

**QUARTERLY STATEMENT**

**OF THE**

**Accordia Life and Annuity Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
MARCH 31, 2024**

**LIFE, ACCIDENT AND HEALTH**

**FRATERNAL BENEFIT SOCIETIES**

**2024**



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 215 10th Street, Suite 1100 Des Moines, IA, US 50309 515-393-3690

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas 515-393-3690

OFFICERS

President, Director & Chairman Robert Michael Arena Jr. Chief Financial Officer David Allen Jacoby

Chief Legal Officer, GC Samuel Ramos VP, Co-Secretary Carrie Jo Thomas

OTHER

List of other officers including Anup Agarwal, Padma Elmgart, Ilya Grigoryevich Finkler, Jonathan Hecht, Douglas Robert Jaworski, Hanben Kim Lee, Tonya Rachelle Maxwell, Andrew Chilson Morse, Paula Genevieve Nelson, Michael Ryan Paulousky, Kelly June Rutherford, Andrew Mead Shainberg, Cheryl Renae Tibbits, Christian Paul Walk #, Natalya Vasilyevna Belonozhko, Kevin Anthony Felix, Kathryn Lauren Freund, Brian Michael Hendry, Kevin Michael Kimmerling, Emily Anne LeMay, Juan Ignacio Mazzini, Barrie Ribet Moskovich, Daniel Patrick O'Shea, Peggy Hiu Poon, Erin Christine Scherzmann, Gary Phillip Silber, Eric David Todd, Jason Alexander Bickler, Susan Lorraine Fiengo, Risa Beth Gordon, Leah Marie Hoppe, Victoria May Lau, Justin David MacNeil, Woolf Norman Milner #, Bryan Edward Nelson, Sarah Marie Patterson, Scott Joseph Robidoux, Lauren Taylor Scott, Whitney Elizabeth Sparks, Alireza Vaseghi.

DIRECTORS OR TRUSTEES

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

State of Iowa County of Polk SS

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

Signature of Robert Michael Arena Jr.

Robert Michael Arena Jr. President

Signature of Carrie Jo Thomas

Carrie Jo Thomas VP, Co-Secretary

Signature of David Allen Jacoby

David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 23rd day of April, 2024

Signature of Jennifer Coggins

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



STATEMENT AS OF MARCH 31, 2024 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 .....	7,476,786,852		7,476,786,852	7,320,779,910
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	669,685,929		669,685,929	642,761,118
3. Mortgage loans on real estate:				
3.1 First liens .....	1,259,663,647		1,259,663,647	1,255,626,264
3.2 Other than first liens.....	85,120,190		85,120,190	85,120,469
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 (\$ .....117,431,127 ), cash equivalents (\$ .....406,945,543 ) and short-term investments (\$ ..... 1,924,748 ) .....	526,301,419		526,301,419	809,995,176
6. Contract loans (including \$ ..... premium notes) .....	328,174,753	2,792,368	325,382,385	280,018,777
7. Derivatives .....	130,905,670		130,905,670	118,515,396
8. Other invested assets .....	364,431,324	270	364,431,054	330,614,266
9. Receivables for securities .....	121,151,519		121,151,519	155,254,988
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	10,962,221,302	2,792,638	10,959,428,664	10,998,686,363
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	93,733,942		93,733,942	84,190,245
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	14,277,389	11,110,802	3,166,587	2,750,877
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	16,634,894		16,634,894	17,114,409
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	42,233,239		42,233,239	50,481,022
16.2 Funds held by or deposited with reinsured companies .....	1,227,278,603		1,227,278,603	1,227,311,634
16.3 Other amounts receivable under reinsurance contracts .....	90,431,053	15,464,802	74,966,251	82,292,851
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon ....				
18.2 Net deferred tax asset .....	102,547,554	17,719,953	84,827,601	88,856,017
19. Guaranty funds receivable or on deposit .....	1,106,134		1,106,134	1,171,076
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 .....	5,269,577	5,269,577		
25. Aggregate write-ins for other than invested assets .....	20,446,329	179,800	20,266,529	22,565,418
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	12,576,180,016	52,537,572	12,523,642,444	12,575,419,912
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27)	12,576,180,016	52,537,572	12,523,642,444	12,575,419,912
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity .....	15,026,370		15,026,370	16,204,470
2502. Third Party Receivable .....	5,045,766		5,045,766	6,360,948
2503. TPA Funding Deposit .....	194,393		194,393	
2598. Summary of remaining write-ins for Line 25 from overflow page .....	179,800	179,800		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,446,329	179,800	20,266,529	22,565,418

STATEMENT AS OF MARCH 31, 2024 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 \$ ..... 6,086,165,633 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	6,086,165,633	6,066,884,256
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	493,894,845	493,860,550
4. Contract claims:		
4.1 Life .....	36,380,337	20,465,126
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....	308,453	351,021
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) .....	6,076,656	6,059,924
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 .....	1,176,688	1,208,682
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 \$ ..... 114,573,718 assumed and \$ ..... ceded .....	114,573,718	122,181,266
9.4 Interest Maintenance Reserve .....	296,068,766	302,983,433
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 7,498,030 , accident and health \$ ..... and deposit-type contract funds \$ .....	7,498,030	9,028,214
11. Commissions and expense allowances payable on reinsurance assumed .....	126,241	161,729
12. General expenses due or accrued .....	8,472,225	9,066,747
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 .....	(2,139,985)	(1,654,876)
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....	76,031,010	68,481,336
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	7,500,317	6,595,708
17. Amounts withheld or retained by reporting entity as agent or trustee .....		19,666
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	62,153,705	160,657,051
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 .....	122,699,028	130,821,181
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 .....	3,004,104	594,224
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	4,014,654,425	3,979,804,929
24.08 Derivatives .....	148,572,034	139,556,401
24.09 Payable for securities .....		3
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	390,079,656	377,063,862
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	11,873,295,886	11,894,190,434
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	11,873,295,886	11,894,190,434
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) .....	(278,972,341)	(248,089,421)
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) .....	647,846,558	678,729,478
38. Totals of Lines 29, 30 and 37 .....	650,346,558	681,229,478
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	12,523,642,444	12,575,419,912
<b>DETAILS OF WRITE-INS</b>		
2501. Derivative Collateral .....	366,480,000	355,140,000
2502. DXC Deferred Liability .....	20,186,547	18,517,463
2503. Litigation Reserves .....	2,886,477	2,957,093
2598. Summary of remaining write-ins for Line 25 from overflow page .....	526,632	449,306
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	390,079,656	377,063,862
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	61,313,151	99,748,638	358,347,229
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	146,642,542	27,883,601	371,970,970
4. Amortization of Interest Maintenance Reserve (IMR)	4,241,034	4,850,869	14,451,078
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,451,029	4,439,170	19,114,608
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	350,035	385,941	5,908,610
9. Totals (Lines 1 to 8.3)	216,997,791	137,308,219	769,792,495
10. Death benefits	49,969,040	50,727,092	185,715,228
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	491,424	500,970	1,977,334
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	84,464,881	68,757,894	534,986,526
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,910,902	6,215,908	30,504,856
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	19,281,377	(8,727,029)	(128,974,630)
20. Totals (Lines 10 to 19)	159,117,624	117,474,835	624,209,314
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,760,625	9,215,723	26,617,235
22. Commissions and expense allowances on reinsurance assumed	143,409	1,005,067	1,602,648
23. General insurance expenses and fraternal expenses	18,386,659	28,154,797	101,847,645
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,409,239	4,189,630	15,831,974
25. Increase in loading on deferred and uncollected premiums	(470,596)	(127,554)	1,107,665
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	51,120,526	6,504,432	92,035,223
28. Totals (Lines 20 to 27)	233,467,486	166,416,930	863,251,704
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(16,469,695)	(29,108,711)	(93,459,209)
30. Dividends to policyholders and refunds to members	1,175,905	1,179,184	5,215,582
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(17,645,600)	(30,287,895)	(98,674,791)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,709,624)	13,780,580	86,612,703
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)	(15,935,976)	(44,068,475)	(185,287,494)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (374,925) (excluding taxes of \$ (710,714) transferred to the IMR)	(7,507,764)	(1,967,115)	(37,182,388)
35. Net income (Line 33 plus Line 34)	(23,443,740)	(46,035,590)	(222,469,882)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	681,229,478	958,787,852	958,787,852
37. Net income (Line 35)	(23,443,740)	(46,035,590)	(222,469,882)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (4,256,344)	(839,182)	(27,621,256)	(124,096,302)
39. Change in net unrealized foreign exchange capital gain (loss)	1,379,434	3,037,181	(2,314,434)
40. Change in net deferred income tax	7,859,610	32,331,463	109,349,075
41. Change in nonadmitted assets	(18,514,201)	(2,341,207)	(1,932,013)
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	8,122,154	9,113,436	(5,684,613)
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	(2,056,303)	(2,203,509)	(9,671,710)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(3,390,692)	8,392,195	(20,738,495)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(30,882,920)	(25,327,287)	(277,558,374)
55. Capital and surplus, as of statement date (Lines 36 + 54)	650,346,558	933,460,565	681,229,478
<b>DETAILS OF WRITE-INS</b>			
08.301. Funds Withheld Net Investment Income	348,830	383,748	4,714,135
08.302. Assumed Adj IMR Gains			1,172,767
08.303. Miscellaneous Income	1,205	2,193	21,708
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)	350,035	385,941	5,908,610
2701. Funds Withheld Miscellaneous Expense	49,150,442	4,533,081	82,558,815
2702. Financing Fee	1,970,084	1,971,351	7,924,408
2703. Conversion Fee			1,552,000
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	51,120,526	6,504,432	92,035,223
5301. Prior year correction - Investment Suspense reclass			(42,722,727)
5302. Tax Sharing	(3,390,692)	8,392,195	21,726,034
5303. Prior Year correction - Stop Loss			739,713
5398. Summary of remaining write-ins for Line 53 from overflow page			(481,515)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,390,692)	8,392,195	(20,738,495)

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	60,767,528	99,970,038	359,656,518
2. Net investment income .....	133,734,373	(87,952,344)	328,262,076
3. Miscellaneous income .....	4,801,061	(26,977,798)	21,714,617
4. Total (Lines 1 to 3) .....	199,302,962	(14,960,104)	709,633,211
5. Benefit and loss related payments .....	123,280,801	214,711,308	884,162,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	66,446,495	47,986,286	309,939,240
8. Dividends paid to policyholders .....	1,201,741	1,187,934	4,987,173
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(6,954,245)	(2,135,692)	(125,827,403)
10. Total (Lines 5 through 9) .....	183,974,792	261,749,836	1,073,261,877
11. Net cash from operations (Line 4 minus Line 10) .....	15,328,170	(276,709,940)	(363,628,666)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	184,581,212	105,888,631	1,091,425,645
12.2 Stocks .....			22,486,514
12.3 Mortgage loans .....	5,932,253	22,069,397	109,324,742
12.4 Real estate .....			
12.5 Other invested assets .....	8,999,131	42,169,367	63,721,328
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	34,103,465	118,454,056	51,306,137
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	233,616,061	288,581,451	1,338,264,366
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	397,275,534	397,580,381	1,061,538,558
13.2 Stocks .....		12,502,500	12,502,500
13.3 Mortgage loans .....	8,269,311	15,860,200	81,214,887
13.4 Real estate .....			
13.5 Other invested assets .....	5,507,461	5,623,887	15,487,064
13.6 Miscellaneous applications .....	20,278,635		40,327
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	431,330,941	431,566,968	1,170,783,336
14. Net increase (or decrease) in contract loans and premium notes .....	46,204,040	(8,842,778)	(474,642)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(243,918,920)	(134,142,739)	167,955,672
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	34,295	(38,289,913)	(38,085,098)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(55,137,303)	114,234,536	547,128,610
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(55,103,009)	75,944,623	509,043,512
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(283,693,757)	(334,908,056)	313,370,518
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	809,995,176	496,624,659	496,624,658
19.2 End of period (Line 18 plus Line 19.1) .....	526,301,419	161,716,603	809,995,176

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

20.0001. Settled cession of reinsurance via reduction to reinsurance payable .....			95,327,547
20.0002. Remitted bonds to settle ceded reinsurance obligations .....		(10,409,253)	
20.0003. Paid-in-kind interest - Mortgages .....	(1,226,200)		
20.0004. Paid-in-kind interest - Bonds .....	(3,944,933)	(516,244)	(516,244)
20.0005. Residual Tranches - bonds .....		(2,774,411)	(2,774,411)
20.0006. Restructuring of investments - bonds .....	(88,763,497)		(43,454,425)
20.0007. Restructuring of investments - mortgages .....			(22,070,197)
20.0008. Restructuring of investments - OIA .....			(1,077,099)
20.0009. Correction of prior year errors .....			42,464,529

**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. Individual life .....	128,007,632	165,431,244	614,102,399
2. Group life .....	396	737	99,477
3. Individual annuities .....			
4. Group annuities .....			
5. Accident & health .....			
6. Fraternal .....			
7. Other lines of business .....			
8. Subtotal (Lines 1 through 7) .....	128,008,028	165,431,981	614,201,876
9. Deposit-type contracts .....			
10. Total (Lines 8 and 9)	128,008,028	165,431,981	614,201,876

**Notes to the Financial Statements**

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

**A. Accounting Practices**

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$26,661,948 for the period ended March 31, 2024 and decreased by \$235,277,400 for the period ended December 31, 2023, respectively and the Company's statutory surplus decreased by \$271,061,961 and decreased by \$244,400,013 as of March 31, 2024 and December 31, 2023, 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 #	03/31/2024	12/31/2023
<b>Net Income</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (23,443,740)	\$ (222,469,882)
(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	(26,661,948)	(235,277,400)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 3,218,208</u>	<u>\$ 12,807,518</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 650,346,558	\$ 681,229,478
(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	(271,061,961)	(244,400,013)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 921,408,519</u>	<u>\$ 925,629,491</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 - No Significant Changes

### 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 2024 were 8.50% and 3.51%.
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 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	\$	\$	\$ 420,634,684	\$	\$ 839,028,963	\$ 85,120,190	\$ 1,344,783,837
(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	\$	\$	\$ 413,758,357	\$	\$ 841,867,906	\$ 85,120,469	\$ 1,340,746,732
(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

	03/31/2024	12/31/2023
a. Balance at beginning of period	\$ -	\$ 3,831,488
b. Additions charged to operations	-	-
c. Direct write-downs charged against the allowances	-	3,831,488
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period (a+b-c-d)	\$ -	\$ -

(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 \$0 OTTI charges on loan-backed securities as of March 31, 2024 and \$4,261,048 OTTI charges were recognized as of December 31, 2023.

(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 - None

(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.....	\$.....(4,320,655)
2. 12 months or longer.....	.....(68,845,627)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months.....	\$..... 160,903,644
2. 12 months or longer.....	..... 628,687,505

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

**Notes to the Financial Statements**

**5. Investments (Continued)**

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted 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	120,465,506				120,465,506	71,996,324	48,469,182		120,465,506	0.958	0.962
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	0.247	0.248
j. On deposit with states	7,393,053				7,393,053	7,393,038	15		7,393,053	0.059	0.059
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	717,550,107				717,550,107	749,739,723	(32,189,616)		717,550,107	5.706	5.730
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 876,528,666	\$	\$	\$	\$ 876,528,666	\$ 860,249,085	\$ 16,279,581	\$	\$ 876,528,666	6.970 %	6.999 %

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

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 366,480,000	\$ 366,480,000	2.914 %	2.926 %
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets	\$ 366,480,000	\$ 366,480,000	2.914 %	2.926 %
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) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 366,480,000	3.087 %
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	
	03/31/2024	12/31/2023	03/31/2024	12/31/2023	03/31/2024	12/31/2023
(1) Bonds - amortized cost	-	-	\$ -	\$ -	\$ -	\$ -
(2) LB & SS - amortized cost	9	9	38,066,279	36,337,909	29,411,197	27,777,791
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	9	9	\$ 38,066,279	\$ 36,337,909	\$ 29,411,197	\$ 27,777,791

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

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

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

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2024 and December 31, 2023, 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, 2024 and December 31, 2023, respectively.

