AMERICA, N.A.	Cash	B4TYDEB6GKMZ0031MB27		190,000		190,000		IV
CITIBANK, N.A.	Cash	E570DZVZ7FF32TWEFA76		3,072,957		3,072,957		IV
MIZUHO CAPITAL MARKETS LLC	Cash	549300HS3IITRS6D8H32		55,510,000		55,510,000		IV
0199999999 - Total				70,992,957		70,992,957	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)
GOLDMAN SACHS INTERNATIONAL	Cash	784F5XWPLTWKTBV3E584		240,000		XXX		IV
BARCLAYS BANK PLC	Cash	656SEF7VJPS170UK5573		18,420,000		XXX		IV
WELLS FARGO BANK, N.A.	Cash	KB1H1DSPRFMYMCFXT09		6,480,000		XXX		IV
MORGAN STANLEY AND CO. INTERNATIONAL PLC.	Cash	87GQIVDQLFKA7QQJXC56		50,090,000		XXX		IV
BNP PARIBAS	Cash	549300WCB70D06XZS54		25,100,000		XXX		IV
CREDIT SUISSE INTERNATIONAL	Cash	E58DKGJYJYYJLN8C3868		600,000		XXX		IV
UBS AG	Cash	549300W01FUSNVH0FL22		170,000		XXX		IV
ROYAL BANK OF CANADA	Cash	ES71P3U3RH1GC71XBU11		39,370,000		XXX		IV
SOCIETE GENERALE	Cash	02PNE81BX4R0TD8PL41		11,680,000		XXX		IV
TRUIST BANK	Cash	1YDQJBGJWY9T8XKCSX06		43,030,000		XXX		IV
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	Cash	1VUV7VQFKUQGSJ21A208		460,000		XXX		IV
0299999999 - Total				195,640,000		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