**7. Investment Income**

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2024 and December 31, 2023 respectively.

## Notes to the Financial Statements

### 7. Investment Income (Continued)

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross.....	\$ 93,733,942
2.	Nonadmitted.....	\$ —
3.	Admitted.....	\$ 93,733,942

D. The aggregate deferred interest - None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance.....	\$ 14,038,640

### 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 (\$17,666,365) and (\$21,041,006) as of March 31, 2024 and December 31, 2023, 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 2024, 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 quarter ended March 31, 2024, 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 through November 2027 and is expected to affect earnings until 2052. There was \$0 of AFS securities purchased for the year ended March 31, 2024, 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
- (9) Derivative Component Values - None

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.

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity"), a Massachusetts company, which is a wholly-owned indirect subsidiary of The Global Atlantic Financial Group LLC ("TGAFGL"), a Bermuda company.

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.

On January 2, 2024, KKR acquired all the remaining equity interest in Global Atlantic that KKR did not already own. As of January 2, 2024, KKR owns 100.0% of Global Atlantic.

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 January 5, 2024, the Company entered into a Credit Agreement with 2023 Bear Financing L.P., an affiliated entity, in which the Company committed to issue a \$245 million senior loan to 2023 Bear Financing L.P. The Company and 2023 Bear Financing L.P. are both indirect subsidiaries of KKR, the Company's ultimate controlling person.

## Notes to the Financial Statements

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

On February 13, 2024, Commonwealth Annuity, the Company's direct parent, issued a note with a principal sum of \$100 million to the Company.

The combined sums of the following 2024 transactions exceed ½ of 1% of the Company's net admitted assets:

On January 12, 2024, the Company purchased \$2.7 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On January 17, 2024, the Company purchased \$14.8 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 14, 2024, the Company purchased \$14.9 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 14, 2024, the Company purchased \$10.1 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 26, 2024, the Company purchased \$14.6 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 28, 2024, the Company purchased \$17.7 million of corporate obligations from Commonwealth Annuity in exchange for cash.

On October 17, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note with a principal sum of \$150,000,000 at a rate per annum equal to 5.15%, with a maturity date of November 15, 2023, to the Company. There were no outstanding balances on the note as of December 31, 2023.

On September 25, 2023, the Company sold \$59,194,150 of corporate obligations to Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

On September 29, 2023, the Company sold \$41,892,089 of corporate obligations to Commonwealth Annuity in exchange for cash.

On March 29, 2023, the Company received \$47,480,389 (market value) of corporate obligations from Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

On March 9, 2023, the Company received \$23,594,145 (market value) of long duration bonds from Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

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, 2024.

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, 2024, and December 31, 2023, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$3,004,104 and \$594,224 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 \$6,287,409 and \$29,521,869 for the years ended March 31, 2024 and December 31, 2023, 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 captive fees of \$1,954,981 and \$8,050,160 at March 31, 2024 and December 31, 2023, 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 \$22,184,822 and \$114,771,169 as of and for the years ended March 31, 2024 and December 31, 2023, 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

**Notes to the Financial Statements**

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

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

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$.....	\$..... 621,258,744	\$..... 172,995,012	\$..... (448,263,732)
CAPE VERITY III		1,516,601,572	409,066,127	(1,107,535,445)
GOTHAM		189,013,031	50,858,432	(138,154,599)

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

(3) RBC Impact

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

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

**11. Debt**

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$509,000,000. 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	9,070,000	9,070,000	
(c) Activity stock	22,050,000	22,050,000	
(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	\$... 509,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$..... -	\$..... -	\$.....
(b) Membership stock - Class B	9,070,000	9,070,000	
(c) Activity stock	22,050,000	22,050,000	
(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	\$... 492,000,000		

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

Membership Stock	Eligible for Redemption					
	(1) Current Year Total (2+3+4+5+6)	(2) Not 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	\$..... 9,070,000	\$..... 9,070,000	\$.....	\$.....	\$.....	\$.....



**Notes to the Financial Statements**

**11. Debt (Continued)**

(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)	\$ 653,329,650	\$ 717,550,107	\$ 490,000,000
2. Current year general account total collateral pledged	653,329,650	717,550,107	490,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	682,135,230	749,739,723	490,000,000

(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)	\$ 682,135,230	\$ 749,739,723	\$ 490,000,000
2. Current year general account maximum collateral pledged	682,135,230	749,739,723	490,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	713,637,518	770,245,489	490,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding agreements	490,000,000	490,000,000		\$ 490,958,392
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$ -</u>	<u>\$ 490,958,392</u>
2. Prior Year-end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding agreements	490,000,000	490,000,000		\$ 490,964,231
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$ -</u>	<u>\$ 490,964,231</u>

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

	(1) Total (2+3)	(2) General Account	(3) 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 - Not Applicable
- 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

## Notes to the Financial Statements

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. 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, 2024 and December 31, 2023 was \$546,875 and \$1,457,852, 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 \$45,172,510 and \$41,755,348 at March 31, 2024 and December 31, 2023, 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, 2024 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,555,868.

- (2) Nature and circumstances of guarantee - None
- (3) Aggregate compilation of guarantee obligations - None

#### B. Assessments

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

- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities

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

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

**Notes to the Financial Statements**

**14. Liabilities, Contingencies and Assessments (Continued)**

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.

In connection with a cybersecurity incident on May 29, 2023, related to services provided to several companies by Pension Benefits Information LLC, and its use of MOVEit software ("PBI/MOVEit Incident"), The Global Atlantic Financial Group LLC or some of its affiliates have received a total of five putative class action complaints alleging failure to properly secure and safeguard customers' sensitive information. Four cases originated in United States District Court for the Southern District of New York: *Clancy, Michael v. The Global Atlantic Financial Group LLC* (1:23-cv-07975) filed September 8, 2023, *Guzman, Marcelina v. The Global Atlantic Financial Group LLC* (1:23-cv-08150) filed September 14, 2023, and *Hendrix, Eudoice v. Global Atlantic Financial Company, Accordia Life and Annuity Company, Commonwealth Annuity and Life Insurance Company, First Allmerica Financial Life Insurance Company and Forethought Life Insurance Company* (1:23-cv-08058) filed September 12, 2023, and *Bernstein, Michael v. The Global Atlantic Financial Group LLC* (1:23-cv-9868) filed in New York state court September 15, 2023. A fifth case was filed in the United States District Court for the Southern District of Indiana, but subsequently was voluntarily dismissed: *Hansa v. Forethought Life Insurance Company, Global Atlantic Insurance Network LLC, and The Global Atlantic Financial Group LLC* (1:23-cv-01549) filed August 28, 2023. The Company itself is currently a party only in the *Hendrix* case. A judicial panel consolidated certain PBI/MOVEit Incident-related litigation in an MDL and transferred the cases to the District of Massachusetts, before Judge Allison Burroughs. This order applies to all matters against The Global Atlantic Financial Group LLC and its affiliates.

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 \$2,886,477 and \$2,957,093 at March 31, 2024 and December 31, 2023, respectively.

F. All Other Contingencies - Not Applicable

**15. 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 (\$17,596,022) as of March 31, 2024. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$366,480,000 from counterparties as of March 31, 2024. 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**

**20. Fair Value Measurements**

A. Fair Value Measurement

(1) Fair value at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
COMMON STOCK (UNAFFILIATED)	\$ 5,646,355	\$	\$	\$	\$ 5,646,355
DERIVATIVE ASSETS	111,438	(9,238,986)			(9,127,548)
Total assets at fair value/NAV	\$ 5,757,793	\$ (9,238,986)	\$	\$	\$ (3,481,193)
<b>b. Liabilities at fair value</b>					
DERIVATIVE LIABILITIES	\$ 191,867	\$ 148,380,168	\$	\$	\$ 148,572,035
Total liabilities at fair value	\$ 191,867	\$ 148,380,168	\$	\$	\$ 148,572,035

(2) Fair value measurements in Level 3 of the fair value hierarchy - None

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended March 31, 2024.

(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, 2024, the Company has no 6 rated bonds. As of December 31, 2023, the Company had no 6 rated bonds..

The Company does not own any common stock with fair value measurements in level 2 or 3 at March 31, 2024.

**Notes to the Financial Statements**

**20. Fair Value Measurements (Continued)**

(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	\$ 6,498,931,929	\$ 7,476,786,852	\$ 4,592,101	\$ 5,142,047,513	\$ 1,352,292,315	\$	\$ -
CML	1,245,375,435	1,344,783,837	-	-	1,245,375,435	-	-
OIA	265,114,557	277,456,538	-	-	265,114,557	-	126,533,655
INVESTMENT IN LLC	-	86,974,516	-	-	-	-	86,974,516
PREFERRED STOCK	-	-	-	-	-	-	-
COMMON STOCK	36,766,355	36,766,355	5,646,355	-	31,120,000	-	-
INVESTMENT IN SUB	-	632,919,574	-	-	-	-	632,919,574
SHORT-TERM INVESTMENTS	1,468,574	1,924,748	-	721,032	747,542	-	-
CASH AND EQUIVALENTS	524,376,670	524,376,670	524,376,670	-	-	-	-
DERIVATIVES	499,831,314	130,905,670	111,438	499,719,876	-	-	-
TOTAL ASSETS	9,071,864,832	10,512,894,760	534,726,564	5,642,488,420	2,894,649,848	-	846,427,746
DERIVATIVE LIABILITIES	148,572,035	148,572,035	191,867	148,380,168	-	-	-
TOTAL LIABILITIES	148,572,035	148,572,035	191,867	148,380,168	-	-	-

**D. Not Practicable to Estimate Fair Value**

As of March 31, 2024, the Company owns 10 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	\$ 1,552,744	%		1
BA Common Stock	3,290,720			1
BA Common Stock	-			1
BA Common Stock	243,695			1
BA Common Stock	79,609,954			1
BA Common Stock	40,056,057			1
BA Common Stock	1,689,932			1
BA Common Stock	90,554			1
Common Stock	632,919,574			2
BA Common Stock	86,974,516			3

**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 \$7,393,053 and \$7,393,038 as of March 31, 2024 and December 31, 2023, 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, 2024 is \$64,993,648.

**D. Business Interruption Insurance Recoveries**

The Company did not have any business interruption insurance recoveries as of March 31, 2024 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.

**Notes to the Financial Statements**

**21. Other Items (Continued)**

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

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities.....	\$ 3,733,685	\$ 3,553,787	\$ 3,095,690	\$ .....
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>\$ 3,733,685</u>	<u>\$ 3,553,787</u>	<u>\$ 3,095,690</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 13, 2024.

**23. Reinsurance - No Significant Changes**

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

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

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

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

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

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

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

**26. Intercompany Pooling Arrangements - Not Applicable**

**27. Structured Settlements - Not Applicable**

**28. Health Care Receivables - Not Applicable**

**29. Participating Policies**

For the reporting quarter ended March 31, 2024, the Company's assumed participating policies were approximately 1.67% 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, 2024 and the year ended December 31, 2023 was \$1,175,905 and \$5,215,582 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**

## Notes to the Financial Statements

- 34. **Premiums and Annuity Considerations Deferred and Uncollected** - No Significant Changes
- 35. **Separate Accounts** - Not Applicable
- 36. **Loss/Claim Adjustment Expenses** - None

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ X ] No [ ] N/A [ ]  
If yes, attach an explanation.  
On January 2, 2024, KKR indirectly acquired the remaining 36.7% of Accordia Life and Annuity Company (Accordia) that KKR did not already own in the 2024 Merger. The identity and operations of Accordia have not materially changed as a result of the 2024 Merger. Accordia's home office address and principal executive office address remains at 215 10th Street, Suite 1100, Des Moines, Iowa 50309. ....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/24/2021
- 6.4 By what department or departments?  
Iowa Insurance Department .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information: .....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. ....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
REDI Global Technologies LLC .....	New York, NY .....	..NO..	..NO..	..NO..	..YES..
Epoch Securities, Inc. ....	New York, NY .....	..NO..	..NO..	..NO..	..NO..
Mercer Allied Company, L.P. ....	Saratoga Springs, NY .....	..NO..	..NO..	..NO..	..YES..
Global Atlantic Investment Advisors, LLC .....	Indianapolis, IN .....	..NO..	..NO..	..NO..	..YES..
Global Atlantic Distributors, LLC .....	Hartford, 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..
KKR Capital Markets II 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 .....	\$ 1,206,708,801	\$ 1,372,010,097
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ 607,427,823	\$ 632,919,574
14.24 Short-Term Investments .....	\$ .....	\$ 1,164,727
14.25 Mortgage Loans on Real Estate .....	\$ 674,583,804	\$ 683,665,293
14.26 All Other .....	\$ 107,407,566	\$ 102,746,656
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 2,596,127,994	\$ 2,792,506,347
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 ..... \$..... 420,634,684
- 1.13 Commercial Mortgages ..... \$..... 924,149,153
- 1.14 Total Mortgages in Good Standing ..... \$ 1,344,783,837
- 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) ..... \$ 1,344,783,837
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages ..... \$.....
- 1.62 Residential Mortgages ..... \$.....
- 1.63 Commercial Mortgages ..... \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$.....
2. Operating Percentages:
- 2.1 A&H loss percent ..... %
- 2.2 A&H cost containment percent ..... %
- 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$.....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]
- Fraternal Benefit Societies Only:**
- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain: .....  
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

### SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2024 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	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	2,416,298			2,416,298	
2. Alaska	AK	L	80,709			80,709	
3. Arizona	AZ	L	3,056,200			3,056,200	
4. Arkansas	AR	L	400,787			400,787	
5. California	CA	L	25,658,858			25,658,858	
6. Colorado	CO	L	1,996,088			1,996,088	
7. Connecticut	CT	L	1,011,977			1,011,977	
8. Delaware	DE	L	146,474			146,474	
9. District of Columbia	DC	L	84,300			84,300	
10. Florida	FL	L	8,164,110			8,164,110	
11. Georgia	GA	L	2,709,568			2,709,568	
12. Hawaii	HI	L	1,519,417			1,519,417	
13. Idaho	ID	L	547,225			547,225	
14. Illinois	IL	L	2,522,249			2,522,249	
15. Indiana	IN	L	1,969,579			1,969,579	
16. Iowa	IA	L	3,840,100			3,840,100	
17. Kansas	KS	L	945,567			945,567	
18. Kentucky	KY	L	1,484,948			1,484,948	
19. Louisiana	LA	L	836,934			836,934	
20. Maine	ME	L	193,328			193,328	
21. Maryland	MD	L	1,563,617			1,563,617	
22. Massachusetts	MA	L	1,854,150			1,854,150	
23. Michigan	MI	L	2,808,868			2,808,868	
24. Minnesota	MN	L	4,478,036			4,478,036	
25. Mississippi	MS	L	564,549			564,549	
26. Missouri	MO	L	1,165,619			1,165,619	
27. Montana	MT	L	97,862			97,862	
28. Nebraska	NE	L	857,843			857,843	
29. Nevada	NV	L	900,320			900,320	
30. New Hampshire	NH	L	143,190			143,190	
31. New Jersey	NJ	L	7,513,790			7,513,790	
32. New Mexico	NM	L	410,781			410,781	
33. New York	NY	N	4,823,921			4,823,921	
34. North Carolina	NC	L	3,684,749			3,684,749	
35. North Dakota	ND	L	311,420			311,420	
36. Ohio	OH	L	4,489,727			4,489,727	
37. Oklahoma	OK	L	722,110			722,110	
38. Oregon	OR	L	686,656			686,656	
39. Pennsylvania	PA	L	3,157,035			3,157,035	
40. Rhode Island	RI	L	408,380			408,380	
41. South Carolina	SC	L	2,513,462			2,513,462	
42. South Dakota	SD	L	268,222			268,222	
43. Tennessee	TN	L	1,807,784			1,807,784	
44. Texas	TX	L	11,352,427			11,352,427	
45. Utah	UT	L	2,727,964			2,727,964	
46. Vermont	VT	L	45,786			45,786	
47. Virginia	VA	L	1,653,960			1,653,960	
48. Washington	WA	L	3,847,206			3,847,206	
49. West Virginia	WV	L	334,307			334,307	
50. Wisconsin	WI	L	1,448,551			1,448,551	
51. Wyoming	WY	L	111,114			111,114	
52. American Samoa	AS	N	234			234	
53. Guam	GU	N					
54. Puerto Rico	PR	N	51,193			51,193	
55. U.S. Virgin Islands	VI	N	1,329			1,329	
56. Northern Mariana Islands	MP	N	756			756	
57. Canada	CAN	N	5,417			5,417	
58. Aggregate Other Aliens	OT	XXX	298,726			298,726	
59. Subtotal	XXX		126,695,776			126,695,776	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		901,149			901,149	
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		259,063			259,063	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		127,855,988			127,855,988	
96. Plus Reinsurance Assumed	XXX		11,387,206			11,387,206	
97. Totals (All Business)	XXX		139,243,194			139,243,194	
98. Less Reinsurance Ceded	XXX		76,522,814			76,522,814	
99. Totals (All Business) less Reinsurance Ceded	XXX		62,720,380			62,720,380	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		298,726			298,726	
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		298,726			298,726	
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

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

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STATEMENT AS OF MARCH 31, 2024 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 Limited (Delaware)	DE	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.		
					1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
					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	100.000	KKR & Co. Inc.		
			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.		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1090854				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.		
			88-1979352				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
							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	LLC	Management	0.000	KKR & Co. Inc.		
							Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF MARCH 31, 2024 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				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				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				KPBN 2022-1 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			92-1077691				WABW 2023 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			92-1402466				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			90-0928452				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		

STATEMENT AS OF MARCH 31, 2024 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)	*
			85-0526287				AINXL 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				TBDX 2018-1, LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							WALR 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				HECR 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				DMAZ 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.		
							LEDSL 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.		
							GSPWC 2023 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		



STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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							RINTSP LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
							TOAMS 2017-1 LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
							GSPPR LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
							SPPRE LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
			92-1187937 ..				HAVI 2023-3A LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
			92-1198046 ..				WSTI 2023-3B LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
			93-4460677 ..				FRHT 2023 LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
							RWINV 2024 LLC .....	DE.....	NIA.....	Global Atlantic Financial Company .....	Management .....	0.000 .....	KKR & Co. Inc. ....		
							Chase P Mezzan .....	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
<b>AUGUST FILING</b>	
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. Misc Accounts Rec .....	179,800	179,800		
2597. Summary of remaining write-ins for Line 25 from overflow page	179,800	179,800		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts Payable .....	526,632	449,306
2597. Summary of remaining write-ins for Line 25 from overflow page	526,632	449,306

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. Prior year correction - FABN/FHLB Hedge Correction .....			(481,515)
5397. Summary of remaining write-ins for Line 53 from overflow page			(481,515)

STATEMENT AS OF MARCH 31, 2024 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 .....	1,340,746,733	1,362,081,259
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	9,495,511	59,144,690
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	473,846	1,506,967
5. Unrealized valuation increase/(decrease) .....		3,812,100
6. Total gain (loss) on disposals .....		2,048,017
7. Deduct amounts received on disposals .....	5,932,253	87,254,545
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		591,755
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) .....	1,344,783,837	1,340,746,733
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	1,344,783,837	1,340,746,733
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	1,344,783,837	1,340,746,733

**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 .....	330,614,536	382,605,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	51,183,958	15,494,973
2.2 Additional investment made after acquisition .....		46,381
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	262,015	221,079
5. Unrealized valuation increase/(decrease) .....	(7,178,736)	(21,981,569)
6. Total gain (loss) on disposals .....	100,284	18,004,750
7. Deduct amounts received on disposals .....	8,999,131	63,775,618
8. Deduct amortization of premium and depreciation .....		713
9. Total foreign exchange change in book/adjusted carrying value .....	(1,551,602)	
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	364,431,324	330,614,536
12. Deduct total nonadmitted amounts .....	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	364,431,054	330,614,266

**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 .....	7,963,541,028	8,054,484,875
2. Cost of bonds and stocks acquired .....	444,307,467	1,033,877,288
3. Accrual of discount .....	1,804,123	5,284,646
4. Unrealized valuation increase/(decrease) .....	26,924,812	(120,361,562)
5. Total gain (loss) on disposals .....	(1,089,888)	(6,503,712)
6. Deduct consideration for bonds and stocks disposed of .....	277,318,743	981,878,632
7. Deduct amortization of premium .....	3,442,037	25,832,319
8. Total foreign exchange change in book/adjusted carrying value .....	(8,253,981)	13,265,836
9. Deduct current year's other than temporary impairment recognized .....		9,121,687
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) .....	8,146,472,781	7,963,541,028
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	8,146,472,781	7,963,541,028

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	4,020,310,249	299,933,239	165,460,155	(51,113,097)	4,103,670,236			4,020,310,249
2. NAIC 2 (a) .....	3,098,763,341	150,502,226	82,521,254	41,577,861	3,208,322,174			3,098,763,341
3. NAIC 3 (a) .....	113,129,277	3,794,810	29,947,167	(655,468)	86,321,452			113,129,277
4. NAIC 4 (a) .....	52,239,133	5,892,276	480,055	(236,450)	57,414,905			52,239,133
5. NAIC 5 (a) .....	36,337,909	1,790,317		(61,947)	38,066,279			36,337,909
6. NAIC 6 (a) .....								
7. Total Bonds	7,320,779,909	461,912,869	278,408,631	(10,489,101)	7,493,795,046			7,320,779,909
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock	7,320,779,909	461,912,869	278,408,631	(10,489,101)	7,493,795,046			7,320,779,909

(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 \$ 17,008,194 ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,924,748	XXX	1,926,223	20,608	

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of short-term investments acquired .....	1,925,192	4,810,368
3. Accrual of discount .....		
4. Unrealized valuation increase/(decrease) .....		
5. Total gain (loss) on disposals .....		7,363
6. Deduct consideration received on disposals .....		4,810,368
7. Deduct amortization of premium .....	444	7,363
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) .....	1,924,748	
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	1,924,748	

**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)	(21,041,008)
2. Cost Paid/(Consideration Received) on additions	60,403,581
3. Unrealized Valuation increase/(decrease)	(7,268,621)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	73,786,048
6. Considerations received/(paid) on terminations	71,594,110
7. Amortization	(63,066,929)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	11,185,016
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(17,596,023)
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	(17,596,023)

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
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	(70,342)
3.12 Section 1, Column 15, prior year	(70,342)
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	(70,342)
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)	(70,342)
4.1 Cumulative variation margin on terminated contracts during the year	10,502
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	10,502
4.23 SSAP No. 108 adjustments	10,502
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)	(70,341)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(70,341)

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	1.F.FE	60,000,000	15,968,649	(39,044,521)	02/01/2021	04/01/2049	RSAT		(52,137,415)	546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO	1.F.FE	15,968,649	13,092,894
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	1.G.FE		26,461,679	17,230,530	02/01/2021	03/15/2050	RSAT			060516-HS-1	BANK OF AMERICA CORP	1.G.FE	26,461,679	17,230,530
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	2.B.FE		2,223,194	1,566,312	02/01/2021	05/01/2050	RSAT			50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC	2.B.FE	2,223,194	1,566,312
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	2.B.FE		16,851,070	10,423,908	02/01/2021	05/15/2050	RSAT			963320-AX-4	WHIRLPOOL CORP	2.B.FE	16,851,070	10,423,908
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	1.G.FE	60,000,000	10,215,939	9,148,660	02/01/2021	04/15/2048	RSAT			035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	1.G.FE	10,215,939	9,148,660
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	1.G.FE		25,068,752	16,265,377	02/01/2021	04/01/2050	RSAT			209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	1.G.FE	25,068,752	16,265,377
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	2.B.FE		24,730,228	16,300,956	02/01/2021	04/05/2050	RSAT			14448C-AS-3	CARRIER GLOBAL CORP	2.B.FE	24,730,228	16,300,956
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230206- 280203/SOFR+0.26%	2.B.FE	55,000,000	19,788,712	17,157,860	02/01/2021	03/09/2049	RSAT			00206R-DK-5	AT&T INC	2.B.FE	19,788,712	17,157,860
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230206- 280203/SOFR+0.26%	2.B.FE		19,264,009	13,011,338	02/01/2021	04/15/2050	RSAT			87264A-AZ-8	T-MOBILE USA INC	2.B.FE	19,264,009	13,011,338
76027#FS9	T 4 11/15/52 Govt/USD/TRS/240111- 250113/SOFR+0.19%	2.B.FE		16,960,924	10,944,791	02/01/2021	11/15/2050	RSAT			260543-DD-2	DOW CHEMICAL CO	2.B.FE	16,960,924	10,944,791
76027#FT7	T 4 11/15/52 Govt/USD/TRS/240111- 250113/SOFR+0.19%	1.F.FE	28,000,000	14,933,414	13,100,007	08/09/2022	07/15/2048	RSAT			26444H-AF-8	DUKE ENERGY FLORIDA LLC	1.F.FE	14,933,414	13,100,007
76027#FT7	T 4 11/15/52 Govt/USD/TRS/230109- 260109/SOFR+0.25%	2.A.FE		14,620,441	11,423,353	02/01/2021	11/15/2049	RSAT			219350-BP-9	CORNING INC	2.A.FE	14,620,441	11,423,353
76027#FU4	T 4 11/15/52 Govt/USD/TRS/230109- 260109/SOFR+0.25%	1.C.FE	28,000,000	14,450,898	11,033,091	02/01/2021	08/15/2048	RSAT			084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	1.C.FE	14,450,898	11,033,091
76027#FU4	T 4 11/15/52 Govt/USD/TRS/230109- 260109/SOFR+0.25%	1.G.FE		14,495,148	10,680,319	02/01/2021	12/01/2048	RSAT			209111-FT-5	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	1.G.FE	14,495,148	10,680,319
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230109- 280107/SOFR+0.35%	2.A.FE	84,000,000	5,585,877	5,292,086	02/01/2021	12/01/2049	RSAT			040555-DA-9	ARIZONA PUBLIC SERVICE CO	2.A.FE	5,585,877	5,292,086
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230109- 280107/SOFR+0.35%	2.B.FE		40,867,818	40,638,141	02/01/2021	05/22/2045	RSAT			38148L-AF-3	GOLDMAN SACHS GROUP INC	2.B.FE	40,867,818	40,638,141
76027#FV2	T 4 11/15/52 Govt/USD/TRS/240109- 280107/SOFR+0.35%	2.C.FE		37,593,785	28,625,979	02/01/2021	03/01/2049	RSAT			87938W-AX-1	TELEFONICA EMISIONES SAU	2.C.FE	37,593,785	28,625,979
76027#FW0	T 4 11/15/52 Govt/USD/TRS/230111- 250109/SOFR+0.1975%	1.F.FE	11,000,000	10,984,129	6,964,859	02/01/2021	06/15/2048	RSAT			745332-CH-7	PUGET SOUND ENERGY INC	1.F.FE	10,984,129	6,964,859
76027#FX8	T 4 11/15/52 Govt/USD/TRS/230111- 260113/SOFR+0.25%	1.F.FE	11,000,000	12,145,153	12,587,009	10/31/2022	09/01/2048	RSAT			29364W-BB-3	ENTERGY LOUISIANA LLC	1.F.FE	12,145,153	12,587,009
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.A.FE	33,000,000	10,242,313	6,865,660	02/01/2021	06/15/2048	RSAT			031162-CD-0	AMGEN INC	2.A.FE	10,242,313	6,865,660
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.B.FE		12,770,326	13,609,160	10/28/2022	04/28/2050	RSAT			63111X-AB-7	NASDAQ INC	2.B.FE	12,770,326	13,609,160
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.B.FE		10,658,303	11,536,327	10/31/2022	06/01/2051	RSAT			00206R-KA-9	AT&T INC	2.B.FE	10,658,303	11,536,327
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	1.G.FE	60,000,000	18,329,829	19,925,644	11/02/2022	11/15/2049	RSAT			276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC	1.G.FE	18,329,829	19,925,644
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	2.B.FE		23,890,772	14,460,957	02/01/2021	04/01/2050	RSAT			68389X-BX-2	ORACLE CORP	2.B.FE	23,890,772	14,460,957

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	2.B.FE		20,099,471	12,969,368	02/01/2021	07/01/2050	RSAT			22822V-AQ-4	CROWN CASTLE INC	2.B.FE	20,099,471	12,969,368
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.E.FE	190,000,000	3,559,114	3,802,072	02/01/2021	09/15/2047	RSAT			665772-CQ-0	NORTHERN STATES POWER CO	1.E.FE	3,559,114	3,802,072
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.F.FE		9,616,059	7,284,929	02/01/2021	03/15/2049	RSAT			911312-BQ-8	UNITED PARCEL SERVICE INC	1.F.FE	9,616,059	7,284,929
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G.FE		9,758,562	7,850,130	02/01/2021	12/15/2047	RSAT			05723K-AF-7	BAKER HUGHES HOLDINGS LLC	1.G.FE	9,758,562	7,850,130
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G.FE		8,460,655	5,659,865	02/01/2021	09/21/2048	RSAT			45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	1.G.FE	8,460,655	5,659,865
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G.FE		22,274,348	19,877,864	02/01/2021	11/14/2048	RSAT			00287Y-BD-0	ABBVIE INC	1.G.FE	22,274,348	19,877,864
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G.FE		7,696,272	6,880,310	08/09/2022	11/01/2049	RSAT			20030N-CE-9	COMCAST CORP	1.G.FE	7,696,272	6,880,310
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G.FE		5,054,398	5,177,448	10/31/2022	03/15/2051	RSAT			875127-BJ-0	TAMPA ELECTRIC CO	1.G.FE	5,054,398	5,177,448
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A.FE		9,847,983	7,522,493	02/01/2021	09/01/2047	RSAT			15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORP	2.A.FE	9,847,983	7,522,493
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A.FE		9,520,571	9,491,579	02/01/2021	01/10/2048	RSAT			202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	2.A.FE	9,520,571	9,491,579
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A.FE		5,738,378	5,464,639	02/01/2021	03/15/2048	RSAT			114259-AQ-7	BROOKLYN UNION GAS CO	2.A.FE	5,738,378	5,464,639
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A.FE		8,164,284	7,967,278	02/01/2021	09/06/2049	RSAT			05526D-BK-0	BAT CAPITAL CORP	2.A.FE	8,164,284	7,967,278
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A.FE		6,008,208	3,664,985	02/01/2021	10/15/2049	RSAT			092113-AS-8	BLACK HILLS CORP	2.A.FE	6,008,208	3,664,985
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		8,634,448	7,985,656	02/01/2021	02/15/2048	RSAT			31428X-BQ-8	FEDEX CORP	2.B.FE	8,634,448	7,985,656
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		9,787,608	7,497,321	02/01/2021	02/01/2049	RSAT			682680-BZ-5	ONEOK INC	2.B.FE	9,787,608	7,497,321
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		12,582,871	7,597,317	02/01/2021	09/23/2049	RSAT			46115H-BN-6	INTESA SANPAOLO SPA	2.B.FE	12,582,871	7,597,317
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		4,859,711	3,042,658	02/01/2021	03/01/2050	RSAT			025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC	2.B.FE	4,859,711	3,042,658
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		6,820,515	4,385,928	02/01/2021	04/15/2050	RSAT			30161N-AY-7	EXELON CORP	2.B.FE	6,820,515	4,385,928
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		7,620,831	6,770,435	08/04/2022	05/01/2049	RSAT			03836W-AC-7	ESSENTIAL UTILITIES INC	2.B.FE	7,620,831	6,770,435

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		4,561,509	4,089,831	08/04/2022	03/15/2051	RSAT				85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	2.B.FE	4,561,509	4,089,831
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		7,603,145	6,434,929	08/09/2022	06/25/2048	RSAT				07274N-AQ-6	BAYER US FINANCE II LLC	2.B.FE	7,603,145	6,434,929
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		4,231,830	3,909,370	08/09/2022	11/30/2048	RSAT				260543-CR-2	DOW CHEMICAL CO	2.B.FE	4,231,830	3,909,370
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B.FE		9,715,743	10,615,567	10/28/2022	05/15/2050	RSAT				824348-BM-7	SHERWIN-WILLIAMS CO	2.B.FE	9,715,743	10,615,567
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.C.FE		5,525,550	3,427,762	02/01/2021	08/15/2049	RSAT				37940X-AC-6	GLOBAL PAYMENTS INC	2.C.FE	5,525,550	3,427,762
76027#GF6	T 3 7/8 05/15/43 Govt/USD/TRS/230818- 280818/SOFR+0.25375%	1.F.FE	21,000,000	20,040,295	19,716,676	01/03/2023	02/01/2053	RSAT				202795-JY-7	COMMONWEALTH EDISON CO	1.F.FE	20,040,295	19,716,676
76027#GF6	T 3 7/8 05/15/43 Govt/USD/TRS/230818- 280818/SOFR+0.25375%	1.G.FE		4,125,025	3,360,853	02/01/2021	01/23/2049	RSAT				06051G-HA-0	BANK OF AMERICA CORP	1.G.FE	4,125,025	3,360,853
76027#GG4	T 4 1/8 08/15/53 Govt/USD/TRS/230818- 280818/SOFR+0.25375%	1.E.FE	16,000,000	1,155,543	783,087	08/09/2021	03/05/2051	RSAT				191216-DL-1	COCA-COLA CO	1.E.FE	1,155,543	783,087
76027#GG4	T 4 1/8 08/15/53 Govt/USD/TRS/230818- 280818/SOFR+0.25375%	1.F.FE		10,877,709	7,753,212	02/01/2021	08/15/2059	RSAT				91324P-DV-1	UNITEDHEALTH GROUP INC	1.F.FE	10,877,709	7,753,212
76027#GG4	T 4 1/8 08/15/53 Govt/USD/TRS/230818- 280818/SOFR+0.25375%	2.B.FE		4,042,693	3,556,902	02/01/2021	08/01/2041	RSAT				25746U-BM-0	DOMINION ENERGY INC	2.B.FE	4,042,693	3,556,902
76027#GH2	T 3 7/8 05/15/43 Govt/USD/TRS/230822- 280822/SOFR+0.25375%	1.F.FE	21,000,000	4,092,602	3,564,685	06/23/2022	03/15/2049	RSAT				039483-BQ-4	ARCHER-DANIELS-MIDLAND CO	1.F.FE	4,092,602	3,564,685
76027#GH2	T 3 7/8 05/15/43 Govt/USD/TRS/230822- 280822/SOFR+0.25375%	2.B.FE		7,186,387	6,778,884	06/23/2022	09/15/2055	RSAT				00206R-LJ-9	AT&T INC	2.B.FE	7,186,387	6,778,884
76027#GJ8	T 4 1/8 08/15/53 Govt/USD/TRS/230816- 280816/SOFR+0.255%	1.G.FE	16,000,000	11,019,942	8,041,328	02/01/2021	09/14/2048	RSAT				88579Y-BD-2	3M CO	1.G.FE	11,019,942	8,041,328
76027#GJ8	T 4 1/8 08/15/53 Govt/USD/TRS/230816- 280816/SOFR+0.255%	1.G.FE		2,475,264	2,295,696	06/23/2022	12/01/2047	RSAT				278865-BA-7	ECOLAB INC	1.G.FE	2,475,264	2,295,696
76027#GJ8	T 4 1/8 08/15/53 Govt/USD/TRS/230816- 280816/SOFR+0.255%	1.G.FE		1,026,465	981,745	03/30/2023	05/15/2046	RSAT				539830-BL-2	LOCKHEED MARTIN CORP	1.G.FE	1,026,465	981,745
76027#GJ8	T 4 1/8 08/15/53 Govt/USD/TRS/230816- 280816/SOFR+0.255%	2.B.FE		1,469,405	1,606,564	11/03/2022	10/01/2045	RSAT				871829-AY-3	SYSCO CORP	2.B.FE	1,469,405	1,606,564
76027#GK5	T 4 1/8 08/15/53 Govt/USD/TRS/230822- 280822/SOFR+0.25375%	1.F.FE	16,000,000	4,880,280	3,495,686	02/01/2021	08/15/2049	RSAT				26442C-AZ-7	DUKE ENERGY CAROLINAS LLC	1.F.FE	4,880,280	3,495,686
76027#GK5	T 4 1/8 08/15/53 Govt/USD/TRS/230822- 280822/SOFR+0.25375%	1.G.FE		9,898,913	8,510,665	02/01/2021	08/15/2047	RSAT				883556-BY-7	THERMO FISHER SCIENTIFIC INC	1.G.FE	9,898,913	8,510,665
76027#GK5	T 4 1/8 08/15/53 Govt/USD/TRS/230822- 280822/SOFR+0.25375%	2.B.FE		1,224,372	863,809	08/09/2021	05/20/2050	RSAT				075887-CX-3	BECTON DICKINSON AND CO	2.B.FE	1,224,372	863,809

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
76027#GL3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.B.FE	21,000,000	4,253,268	4,037,862	06/23/2022	12/15/2049	RSAT				695156-AV-1	PACKAGING CORP OF AMERICA	2.B.FE	4,253,268	4,037,862
76027#GL3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.B.FE	7,805,574	7,805,574	7,347,979	06/23/2022	06/01/2051	RSAT				00206R-KA-9	AT&T INC	2.B.FE	7,805,574	7,347,979
76027#GL3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.C.FE	9,022,877	9,022,877	9,204,394	01/03/2023	06/15/2050	RSAT				03027X-BD-1	AMERICAN TOWER CORP	2.C.FE	9,022,877	9,204,394
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	1.C.FE	30,000,000	2,279,707	2,254,258	08/07/2023	01/15/2042	RSAT				478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LLC	1.C.FE	2,279,707	2,254,258
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE	12,970,195	12,970,195	9,238,294	02/01/2021	05/01/2049	RSAT				00108W-AJ-9	AEP TEXAS INC	2.A.FE	12,970,195	9,238,294
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE	503,093	503,093	464,655	06/23/2022	05/01/2049	RSAT				00108W-AJ-9	AEP TEXAS INC	2.A.FE	503,093	464,655
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE	4,521,618	4,521,618	4,527,407	11/22/2022	05/01/2049	RSAT				00108W-AJ-9	AEP TEXAS INC	2.A.FE	4,521,618	4,527,407
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE	9,732,717	9,732,717	10,371,416	05/19/2023	05/13/2051	RSAT				01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	2.A.FE	9,732,717	10,371,416
76027#GN9	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	1.E.FE	20,000,000	1,423,434	1,183,729	02/01/2021	03/15/2049	RSAT				532457-BT-4	ELI LILLY AND CO	1.E.FE	1,423,434	1,183,729
76027#GN9	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.B.FE	9,103,032	9,103,032	6,352,726	01/08/2021	11/30/2048	RSAT				260543-CR-2	DOW CHEMICAL CO	2.B.FE	9,103,032	6,352,726
76027#GN9	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.B.FE	9,418,306	9,418,306	6,797,409	02/01/2021	05/13/2050	RSAT				67077M-AX-6	NUTRIEN LTD	2.B.FE	9,418,306	6,797,409
76027#GP4	T 4 3/8 08/15/43 Govt/USD/TRS/230922-240925/SOFR+0.14%	2.A.FE	20,500,000	3,164,278	2,826,736	07/25/2022	03/01/2049	RSAT				040555-CY-8	ARIZONA PUBLIC SERVICE CO	2.A.FE	3,164,278	2,826,736
76027#GP4	T 4 1/8 08/15/53 Govt/USD/TRS/230922-240925/SOFR+0.14%	2.A.FE	17,388,886	17,388,886	16,881,570	02/10/2023	01/09/2048	RSAT				53944Y-AE-3	LLOYDS BANKING GROUP PLC	2.A.FE	17,388,886	16,881,570
76027#G02	T 4 1/8 08/15/53 Govt/USD/TRS/230814-280814/SOFR+0.25%	1.D.FE	22,000,000	11,969,862	8,949,118	02/01/2021	05/11/2045	RSAT				822582-BF-8	SHELL INTERNATIONAL FINANCE BV	1.D.FE	11,969,862	8,949,118
76027#G02	T 3 7/8 05/15/43 Govt/USD/TRS/230814-280814/SOFR+0.25%	1.F.FE	9,990,569	9,990,569	7,090,726	02/01/2021	09/01/2049	RSAT				976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	1.F.FE	9,990,569	7,090,726
76027#GR0	T 3 7/8 05/15/43 Govt/USD/TRS/230814-280814/SOFR+0.25%	2.A.FE	30,000,000	2,217,642	1,731,341	07/27/2021	10/01/2046	RSAT				718547-AP-7	PHILLIPS 66 CO	2.A.FE	2,217,642	1,731,341
76027#GR0	T 4 1/8 08/15/53 Govt/USD/TRS/230814-280814/SOFR+0.25%	2.B.FE	27,687,113	27,687,113	18,027,615	01/08/2021	05/15/2050	RSAT				963320-AX-4	WHLRPOOL CORP	2.B.FE	27,687,113	18,027,615
76027#GS8	T 4 1/8 08/15/53 Govt/USD/TRS/230922-240925/SOFR+0.18%	1.F.FE	16,500,000	5,896,152	5,833,665	03/07/2023	05/15/2051	RSAT				91324P-EF-5	UNITEDHEALTH GROUP INC	1.F.FE	5,896,152	5,833,665
76027#GS8	T 4 1/8 08/15/53 Govt/USD/TRS/230922-240925/SOFR+0.18%	2.A.FE	9,485,820	9,485,820	8,908,416	11/22/2022	06/15/2049	RSAT				240019-BV-0	DAYTON POWER AND LIGHT CO	2.A.FE	9,485,820	8,908,416

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
76027#G58	T 4 1/8 08/15/53 Govt/USD/TRS/230922- 240925/SOFR+0.18%	2.A.FE		1,173,285	1,173,854	08/07/2023	06/15/2049	RSAT				240019-BV-0	DAYTON POWER AND LIGHT CO	2.A.FE	1,173,285	1,173,854
76027#GT6	T 4 1/8 08/15/53 Govt/USD/TRS/230920- 240920/SOFR+0.1725%	1.E.FE	16,000,000	1,868,072	1,521,552	02/01/2021	08/22/2047	RSAT				023135-BJ-4	AMAZON.COM INC	1.E.FE	1,868,072	1,521,552
76027#GT6	T 4 1/8 08/15/53 Govt/USD/TRS/230920- 240920/SOFR+0.1725%	2.B.FE		4,191,087	4,389,968	07/11/2023	02/26/2055	RSAT				552081-AM-3	LYONDELLBASELL INDUSTRIES NV	2.B.FE	4,191,087	4,389,968
76027#GU3	T 4 3/8 08/15/43 Govt/USD/TRS/231010- 241008/SOFR+0.16%	2.A.FE	22,000,000	20,551,228	16,394,949	02/01/2021	07/29/2049	RSAT				0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL CANADA	2.A.FE	20,551,228	16,394,949
76027#GU3	T 4 3/8 08/15/43 Govt/USD/TRS/231010- 241008/SOFR+0.16%	2.A.FE		1,435,932	1,412,430	05/11/2023	01/15/2043	RSAT				94973V-BB-2	ELEVANCE HEALTH INC	2.A.FE	1,435,932	1,412,430
76027#GV1	T 4 1/8 08/15/53 Govt/USD/TRS/230929- 241001/SOFR+0.17%	1.E.FE	17,000,000	1,077,880	720,102	08/09/2021	06/01/2050	RSAT				191216-CX-6	COCA-COLA CO	1.E.FE	1,077,880	720,102
76027#GV1	T 4 1/8 08/15/53 Govt/USD/TRS/230929- 241001/SOFR+0.17%	2.A.FE		15,998,432	15,190,650	02/10/2023	05/01/2050	RSAT				09062X-AG-8	BIOGEN INC	2.A.FE	15,998,432	15,190,650
76027#GIW9	T 4 3/8 08/15/43 Govt/USD/TRS/230929- 240930/SOFR+0.14%	1.F.FE	21,000,000	2,557,139	2,713,927	10/28/2022	08/15/2061	RSAT				77903-AM-1	ROCKWELL AUTOMATION INC	1.F.FE	2,557,139	2,713,927
76027#GIW9	T 4 3/8 08/15/43 Govt/USD/TRS/230929- 240930/SOFR+0.14%	1.G.FE		7,037,030	7,046,728	03/07/2023	04/06/2071	RSAT				907818-FS-2	UNION PACIFIC CORP	1.G.FE	7,037,030	7,046,728
76027#GIW9	T 4 3/8 08/15/43 Govt/USD/TRS/230929- 240930/SOFR+0.14%	2.A.FE		6,231,541	6,054,703	11/22/2022	03/01/2053	RSAT				031162-DK-3	AMGEN INC	2.A.FE	6,231,541	6,054,703
76027#GX7	T 4 3/8 08/15/43 Govt/USD/TRS/230920- 240920/SOFR+0.16%	1.F.FE	20,000,000	285,144	269,843	02/01/2021	07/15/2035	RSAT				665772-CA-5	NORTHERN STATES POWER CO	1.F.FE	285,144	269,843
76027#GX7	T 4 3/8 08/15/43 Govt/USD/TRS/230920- 240920/SOFR+0.16%	1.G.FE		18,820,625	12,077,788	02/01/2021	10/01/2050	RSAT				235851-AV-4	DANAHER CORP	1.G.FE	18,820,625	12,077,788
76027#GX7	T 4 1/8 08/15/53 Govt/USD/TRS/230920- 240920/SOFR+0.16%	1.G.FE		900,680	871,688	05/11/2023	03/01/2052	RSAT				78409V-BL-7	S&P GLOBAL INC	1.G.FE	900,680	871,688
76027#GY5	T 4 1/8 08/15/53 Govt/USD/TRS/231010- 241008/SOFR+0.15%	1.G.FE	19,000,000	16,659,517	13,327,011	02/01/2021	01/20/2048	RSAT				06051G-GG-8	BANK OF AMERICA CORP	1.G.FE	16,659,517	13,327,011
76027#GY5	T 4 1/8 08/15/53 Govt/USD/TRS/231010- 241008/SOFR+0.15%	1.G.FE		427,851	461,066	11/03/2022	01/20/2048	RSAT				06051G-GG-8	BANK OF AMERICA CORP	1.G.FE	427,851	461,066
76027#GY5	T 4 1/8 08/15/53 Govt/USD/TRS/231010- 241008/SOFR+0.15%	2.A.FE		880,441	668,835	02/01/2021	10/15/2046	RSAT				478165-AH-6	S C JOHNSON & SON INC	2.A.FE	880,441	668,835
76027#GY5	T 4 1/8 08/15/53 Govt/USD/TRS/231010- 241008/SOFR+0.15%	2.B.FE		1,010,428	973,734	02/16/2023	06/15/2050	RSAT				29364G-AK-9	ENTERGY CORP	2.B.FE	1,010,428	973,734
999999999 - Totals				970,298,777	737,725,470	XXX	XXX	XXX		(52,137,415)	XXX	XXX	XXX	970,298,777	789,862,885	

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**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	94	1,054,993,051							94	1,054,993,051
2. Add: Opened or Acquired Transactions.....	4	49,472,971							4	49,472,971
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	134,167,245	XXX		XXX		XXX		XXX	134,167,245
7. Ending Inventory	98	970,298,777							98	970,298,777

**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.....	(17,596,023)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(70,342)
3.	Total (Line 1 plus Line 2) .....	(17,666,364)
4.	Part D, Section 1, Column 6 .....	169,464,684
5.	Part D, Section 1, Column 7 .....	(187,131,048)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	.....
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	253,465,938
8.	Part B, Section 1, Column 13 .....	(70,342)
9.	Total (Line 7 plus Line 8) .....	253,395,596
10.	Part D, Section 1, Column 9 .....	439,678,917
11.	Part D, Section 1, Column 10 .....	(186,283,321)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	..... 1
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	148,689,847
14.	Part B, Section 1, Column 20 .....	434,388
15.	Part D, Section 1, Column 12 .....	149,124,235
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 .....	679,665,847	377,981,538
2. Cost of cash equivalents acquired .....	1,789,519,444	5,358,372,364
3. Accrual of discount .....	23,723	483,703
4. Unrealized valuation increase/(decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	2,062,263,471	5,057,171,757
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) .....	406,945,543	679,665,847
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	406,945,543	679,665,847

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>NONE</b>								
0399999 - Totals								

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
<b>NONE</b>																			
0399999 - Totals																			

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STATEMENT AS OF MARCH 31, 2024 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								
55422#AB6	VARIOUS		US		03/18/2024	7.500	49,470		2,650,093
BGA14GR05	VARIOUS		US		03/18/2024	7.500	48,730		2,610,484
BGA14HQB7	VARIOUS		US		03/25/2024	5.750	2,965,896		4,699,896
BGA14HQC5	VARIOUS		US		03/25/2024	8.500	451,465		720,224
BGA153MB1	VARIOUS		US		03/25/2024	5.000	884,830		123,169,613
BGA153MK1	VARIOUS		US		03/25/2024	8.250	555,342		20,721,480
BGA153M08	VARIOUS		US		03/25/2024	5.000	677,074		102,663,371
BGA153MS4	VARIOUS		US		03/25/2024	8.250	467,145		17,911,196
BGA154QP4	VARIOUS		US		02/26/2024	5.000	134,104		15,068,640
BGA154UL8	VARIOUS		US		03/15/2024	8.250	72,600		2,575,751
BGA154ZF6	VARIOUS		US		02/26/2024	5.000	136,993		14,463,842
BGA1551S2	VARIOUS		US		03/15/2024	8.250	2,407,556		2,407,556
BGA1553A5	VARIOUS		US		02/26/2024	5.000	185,607		34,355,112
BGA1553A3	VARIOUS		US		03/15/2024	8.250	147,949		5,878,066
BGA1553Y7	VARIOUS		US		03/18/2024	8.250	154,863		5,475,184
BGA1555T6	VARIOUS		US		03/18/2024	5.000	288,425		32,030,917
<b>0399999. Mortgages in good standing - Residential mortgages-all other</b>							<b>7,290,070</b>		<b>387,401,375</b>
5300220A1	Salt Lake City		UT		01/30/2024	3.511	207,106		38,906,032
5300221A0	San Jose		CA		02/02/2024	3.538	547,749		40,834,374
5300222A9	Anaheim		CA		02/02/2024	3.584	445,113		39,232,435
5300224	San Diego		CA		03/05/2024	6.083	273,076		2,664,063
5300225A6	Plano		TX		02/02/2024	4.790	34,390		22,792,886
5300225B4	Plano		TX		02/02/2024	5.568	615,926		1,924,110
5300226	Salt Lake City		UT		02/02/2024	6.036	82,081		5,733,212
<b>0599999. Mortgages in good standing - Commercial mortgages-all other</b>							<b>2,205,441</b>		<b>152,087,112</b>
<b>0899999. Total Mortgages in good standing</b>							<b>9,495,511</b>		<b>539,488,487</b>
<b>1699999. Total - Restructured Mortgages</b>									
<b>2499999. Total - Mortgages with overdue interest over 90 days</b>									
<b>3299999. Total - Mortgages in the process of foreclosure</b>									
<b>3399999 - Totals</b>							<b>9,495,511</b>		<b>539,488,487</b>

**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)					
805161908	Decatur	GA		11/14/2016		180,456						180,456	180,456			
805151289	San Pedro	CA		03/19/2015		39,137		2			2	39,139	39,139			
805172228	Mesa	AZ		12/11/2017		51,811						51,811	51,811			
805151297	Santa Clara	CA		03/19/2015		51,214					3	51,216	51,216			
805151313	Vancouver	WA		03/19/2015		33,676		2			2	33,678	33,678			
805151305	Vancouver	WA		03/19/2015		29,113		1			1	29,114	29,114			
805151370	Dallas	TX		07/10/2015		207,590		10			10	207,600	207,600			
805172384	Skokie	IL		02/21/2018		58,757		5			5	58,762	58,762			

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STATEMENT AS OF MARCH 31, 2024 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)					
805161718	Brownstown	MI		09/15/2016		300,809		.50			.50		300,858	300,858		
805181179	San Antonio	TX		04/24/2018		100,219							100,219	100,219		
805143336	Vancouver	WA		01/06/2012		107,359		(1,478)			(1,478)		105,881	105,881		
805143310	Tempe	AZ		10/31/2011		150,893		(408)			(408)		150,485	150,485		
805143369	Plymouth	MN		04/02/2012		81,963		864			864		82,827	82,827		
805151008	Costa Mesa	CA		03/19/2015		19,246		1			1		19,247	19,247		
805143351	Ankeny	IA		04/18/2013		88,675		2,948			2,948		91,622	91,622		
805181310	New Castle	PA		07/13/2018		45,185							45,185	45,185		
805161882	Homewood	AL		10/03/2016		127,012		2			2		127,014	127,014		
805181328	Hermitage	PA		07/13/2018		55,612							55,612	55,612		
805143476	Ankeny	IA		03/05/2012		18,342		646			646		18,987	18,987		
805151727	Bellevue	WA		10/09/2015		21,834							21,835	21,835		
80515128A	San Pedro	CA		08/30/2018		16,977		1			1		16,978	16,978		
805162138	Austin	TX		11/02/2016		95,078							95,078	95,078		
5300070	Conway	AR		12/04/2019		203,374		1			1		203,375	203,375		
5300071	Conway	AR		12/05/2019		463,632		2			2		463,633	463,633		
805181989	Indian Land	SC		08/28/2018		61,445							61,445	61,445		
80515129A	Santa Clara	CA		08/30/2018		8,888							8,888	8,888		
805151461	Bonita Springs	FL		07/30/2015		80,948							80,948	80,948		
805142478	Chattanooga	TN		03/11/2015		52,667							52,668	52,668		
805142486	Goodlettsville	TN		03/12/2015		92,873							92,873	92,873		
805142452	West Covina	CA		02/04/2015		48,600							48,600	48,600		
805171113	Manhattan Beach	CA		03/02/2017		192,859							192,859	192,859		
80515100A	Costa Mesa	CA		08/30/2018		6,212							6,213	6,213		
805151990	Lexington	KY		12/14/2015		264,200							264,200	264,200		
805195112	Los Angeles	CA		09/06/2017		64,348							64,348	64,348		
805195054	Alhambra	CA		06/23/2017		58,493							58,493	58,493		
80515130A	Vancouver	WA		08/30/2018		7,163							7,163	7,163		
805195096	Vancouver	WA		08/10/2017		46,966		3			3		46,966	46,966		
805162419	Luterville	MD		02/28/2017		87,928							87,928	87,928		
805162385	Hamilton Township	NJ		12/29/2016		59,074							59,074	59,074		
805162328	Dallas	TX		12/09/2016		70,770							70,770	70,770		
805195161	Ashburn	VA		12/21/2018		35,790							35,790	35,790		
805162351	Nashville	TN		01/18/2017		132,778							132,778	132,778		
80515131A	Vancouver	WA		08/30/2018		9,167		1			1		9,167	9,167		
805195153	Tampa	FL		12/14/2018		53,885		(37)			(37)		53,885	53,885		
805143138	Durango	CO		07/20/2006		447,501		(12,355)			(12,355)		435,146	435,146		
805143294	Berkeley	CA		06/30/2011		195,185		3,149			3,149		198,334	198,334		
805181047	Portland	OR		03/12/2018		57,380							57,380	57,380		
805143286	Madison	WI		09/01/2011		23,252		238			238		23,489	23,489		
805182276	Irvine	CA		11/20/2018		42,947							42,947	42,947		
805182383	Delray Beach	FL		12/17/2018		33,560							33,560	33,560		
5300003	Irving	TX		10/02/2017		105,440							105,440	105,440		
805152162	Tuscaloosa	AL		12/16/2015		88,090							88,090	88,090		
805161320	Santa Monica	CA		06/01/2016		178,826							178,826	178,826		
805161387	Seattle	WA		06/28/2016		124,116		1			1		124,117	124,117		
BGA154ZF6	VARIOUS	US		02/26/2024		28,510		1			1		28,744	28,744		
BGA154QP4	VARIOUS	US		02/26/2024		111,555		8			8		112,241	112,241		
BGA153M08	VARIOUS	US		02/26/2024		102,008		(2)			(2)		102,658	102,658		

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STATEMENT AS OF MARCH 31, 2024 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)					
BGA153MB1 .....	VARIOUS .....	US .....		.02/12/2024 .....		320,645 .....		(19) .....			(19) .....	322,490 .....	322,490 .....			
BGA1555T6 .....	VARIOUS .....	US .....		.03/11/2024 .....		48,384 .....		1 .....			1 .....	48,736 .....	48,736 .....			
BGA155335 .....	VARIOUS .....	US .....		.02/26/2024 .....		44,238 .....		1 .....			1 .....	44,386 .....	44,386 .....			
0299999. Mortgages with partial repayments						5,934,688		(6,359)			(6,359)	5,932,253	5,932,253			
0599999 - Totals						5,934,688		(6,359)			(6,359)	5,932,253	5,932,253			

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
GA2312-C2-1	GSPWC 2023		US	GSPWC 2023		01/16/2024		2,500,000				0.000
GA2401-C7-7	GSPWC 2023 LLC Equity		US	GSPWC 2023 LLC Equity		01/15/2024		45,676,497				0.000
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>								48,176,497				XXX
78439*-AD-9	SBE JUNO-C		US	SBE JUNO-C		11/30/2021		174,477				0.000
<b>4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated</b>								174,477				XXX
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R		10/23/2020		50,438				0.000
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R		12/08/2020		1,589,164				0.000
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R		04/28/2021		38,091				0.000
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R		07/08/2021		445,033				0.000
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R		01/12/2022		112,500				0.000
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R		01/12/2022		50,000				0.000
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R		04/04/2022		73,946				0.000
BGA130-RF-5	HECR 2022-1E TRANCHE R		US	HECR 2022-1E TRANCHE R		07/25/2022		226,100				0.000
BGA12W-VN-4	DMAZ 2022-1F TRANCHE R		US	DMAZ 2022-1F TRANCHE R		08/03/2022		247,713				0.000
<b>4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated</b>								2,832,984				XXX
<b>6099999. Total - Unaffiliated</b>								48,350,974				XXX
<b>6199999. Total - Affiliated</b>								2,832,984				XXX
<b>6299999 - Totals</b>								51,183,958				XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment 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							
78439*-AD-9	SBE JUNO-C		US	SBE JUNO-C	11/30/2021	01/01/2024	899,951	120,826					120,826	1,143,412	1,143,412				25,645	
78439@-AC-0	SBE ARAGORN-C		US	SBE ARAGORN-C	02/17/2022	01/29/2024	227,132	38,341					38,341	308,452	308,452				13,647	
78439#-AC-7	SBE ATHOS I CLASS C		US	SBE ATHOS I CLASS C	03/31/2022	01/29/2024	251,760	34,300					34,300	334,965	334,965				10,186	
78439*-AG-2	SBE ATHOS I CLASS C		US	SBE ATHOS I CLASS C	11/18/2022	01/29/2024	729,492	87,149					87,149	834,760	834,760				19,050	
78440*-AC-8	SBE TITAN-C		US	SBE TITAN-C	02/17/2022	01/29/2024	428,115	45,848					45,848	473,963	473,963				26,400	
<b>4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated</b>								2,536,450	326,464				326,464	3,095,552	3,095,552				94,928	
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R	12/08/2020	01/16/2024	2,779,839	1,909	(61)				1,848	121,055	2,902,741	2,936,883	34,143		34,143	152,651
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R	04/28/2021	01/16/2024	1,357,317							1,359,756	1,386,145	26,389			26,389	106,986
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R	08/27/2021	01/16/2024	1,345,622							1,345,622	1,385,099	39,476			39,476	104,998
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R	07/08/2021	01/16/2024	22,172							22,172	22,448	276			276	1,511

STATEMENT AS OF MARCH 31, 2024 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							
BGA0ZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		US	DUBLIN ASSET HOLDINGS 3 B (AVOLON)	11/10/2021	03/15/2024	90,824							90,824	90,824					
BGA10J-60-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R	01/12/2022	03/15/2024	3,539							3,539	3,539				261	
BGA11R-FK-0	CARDINAL ATR 2022-1 CLASS R		US	CARDINAL ATR 2022-1 CLASS R	04/04/2022	03/15/2024	33,261							33,592	33,592				2,449	
<b>4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated</b>							5,632,574	1,909	(61)			1,848	121,055	5,758,246	5,858,529	100,284		100,284	368,856	
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021	03/25/2024	45,049							45,049	45,049				3,759	
<b>5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated</b>							45,049							45,049	45,049				3,759	
<b>6099999. Total - Unaffiliated</b>							2,536,450	326,464				326,464		3,095,552	3,095,552					94,928
<b>6199999. Total - Affiliated</b>							5,677,623	1,909	(61)			1,848	121,055	5,803,295	5,903,578	100,284		100,284	372,615	
<b>6299999 - Totals</b>							8,214,073	328,373	(61)			328,312	121,055	8,898,847	8,999,130	100,284		100,284	467,543	

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TW-8	UNITED STATES TREASURY		02/27/2024	J.P. MORGAN SECURITIES INC.		409,578	400,000	5,481	1.A FE
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>									
155498-MR-6	CENTRAL TEX REGI MOBILITY AUTH REV		02/13/2024	JEFF GA		2,506,000	3,500,000	13,340	1.G FE
896035-DF-6	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		02/02/2024	GS GA		223,014	200,000		1.B FE
896035-DG-4	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		02/02/2024	GS GA		388,124	400,000		1.B FE
896035-DH-2	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		02/02/2024	GS GA		221,050	200,000		1.B FE
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>									
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		02/28/2024	Various		4,853,586	6,400,800	22,296	2.A FE
092113-AS-8	BLACK HILLS CORP		02/28/2024	J.P. MORGAN SECURITIES INC.		5,198,503	7,361,600	105,388	2.A FE
125523-AK-6	CIGNA GROUP		02/13/2024	J.P. MORGAN SECURITIES INC.		3,511,403	3,927,700	31,007	2.A FE
134429-BH-1	CAMPBELL SOUP CO		02/28/2024	Various		18,010,354	20,600,000	443,351	2.B FE
172967-PG-0	CITIGROUP INC		02/06/2024	CITIBANK/THE CITIGROUP PRIVATE		300,000	300,000		2.B FE
202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA	C.	03/04/2024	GS GA		300,000	300,000		2.A FE
21036P-BD-9	CONSTELLATION BRANDS INC		03/20/2024	J.P. MORGAN SECURITIES INC.		11,664,342	12,425,000	226,497	2.B FE
210385-AF-7	CONSTELLATION ENERGY GENERATION LLC		03/12/2024	BARCLAY INVESTMENTS, INC.		14,985,150	15,000,000		2.B FE
26442E-AL-4	DUKE ENERGY OHIO INC		03/11/2024	Mitsubishi UFJ Securities USA, Inc.		9,973,900	10,000,000		1.F FE
29364H-BN-7	ENTERGY LOUISIANA LLC		03/04/2024	BARCLAY INVESTMENTS, INC.		449,352	450,000		1.F FE
378272-BC-1	GLENCORE FUNDING LLC		02/14/2024	GS GA		5,882,400	8,000,000	92,139	2.A FE
444859-CB-6	HUMANA INC		03/11/2024	WELLS FARGO SECURITIES, LLC		9,994,900	10,000,000		2.B FE
458140-AV-2	INTEL CORP		02/28/2024	J.P. MORGAN SECURITIES INC.		3,673,622	4,446,800	50,138	1.G FE
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP		02/14/2024	GS GA		2,191,320	1,800,000	26,006	1.G FE
501044-DM-0	KROGER CO		03/12/2024	MORGAN STANLEY & CO. LLC		6,879,670	7,000,000	59,850	2.B FE
548661-DQ-7	LOWE'S COMPANIES INC		02/14/2024	GS GA		1,903,920	2,400,000	27,270	2.A FE
61747Y-FM-2	MORGAN STANLEY		02/05/2024	MORGAN STANLEY & CO. LLC		500,000	500,000		2.A FE
690742-AG-6	OWENS CORNING		02/13/2024	GS GA		11,265,240	14,000,000	46,822	2.B FE
842434-DA-7	SOUTHERN CALIFORNIA GAS CO		03/12/2024	J.P. MORGAN SECURITIES INC.		9,935,000	10,000,000		1.D FE
87264A-AZ-8	T-MOBILE USA INC		01/16/2024	GS GA		17,206,270	20,000,000	226,000	2.B FE
16678R-FB-8	COMFC 2006-1 A1 - CMO/RMBS		03/25/2024	Paydown		7,639	51,704		1.A FM
86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		02/01/2024	Paydown		35	18		1.A FM
902674-XN-5	UBS AG (LONDON BRANCH)	C.	01/01/2024	Various		1,544,208	1,544,208	64,289	1.E FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
00151@-AB-1	CRE WAPELLO DEBT - ABS		01/11/2024	SPECIALTY FINANCE		65,310	65,310		1.F PL
00198#-AA-6	ACXPROP IV-A, LLC, Series 1 C - ABS		03/15/2024	RESIDENTIAL		90,001	90,001		5.B Z
00198#-AB-4	ACXPROP IV-A, LLC, Series 2 C - ABS		03/18/2024	RESIDENTIAL		92,306	92,306		5.B Z
00200#-AA-2	ACXPROP III, LLC, Series 1 C - ABS		03/15/2024	RESIDENTIAL		43,311	43,311		5.B Z
00200#-AB-0	ACXPROP III, LLC, Series 2 C - ABS		03/15/2024	RESIDENTIAL		41,306	41,306		5.B Z
00200*-AA-6	ACXPROP II, LLC, SERIES 1 C - ABS		03/15/2024	RESIDENTIAL		282,417	282,417		5.B Z
00200*-AB-4	ACXPROP II, LLC, Series 2 C - ABS		03/18/2024	RESIDENTIAL		334,103	334,103		5.B Z
00201@-AA-3	ACXProp IV-B Series 1 ? C - ABS		03/18/2024	RESIDENTIAL		226,538	226,538		5.B Z
09546#-AA-6	HECR 2022-1E TRANCHE A		02/28/2024	CREDIT		901,000	901,000		1.A Z
09546#-AB-4	HECR 2022-1E TRANCHE B		02/28/2024	CREDIT		227,800	227,800		1.C Z
09546#-AC-2	HECR 2022-1E TRANCHE C		02/28/2024	CREDIT		117,300	117,300		1.F Z
09546#-AD-0	HECR 2022-1E TRANCHE D		02/28/2024	CREDIT		115,600	115,600		2.B Z
09546#-AE-8	HECR 2022-1E TRANCHE E		02/28/2024	CREDIT		112,200	112,200		3.B Z
09547#-AA-5	DMAZ 2022-1F TRANCHE A		03/14/2024	CREDIT		987,125	987,125		1.A Z
09547#-AB-3	DMAZ 2022-1F TRANCHE B		03/14/2024	CREDIT		249,575	249,575		1.C Z

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STATEMENT AS OF MARCH 31, 2024 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#--AC-1	DMAZ 2022-1F TRANCHE C		03/14/2024	CREDIT		128,513	128,513		1.F Z
09547#--AD-9	DMAZ 2022-1F TRANCHE D		03/14/2024	CREDIT		126,650	126,650		2.B Z
09547#--AE-7	DMAZ 2022-1F TRANCHE E		03/14/2024	CREDIT		122,925	122,925		3.B Z
14152#--AA-3	CARDINAL AIR 2022-1 CLASS A		03/05/2024	INFINITY		702,486	702,486		1.F Z
14152#--AB-1	CARDINAL AIR 2022-1 CLASS B		03/05/2024	INFINITY		36,973	36,973		2.B Z
14152#--AC-9	CARDINAL AIR 2022-1 CLASS C		03/05/2024	INFINITY		46,216	46,216		3.B Z
14152#--AD-7	CARDINAL AIR 2022-1 CLASS D		03/05/2024	INFINITY		64,703	64,703		4.B Z
55423#--AA-1	MCH PropCo 4 Series 1- C - ABS		03/18/2024	RESIDENTIAL		30,150	30,150		5.B Z
55423#--AB-9	MCH PROPCO 4 SERIES 2- C - ABS		03/18/2024	RESIDENTIAL		29,697	29,697		5.B Z
09540#--AA-4	BLUE EAGLE 2020-1B CLASS A		01/09/2024	CREDIT		209,250	209,250		1.A PL
09540#--AB-2	BLUE EAGLE 2020-1B CLASS B		01/09/2024	CREDIT		50,250	50,250		1.C PL
09540#--AC-0	BLUE EAGLE 2020-1B CLASS C		01/09/2024	CREDIT		23,438	23,438		1.F PL
09540#--AD-8	BLUE EAGLE 2020-1B CLASS D		01/09/2024	CREDIT		20,250	20,250		2.B PL
09540#--AE-6	BLUE EAGLE 2020-1B CLASS E		01/09/2024	CREDIT		21,375	21,375		3.B PL
09543#--AA-9	BLUE EAGLE 2021-2A CLASS A		02/23/2024	CREDIT		865,342	863,977		1.A PL
09543#--AB-7	BLUE EAGLE 2021-2A CLASS B		02/23/2024	CREDIT		494,481	493,701		1.C PL
09543#--AC-5	BLUE EAGLE 2021-2A CLASS C		02/23/2024	CREDIT		222,516	222,165		1.F PL
09543#--AD-3	BLUE EAGLE 2021-2A CLASS D		02/23/2024	CREDIT		222,516	222,165		2.B PL
09543#--AE-1	BLUE EAGLE 2021-2A CLASS E		02/23/2024	CREDIT		222,516	222,165		3.B PL
09544#--AA-2	BLUE EAGLE 2021-3A CLASS A		03/22/2024	CREDIT		100,461	100,557		2.B PL
09544#--AB-0	BLUE EAGLE 2021-3A CLASS B		03/22/2024	CREDIT		23,022	23,044		1.C PL
09544#--AC-8	BLUE EAGLE 2021-3A CLASS C		03/22/2024	CREDIT		19,883	19,902		1.F PL
09544#--AD-6	BLUE EAGLE 2021-3A CLASS D		03/22/2024	CREDIT		13,604	13,617		2.B PL
09544#--AE-4	BLUE EAGLE 2021-3A CLASS E		03/22/2024	CREDIT		14,232	14,246		3.B PL
09545#--AA-1	BLUE EAGLE 2020-3A CLASS A		02/23/2024	CREDIT		793,851	794,218		1.A PL
09545#--AB-9	BLUE EAGLE 2020-3A CLASS B		02/23/2024	CREDIT		191,678	191,766		1.C PL
09545#--AC-7	BLUE EAGLE 2020-3A CLASS C		02/23/2024	CREDIT		152,664	152,734		1.F PL
09545#--AD-5	BLUE EAGLE 2020-3A CLASS D		02/23/2024	CREDIT		120,435	120,490		2.B PL
09545#--AE-3	BLUE EAGLE 2020-3A CLASS E		02/23/2024	CREDIT		115,346	115,399		3.B PL
36265#--AA-8	GSPWIC 2023 LLC CLASS A - ABS		01/15/2024	RESTRUCTURE		37,290,000	37,290,000		2.C PL
36265#--AB-6	GSPWIC 2023 LLC CLASS B - ABS		01/15/2024	RESTRUCTURE		3,140,000	3,140,000		3.C PL
36265#--AC-4	GSPWIC 2023 LLC CLASS C - ABS		01/15/2024	RESTRUCTURE		2,657,000	2,657,000		4.C PL
90231#--AA-0	2023 BEAR FINANCING L.P		01/05/2024	SPECIALTY FINANCE		245,000,000	245,000,000		1.G PL
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					297,158,314	297,155,916		XXX
19632#--AA-0	VERTICAL TOPCO II SA - SENIOR PIK NOTES		01/15/2024	PAYMENT IN KIND		3,170,574	3,165,037		4.B PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					3,170,574	3,165,037		XXX
2509999997	Total - Bonds - Part 3					444,307,467	461,528,782	1,439,875	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					444,307,467	461,528,782	1,439,875	XXX
4509999997	Total - Preferred Stocks - Part 3						XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks						XXX		XXX
5989999997	Total - Common Stocks - Part 3						XXX		XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks						XXX		XXX
5999999999	Total - Preferred and Common Stocks						XXX		XXX
6009999999	Totals					444,307,467	XXX	1,439,875	XXX

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STATEMENT AS OF MARCH 31, 2024 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	
..574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		02/01/2024	Direct		760,465	700,000	761,496	760,465						760,465						07/01/2043	1.C FE
..79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		01/01/2024	Call @ 100.00		75,000	75,000	75,000	75,000						75,000				1,739		01/01/2040	1.B FE
..91412F-7Y-7	UNIVERSITY CALIF REVS		03/25/2024	J.P. MORGAN SECURITIES INC.		25,532,312	24,895,000	27,452,523	27,165,092		(15,545)		(15,545)		27,165,092		(1,632,780)	(1,632,780)	522,705		05/15/2043	1.C FE
..91412G-DZ-5	UNIVERSITY CALIF REVS		03/25/2024	J.P. MORGAN SECURITIES INC.		3,125,400	3,000,000	3,471,571	3,451,831		(2,805)		(2,805)		3,451,160		(325,760)	(325,760)	64,911		05/15/2045	1.D FE
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>29,493,177</b>	<b>28,670,000</b>	<b>31,760,590</b>	<b>31,452,388</b>		<b>(18,350)</b>		<b>(18,350)</b>		<b>31,451,717</b>		<b>(1,958,540)</b>	<b>(1,958,540)</b>	<b>589,354</b>	<b>XXX</b>	<b>XXX</b>	
..00432C-BJ-9	ACSS 2004-A A4 - ABS		03/05/2024	Call @ 100.00		600,000	600,000	588,398	600,000						600,000				6,389		07/01/2039	1.C FE
..04923F-AD-4	ATLAS_X_FR		01/16/2024	Direct		1,733,317	1,733,317	1,733,317	1,733,317						1,733,317				31,179		01/15/2031	2.C PL
..12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		03/25/2024	Paydown		56,142	56,142	42,844	40,887		15,255		15,255		56,142				159		04/25/2037	1.A FM
..16678R-FC-6	CMFC 2006-1 A2 - CMO/RMBS		03/25/2024	Paydown		135,111	226,497	130,904	130,904		4,207		4,207		135,111				1,489		12/25/2046	1.A FM
..16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		03/25/2024	Paydown		23,924	27,565	29,631	29,631		(5,707)		(5,707)		23,924				124		08/25/2047	1.A FM
..16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		03/25/2024	Paydown		61,630	75,141	71,996	71,996		(10,366)		(10,366)		61,630				345		05/25/2048	1.A FM
..202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA	C	03/05/2024	TORONTO DOMINION BANK LONDON CANTOR FITZGERALD & CO.		300,699	300,000	300,000							300,000		699	699			03/13/2034	2.A FE
..210385-AF-7	CONSTELLATION ENERGY GENERATION LLC		03/12/2024			15,007,950	15,000,000	14,985,150							14,985,150		22,800	22,800			03/15/2054	2.B FE
..25151K-AC-3	DBALT 2007-3 2A1 - RMBS		03/25/2024	Paydown		32,457	32,508	25,608	25,608		6,850		6,850		32,457				129		10/25/2047	1.A FM
..26442E-AL-4	DUKE ENERGY OHIO INC		03/11/2024	Direct		10,027,450	10,000,000	9,973,900							9,973,900		53,550	53,550			03/15/2054	1.F FE
..29364W-BN-7	ENTERGY LOUISIANA LLC		03/05/2024			452,453	450,000	449,352							449,352		3,101	3,101			03/15/2054	1.F FE
..362341-Z3-6	GSAA 2006-1 A2 - RMBS		02/26/2024	Paydown		71,879	71,879	41,025	24,505		27,010		27,010		51,515		20,363	20,363	170		01/25/2046	1.A FM
..41161P-AB-6	HVMTL 2006-1 21A - CMO/RMBS		03/19/2024	Paydown		106,751	106,240	95,383	95,383		11,369		11,369		106,751				420		03/19/2036	1.A FM
..41161X-AC-0	HVMTL 2006-9 2AA - RMBS		03/19/2024	Paydown		144,197	144,432	117,165	117,165		27,032		27,032		144,197				854		11/19/2036	1.A FM
..41164L-AA-7	HVMTL 2007-2 11A - RMBS		03/25/2024	Paydown		229,479	168,975	125,985	125,985		103,494		103,494		229,479				1,048		04/27/2037	1.A FM
..429827-AS-7	HEF 2004-1 1B2 - ABS		03/01/2024	Direct							(120,476)		(120,476)		(120,476)		120,476	120,476			01/01/2044	1.C FE
..43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		03/01/2024	Paydown		589,630	435,230	363,505	363,505		226,125		226,125		589,630				4,060		04/25/2047	1.A FM
..444859-CB-6	HUMANA INC		03/11/2024			10,058,800	10,000,000	9,994,900							9,994,900		63,900	63,900			04/15/2054	2.B FE
..45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		02/26/2024	Paydown		61,263	61,263	47,129	50,609		10,653		10,653		61,263				407		11/25/2046	1.A FM
..478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		01/15/2024	Paydown		31,771	31,771	30,060	30,088		1,682		1,682		31,771				735		01/15/2042	1.C FE
..525226-AN-6	LXS 2006-12N 2AA - RMBS		03/25/2024	Paydown		43,909	43,910	33,509	38,930		4,979		4,979		43,909				258		08/25/2046	1.A FM
..52523Y-AC-8	LXS 2006-19 A3 - RMBS		02/26/2024	Paydown		80,951	80,939	60,502	68,795		12,156		12,156		80,951				970		12/25/2036	1.A FM
..52524Y-AC-7	LXS 2007-12N 1AA - RMBS		03/25/2024	Paydown		63,228	63,228	52,842	58,851		4,376		4,376		63,228				524		07/25/2047	1.A FM
..61747Y-FM-2	MORGAN STANLEY PRIVATE		02/06/2024			301,323	300,000	300,000							300,000		1,323	1,323	50		02/07/2039	2.A FE
..63543V-AE-3	NCSLT 2006-3 A5 - ABS		03/25/2024	Paydown		451,258	451,258	265,114	405,587		45,671		45,671		451,258				4,448		10/27/2031	4.B FE
..65537K-AA-8	NHLLI 2007-1 2A - RMBS		03/25/2024	Paydown		52,576	52,576	52,059	52,059		517		517		52,576				425		02/25/2037	1.A FM
..756109-BD-5	REALTY INCOME CORP		02/06/2024	Maturity @ 100.00		4,000,000	4,000,000	3,935,000	3,999,157		843		843		4,000,000				92,000		02/06/2024	1.G FE
..78438@-AA-4	SBE ARAGORN-A		01/29/2024	Direct		6,227,243	6,227,243	6,227,243	6,194,065						6,227,243				45,894		12/31/2051	2.C PL
..78438@-AB-2	SBE ARAGORN-B		01/29/2024	Direct		2,473,714	2,473,714	2,473,714	2,442,166						2,473,714				10,214		12/31/2051	3.B PL
..78439#-AA-1	SBE ATHOS I CLASS A		01/29/2024	Direct		9,477,188	9,477,188	9,477,188	9,441,230						9,477,188				93,637		12/31/2051	2.C PL
..78439#-AB-9	SBE ATHOS I CLASS B		01/29/2024	Direct		5,368,570	5,368,570	5,289,320	5,368,570		(113)		(113)		5,368,570				25,664		12/31/2051	3.B PL
..78439*-AB-3	SBE JUNO-A		01/29/2024	Direct		12,317,366	12,317,366	12,317,366	12,277,901		(2)		(2)		12,317,366				93,104		12/31/2051	2.C PL
..78439*-AC-1	SBE JUNO-B		01/29/2024	Direct		8,614,475	8,614,475	8,614,475	8,510,828						8,614,475				33,579		12/31/2051	3.C PL
..78439*-AE-7	SBE ATHOS I CLASS A		01/29/2024	Direct		10,608,874	10,608,874	10,608,874	10,555,452						10,608,874				143,729		12/31/2052	2.C PL

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STATEMENT AS OF MARCH 31, 2024 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-ign	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 Design-ation, NAIC Design-ation 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							
..78439*-AF-4	SBE ATHOS 1 CLASS B		01/29/2024	Direct		7,636,716	7,636,716	7,636,716	7,519,312						7,636,716				38,501	12/31/2052	3.B PL
..78440*-AA-2	SBE TITAN-A		01/29/2024	Direct		9,968,536	9,968,536	9,968,536	9,899,091						9,968,536				56,855	12/31/2051	2.C PL
..78440*-AB-0	SBE TITAN-B		01/29/2024	Direct		3,616,261	3,616,261	3,616,261	3,568,842						3,616,261				15,349	12/31/2051	3.B PL
..86364D-AA-8	SARM 2007-7 1A1 - RMBS		03/25/2024	Paydown		11,291	11,291	9,765	10,180						11,291				93	08/25/2037	1.A FM
..902674-A2-6	UBS AG (LONDON BRANCH)	C	01/01/2024	Direct		1,550,000	1,550,000	1,550,000							1,550,000					06/26/2048	1.E FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						122,588,382	122,383,104	121,713,985	83,771,351		366,667		366,667		122,302,170		286,212	286,212	702,802	XXX	XXX
..001510-AA-3	CRE COACHELLA DEBT - ABS		03/25/2024	Direct		175,465	175,465	175,465	175,465						175,465					12/31/2056	1.G PL
..001510-AB-1	CRE WAPELLO DEBT - ABS		01/15/2024	Direct		77,314,152	77,314,152	77,314,152	77,070,644		178,198				77,314,152					12/25/2056	1.F PL
..04769*-AF-6	AAH 2022-1 CLASS A - ABS		02/26/2024	Paydown		3,501,572	3,501,572	3,501,572	3,501,572						3,501,572				22,231	10/25/2057	1.G PL
..09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		01/16/2024	Direct		4,490,928	4,521,490	4,402,355	4,550,946		(4)		(4)	(155,419)	4,402,355	88,573	88,573	56,835	04/16/2035	2.B PL	
..09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		01/16/2024	Direct		1,029,171	1,036,175	1,009,206	1,042,925		(1)		(1)	(35,284)	1,009,206	19,965	19,965	15,730	04/16/2035	1.C PL	
..09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		01/16/2024	Direct		888,829	894,878	871,205	900,708					(30,855)	871,205	17,625	17,625	15,689	04/16/2035	1.F PL	
..09544*-AD-6	BLUE EAGLE 2021-3B CLASS D		01/16/2024	Direct		608,146	612,285	596,278	616,274		(1)		(1)	(20,921)	596,278	11,869	11,869	12,486	04/16/2035	2.B PL	
..09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		01/16/2024	Direct		636,215	640,544	623,870	644,717		(1)		(1)	(21,815)	623,870	12,345	12,345	16,641	04/16/2035	3.B PL	
..09544@-AA-0	BLUE EAGLE 2021-3B CLASS A		01/16/2024	Direct		4,702,659	4,734,662	4,572,092	4,772,723		(5)		(5)	(200,626)	4,572,092	130,567	130,567	59,130	04/16/2035	1.A PL	
..09544@-AB-8	BLUE EAGLE 2021-3B CLASS B		01/16/2024	Direct		1,077,693	1,085,027	1,047,135	1,093,749		(1)		(1)	(46,613)	1,047,135	30,558	30,558	16,350	04/16/2035	1.C PL	
..09544@-AC-6	BLUE EAGLE 2021-3B CLASS C		01/16/2024	Direct		930,735	937,069	905,075	944,601					(39,525)	905,075	25,659	25,659	16,327	04/16/2035	1.F PL	
..09544@-AD-4	BLUE EAGLE 2021-3B CLASS D		01/16/2024	Direct		636,818	641,152	618,899	646,306		(1)		(1)	(27,407)	618,899	17,920	17,920	12,982	04/16/2035	2.B PL	
..09544@-AE-2	BLUE EAGLE 2021-3B CLASS E		01/16/2024	Direct		666,210	670,744	647,326	676,136		(1)		(1)	(28,809)	647,326	18,884	18,884	17,297	04/16/2035	3.B PL	
..09545*-AA-7	BLUE EAGLE 2022-1B TRANCHE A		03/15/2024	Direct		355,087	355,087	355,087	355,087						355,087			5,847	12/15/2034	1.A PL	
..09545*-AB-5	BLUE EAGLE 2022-1B TRANCHE B		03/15/2024	Direct		94,690	94,690	94,690	94,690						94,690			1,658	12/15/2034	1.C PL	
..09545*-AC-3	BLUE EAGLE 2022-1B TRANCHE C		03/15/2024	Direct		52,756	52,756	52,756	52,756						52,756			1,064	12/15/2034	1.F PL	
..09545*-AD-1	BLUE EAGLE 2022-1B TRANCHE D		03/15/2024	Direct		33,818	33,818	33,818	33,818						33,818			730	12/15/2034	2.B PL	
..09545*-AE-9	BLUE EAGLE 2022-1B TRANCHE E		03/15/2024	Direct		42,610	42,610	42,610	42,610						42,610			1,301	12/15/2034	3.B PL	
..09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		01/16/2024	Direct		5,730,399	5,769,396	5,610,161	5,815,786		(5)		(5)	(205,342)	5,610,439	119,960	119,960	72,549	04/16/2035	1.A PL	
..09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		01/16/2024	Direct		1,383,622	1,393,038	1,354,285	1,404,239					(49,885)	1,354,353	29,269	29,269	21,141	04/16/2035	1.C PL	
..09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		01/16/2024	Direct		1,102,000	1,109,499	1,078,566	1,118,420					(39,797)	1,078,623	23,377	23,377	19,453	04/16/2035	1.F PL	
..09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		01/16/2024	Direct		869,355	875,272	850,960	882,309		(1)		(1)	(31,299)	851,009	18,346	18,346	17,846	04/16/2035	2.B PL	
..09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		01/16/2024	Direct		832,622	838,288	815,051	845,026		(1)		(1)	(29,926)	815,098	17,524	17,524	21,775	04/16/2035	3.B PL	
..09545@-AA-9	BLUE EAGLE 2022-1A TRANCHE A		03/15/2024	Direct		314,878	314,878	314,878	314,878						314,878			5,303	12/15/2034	1.A PL	
..09545@-AB-7	BLUE EAGLE 2022-1A TRANCHE B		03/15/2024	Direct		91,712	91,712	91,712	91,712						91,712			1,646	12/15/2034	1.C PL	
..09545@-AC-5	BLUE EAGLE 2022-1A TRANCHE C		03/15/2024	Direct		43,716	43,716	43,716	43,716						43,716			899	12/15/2034	1.F PL	
..09545@-AD-3	BLUE EAGLE 2022-1A TRANCHE D		03/15/2024	Direct		37,296	37,296	37,296	37,296						37,296			836	12/15/2034	2.B PL	
..09545@-AE-1	BLUE EAGLE 2022-1A TRANCHE E		03/15/2024	Direct		21,719	21,719	21,719	21,719						21,719			672	12/15/2034	3.B PL	
..09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		03/15/2024	Direct		551,986	551,986	551,986	551,986						551,986			9,374	12/15/2034	1.A PL	
..09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		03/15/2024	Direct		147,196	147,196	147,196	147,196						147,196			2,666	12/15/2034	1.C PL	
..09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		03/15/2024	Direct		82,009	82,009	82,009	82,009						82,009			1,703	12/15/2034	1.F PL	
..09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		03/15/2024	Direct		52,570	52,570	52,570	52,570						52,570			1,189	12/15/2034	2.B PL	
..09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		03/15/2024	Direct		66,238	66,238	66,238	66,238						66,238			2,101	12/15/2034	3.B PL	
..09546@-AA-8	BLUE EAGLE 2022-1D TRANCHE A		03/15/2024	Direct		114,744	114,744	114,744	114,744						114,744			1,886	12/15/2034	1.A PL	
..09546@-AB-6	BLUE EAGLE 2022-1D TRANCHE B		03/15/2024	Direct		33,420	33,420	33,420	33,420						33,420			585	12/15/2034	1.C PL	
..09546@-AC-4	BLUE EAGLE 2022-1D TRANCHE C		03/15/2024	Direct		14,336	14,336	14,336	14,336						14,336			287	12/15/2034	1.F PL	
..14152@-AA-3	CARDINAL AIR 2022-1 CLASS A		03/15/2024	Direct		312,654	312,654	312,654	309,516						312,654			545	04/04/2040	1.F Z	
..14152@-AB-1	CARDINAL AIR 2022-1 CLASS B		03/15/2024	Direct		16,455	16,455	16,455	16,290						16,455			61	04/04/2040	2.B Z	

E05.1

STATEMENT AS OF MARCH 31, 2024 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 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
..141520-AC-9	CARDINAL AIR 2022-1 CLASS C		03/15/2024	Direct		20,569	20,569	20,569	20,363						20,569				107	04/04/2040	3.B Z
..141520-AD-7	CARDINAL AIR 2022-1 CLASS D		03/15/2024	Direct		28,797	28,797	28,797	28,508						28,797				200	04/04/2040	4.B Z
..26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		03/15/2024	Direct		618,519	618,519	618,519	618,519						618,519					11/30/2067	1.F PL
..26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		03/15/2024	Direct		457,280	457,280	457,280	457,280						457,280					11/30/2067	1.F PL
..26362*-AA-5	DUBLIN ASSET HOLDINGS 2 A - ABS		03/15/2024	Direct		340,034	340,034	340,034	340,034						340,034				1,554	09/30/2033	1.F PL
..26362*-AB-3	DUBLIN ASSET HOLDINGS 2 B - ABS		03/15/2024	Direct		63,756	63,756	63,756	63,756						63,756				351	09/30/2033	1.G PL
..26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		03/15/2024	Direct		539,015	539,015	539,015	539,015						539,015				1,476	11/17/2052	1.G PL
..450330-AA-2	KPBN 2022-1 LLC Class A - ABS		02/26/2024	Direct		389,222	389,222	389,222	389,222						389,222				3,387	12/25/2055	1.G PL
..45675#-AA-3	INFINITY ASSET HLDS 2020 CLASS A - ABS		03/25/2024	Direct		874,812	874,812	874,812	874,812						874,812				571	01/25/2057	1.F PL
..456750-AM-9	ILDAH 2022 CLASS A - ABS		03/25/2024	Direct		829,876	829,876	829,876	829,876						829,876				7,046	04/25/2055	1.F PL
..78486#-AA-3	ALTUS CORCORAN DEBT - ABS		01/15/2024	Direct		11,491,549	11,491,549	11,491,549	11,491,549						11,491,549					01/25/2065	1.G PL
..BGA00T-JL-5	CRE WRIGHT CE DEBT - ABS		01/18/2024	Direct		143,269	143,269	143,269	143,269						143,269					02/25/2056	1.D PL
..BGA0UK-7E-8	CRE TECHREN 345 DEBT - ABS		02/23/2024	Direct		384,003	384,003	384,003	384,003						384,003					04/30/2057	1.G PL
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					125,237,184	125,411,298	124,654,244	125,359,338		178,176		178,176	(963,522)	124,654,743	582,440		582,440	469,504	XXX	XXX
2509999997	Total - Bonds - Part 4					277,318,743	276,464,402	278,128,818	240,583,077		526,493		526,493	(963,522)	278,408,631	582,440	(1,672,328)	(1,089,888)	1,761,660	XXX	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					277,318,743	276,464,402	278,128,818	240,583,077		526,493		526,493	(963,522)	278,408,631	582,440	(1,672,328)	(1,089,888)	1,761,660	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
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
5989999999	Total - Common Stocks						XXX													XXX	XXX
5999999999	Total - Preferred and Common Stocks						XXX													XXX	XXX
6009999999	Totals					277,318,743	XXX	278,128,818	240,583,077		526,493		526,493	(963,522)	278,408,631	582,440	(1,672,328)	(1,089,888)	1,761,660	XXX	XXX

E05.2

STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23														
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)														
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						
SPX/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			1,343		209,324								(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			1,248		201,229								(12,477)													
SPX/CS/240410/4488.28-5071.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	170	763,587	5071.76	49,623			623		98,291								(6,229)													
SPX/CS/240410/4488.28-5094.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	792	3,552,527	5094.2	238,337			2,992		474,690								(29,917)													
SPX/CS/240410/4488.28-5273.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	242	1,087,017	5273.73	88,882			1,116		178,332								(11,157)													
SPX/CS/240410/4488.28-5296.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	542	2,434,564	5296.17	203,136			2,550		404,345								(25,498)													
SPX/CS/240425/4296.12-4876.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	876	3,765,262	4876.1	256,791			8,584		502,681								(32,188)													
SPX/CS/240425/4296.12-5065.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	366	1,573,058	5065.72	134,339			4,490		276,159								(16,839)													
SPX/CS/240425/4296.12-4804.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	448	1,925,987	4804.3	117,485			3,927		225,570								(14,727)													
SPX/CS/240425/4296.12-4854.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	359	1,541,917	4854.62	101,921			3,407		198,323								(12,776)													
SPX/CS/240425/4296.12-4981.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	312	1,339,469	4981.92	104,746			3,501		210,734								(13,130)													
SPX/CS/240425/4296.12-4983.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	411	1,765,631	4983.5	138,249			4,621		278,402								(17,329)													
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			3,111		112,188								(7,179)													
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			6,191		247,112								(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			2,993		111,702								(6,907)													
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			13,436		489,692								(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			4,303		161,090								(9,931)													
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			5,626		200,403								(12,982)													
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			7,295		279,203								(16,835)													
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			6,312		178,386								(10,719)													
SPX/CS/240524/3978.73-4694.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	233	928,576	4694.9	78,093			5,773		164,133								(9,802)													
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			12,190		328,167								(20,700)													
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/24/2024	397	1,578,046	4511.3	103,678			7,664		207,995								(13,014)													
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			4,235		125,792								(7,191)													
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/24/2024	547	2,175,940	4455.88	130,295			9,631		257,093								(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			5,968		165,391								(10,135)													

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STATEMENT AS OF MARCH 31, 2024 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/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			24,544		504,589			(32,014)					
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			10,735		216,939			(14,002)					
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			11,301		238,037			(14,741)					
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			5,953		127,844			(7,765)					
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			8,194		177,288			(10,688)					
SPX/CS/240625/3911.74-4407.97	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			3,968		80,623			(5,176)					
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			8,212		138,458			(8,799)					
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			5,209		90,894			(5,581)					
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			30,605		519,188			(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			30,593		535,548			(32,778)					
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			10,233		183,988			(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			6,361		119,634			(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			14,263		237,146			(15,281)					
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			16,027		286,219			(17,171)					
SPX/CS/240710/3899.38-4425.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/08/2022	07/10/2024	1,056	4,119,199	4425.80	276,400			38,111		539,483			(34,646)					
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	522	2,035,003	4366.81	123,932			17,088		236,905			(15,535)					
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	359	1,398,449	4597.62	118,029			16,274		241,961			(14,795)					
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	174	679,287	4406.30	44,425			6,126		85,700			(5,569)					
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	573	2,233,561	4522.26	171,537			23,652		345,412			(21,502)					
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			13,217		169,646			(10,435)					
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			19,166		240,696			(15,131)					
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			8,936		119,251			(7,055)					
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			25,172		301,589			(19,873)					
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			16,103		205,240			(12,713)					
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			40,839		498,025			(32,241)					
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			5,180		61,212			(4,089)					
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			8,017		99,993			(6,329)					

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STATEMENT AS OF MARCH 31, 2024 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/240725/3966.84-4482.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	07/25/2022	07/25/2024	203	805,731	4482.53	52,614			8,354		100,859			(6,595)				
SPX/CS/240809/4210.24-4880.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	312	1,311,912	4880.87	101,936			18,198		194,149			(12,795)				
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			24,526		267,896			(17,245)				
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			24,971		258,861			(17,558)				
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			64,212		676,325			(45,149)				
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			46,555		487,916			(32,734)				
SPX/CS/240809/4210.24-4968.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	08/10/2022	08/09/2024	260	1,096,164	4968.08	93,284			16,653		181,607			(11,709)				
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	278	1,169,302	4954.96	101,612			20,209		192,870			(12,808)				
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	304	1,275,638	4870.98	101,158			20,118		188,707			(12,751)				
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Barclays Bank PLC (London)	08/25/2022	08/23/2024	764	3,206,488	5150.02	326,107			64,855		646,056			(41,105)				
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	499	2,095,798	4703.01	129,730			25,801		235,514			(16,353)				
SPX/CS/240823/4199.12-4864.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Barclays Bank PLC (London)	08/25/2022	08/23/2024	187	786,361	4864.35	61,887			12,308		115,255			(7,801)				
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			72,413		672,084			(45,895)				
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			23,162		212,312			(14,680)				
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Barclays Bank PLC (London)	08/25/2022	08/23/2024	143	600,313	4661.02	34,758			6,913		61,988			(4,381)				
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			44,336		424,568			(28,100)				
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			28,023		243,867			(15,862)				
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			16,583		146,880			(9,387)				
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			43,689		386,826			(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			25,470		216,225			(14,417)				
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			18,782		172,564			(10,632)				
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			38,865		330,957			(21,999)				
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			30,246		253,115			(17,120)				
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			56,961		454,168			(29,463)				
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			13,884		119,068			(7,181)				
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			55,057		450,889			(28,478)				
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			22,571		187,743			(11,674)				

STATEMENT AS OF MARCH 31, 2024 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/240925/3693.23-4188.90	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			20,598		163,525			(10,654)				
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			15,918		128,753			(8,233)				
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			37,840		296,291			(19,572)				
SPX/CS/240925/3693.23-4339.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	142	524,678	4339.55	43,758			10,604		87,244			(5,485)				
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			40,912		306,794			(19,482)				
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			26,959		205,743			(12,837)				
SPX/CS/241010/3612.39-4373.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	407	1,470,403	4373.3	141,012			37,119		292,773			(17,676)				
SPX/CS/241010/3612.39-4082.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	186	670,183	4082	43,227			11,379		82,885			(5,418)				
SPX/CS/241010/3612.39-4045.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	490	1,769,565	4045.43	106,351			27,995		201,931			(13,331)				
SPX/CS/241010/3612.39-4100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2024	1,106	3,996,278	4100.06	265,113			69,786		513,081			(33,231)				
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	4473.67	102,583			29,146		202,473			(12,859)				
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			24,396		165,413			(10,763)				
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			16,179		114,083			(7,138)				
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			47,648		330,069			(21,021)				
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			35,486		236,018			(15,656)				
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			24,593		178,585			(10,850)				
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			21,499		152,326			(9,485)				
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			52,314		353,014			(23,080)				
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			34,366		217,999			(14,253)				
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	4470.7	39,051			11,885		72,064			(4,929)				
SPX/CS/241108/3956.37-4584.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	155	614,338	4584.67	47,316			14,401		89,610			(5,973)				
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	123,347			37,540		225,954			(15,570)				
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			78,185		488,910			(32,427)				
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			81,009		494,982			(33,598)				
SPX/CS/241125/4026.12-4670.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	362	1,455,722	4670.3	115,410			37,718		210,769			(14,507)				
SPX/CS/241125/4026.12-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	841	3,387,079	4569.65	234,928			76,778		416,495			(29,530)				
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			19,062		106,406			(7,331)				
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			26,071		151,838			(10,027)				

E06.3

STATEMENT AS OF MARCH 31, 2024 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/241125/4026.12-4505.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	11/25/2022	11/25/2024	578	2,327,155	4505.61	145,191			47,451		253,348			(18,250)				
SPX/CS/241125/4026.12-4549.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	11/25/2022	11/25/2024	596	2,398,534	4549.52	161,661			52,833		284,339			(20,321)				
SPX/CS/241125/4026.12-4745.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	11/25/2022	11/25/2024	283	1,140,651	4745.25	98,701			32,257		183,345			(12,406)				
SPX/CS/241210/3934.38-4445.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	582	2,290,139	4445.85	151,836			52,730		272,046			(19,059)				
SPX/CS/241210/3934.38-4405.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	483	1,900,892	4405.67	117,475			40,797		208,471			(14,746)				
SPX/CS/241210/3934.38-4748.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	235	924,054	4748.22	88,903			30,874		171,357			(11,159)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	237	3,346,283	4465.52	63,512			22,057		114,735			(7,972)				
SPX/CS/241210/3934.38-4563.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	239	940,526	4563.88	73,954			25,683		136,628			(9,283)				
SPX/CS/241210/3934.38-4559.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	157	618,223	4559.25	48,320			16,781		89,171			(6,065)				
SPX/CS/241210/3934.38-4637.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	373	1,467,741	4637.92	126,226			43,836		237,186			(15,844)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	614		4465.52	165,448			57,457		297,659			(20,767)				
SPX/CS/241223/3844.82-4363.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	1,042	4,004,714	4363.87	269,918			98,907		495,263			(33,976)				
SPX/CS/241223/3844.82-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	12/23/2022	12/23/2024	336	1,293,057	4532.59	110,556			40,512		210,130			(13,916)				
SPX/CS/241223/3844.82-4454.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	12/23/2022	12/23/2024	291	1,118,651	4454.59	86,830			31,817		161,836			(10,930)				
SPX/CS/241223/3844.82-4638.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	12/23/2022	12/23/2024	186	715,811	4638.73	68,374			25,055		133,427			(8,607)				
SPX/CS/241223/3844.82-4459.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	648	2,489,762	4459.99	193,455			70,888		363,292			(24,351)				
SPX/CS/241223/3844.82-4344.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	641	2,465,808	4344.65	161,017			59,002		293,912			(20,268)				
SPX/CS/241223/3844.82-4302.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	593	2,279,447	4302.99	137,907			50,534		249,479			(17,359)				
SPX/CS/250110/3919.25-4428.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	01/10/2023	01/10/2025	372	1,459,532	4428.75	96,986			37,687		171,779			(12,157)				
SPX/CS/250110/3919.25-4624.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	01/10/2023	01/10/2025	255	999,986	4624.72	86,619			33,658		161,079			(10,858)				
SPX/CS/250110/3919.25-4387.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	01/10/2023	01/10/2025	690	2,706,197	4387.76	166,972			64,882		293,487			(20,930)				
SPX/CS/250110/3919.25-4448.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	01/10/2023	01/10/2025	766	3,003,915	4448.35	205,378			79,806		366,778			(25,744)				
SPX/CS/250110/3919.25-4546.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	01/10/2023	01/10/2025	553	2,166,066	4546.33	170,686			66,325		311,708			(21,395)				
SPX/CS/250110/3919.25-4605.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	01/10/2023	01/10/2025	261	1,022,171	4605.12	86,629			33,662		160,301			(10,859)				
SPX/CS/250110/3919.25-4539.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	01/10/2023	01/10/2025	129	505,340	4539.98	39,624			15,397		72,012			(4,967)				
SPX/CS/250124/4016.22-4739.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	259	1,041,604	4739.14	91,974			37,585		164,747			(11,545)				
SPX/CS/250124/4016.22-4658.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	488	1,959,642	4658.82	157,947			64,545		277,338			(19,826)				
SPX/CS/250124/4016.22-4538.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	415	1,667,489	4538.33	113,723			46,472		193,391			(14,275)				

EO6.4

STATEMENT AS OF MARCH 31, 2024 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/250124/4016.22-4558.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2023	01/24/2025	817	3,281,377	4558.41	230,025			93,999		394,699			(28,873)				
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			23,568		106,206			(7,239)				
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			19,919		86,507			(6,119)				
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			30,609		130,885			(9,402)				
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	136,788			55,898		230,584			(17,170)				
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			17,477		66,015			(5,090)				
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			79,374		315,788			(23,119)				
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			31,789		123,538			(9,259)				
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			23,178		94,218			(6,751)				
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			103,431		397,030			(30,125)				
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			42,792		169,519			(12,464)				
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	4580.30	120,530			52,016		196,790			(15,150)				
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			30,079		116,768			(8,761)				
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			45,334		173,553			(12,554)				
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			92,167		361,800			(25,523)				
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			51,143		185,302			(14,163)				
SPX/CS/250225/3970.04-4506.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	1,135	4,505,079	4506.00	322,113			146,415		538,642			(40,546)				
SPX/CS/250225/3970.04-4664.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	201	797,279	4664.80	70,543			32,065		122,140			(8,880)				
SPX/CS/250225/3970.04-4446.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	569	2,260,287	4446.11	146,919			66,781		240,942			(18,493)				
SPX/CS/250225/3970.04-4605.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	245	972,952	4605.25	80,269			36,486		136,951			(10,104)				
SPX/CS/250225/3970.04-4600.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	269	1,068,133	4600.15	87,566			39,803		149,204			(11,022)				
SPX/CS/250310/3861.59-4363.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	179	692,178	4363.60	47,830			22,646		80,374			(6,012)				
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			57,407		202,170			(15,241)				
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	4382.90	355,089			168,122		600,719			(44,634)				
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			68,244		257,381			(18,118)				

E06.5



STATEMENT AS OF MARCH 31, 2024 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/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			59,824		220,374				(15,883)				
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			38,503		141,733				(10,222)				
SPX/CS/250310/3861.59-4537.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	246	948,351	4537.37	82,601			39,109		146,714				(10,383)				
SPX/CS/250325/3970.99-4665.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	245	973,898	4665.91	85,119			42,025		147,661				(10,684)				
SPX/CS/250325/3970.99-4487.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	551	2,188,166	4487.22	150,327			74,220		249,850				(18,869)				
SPX/CS/250325/3970.99-4584.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	127	503,859	4584.51	40,107			19,802		67,914				(5,034)				
SPX/CS/250325/3970.99-4785.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	761	3,023,621	4785.95	293,594			144,954		531,516				(36,853)				
SPX/CS/250325/3970.99-4606.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	607	2,411,621	4606.35	195,582			96,564		336,057				(24,550)				
SPX/CS/250325/3970.99-4507.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	1,108	4,398,177	4507.07	310,067			153,090		520,795				(38,921)				
SPX/CS/250325/3970.99-4446.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	580	2,304,084	4446.46	147,692			72,919		242,949				(18,539)				
SPX/CS/250325/3970.99-4685.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	334	1,327,917	4685.77	118,583			58,547		206,725				(14,885)				
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	4,875	21,227,793	4345.38	687,156			17,275		1,149,353				(172,749)				
SPX/CS/240410/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/10/2023	04/10/2024	12,494	51,340,907	4376.20	1,966,357			49,434		3,329,664				(494,335)				
SPX/CS/250410/4109.11-4597.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2025	543	2,229,664	4597.90	143,144			73,566		227,924				(17,943)				
SPX/CS/240410/4109.11-4355.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	8,801	36,165,350	4355.66	1,287,486			32,367		2,165,110				(323,670)				
SPX/CS/250410/4109.11-4956.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2025	270	1,108,830	4956.54	108,798			55,914		189,396				(13,638)				
SPX/CS/240410/4109.11-4273.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024	566	2,325,681	4273.54	57,212			1,438		92,859				(14,383)				
SPX/CS/250410/4109.11-4643.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2025	399	1,638,359	4643.29	113,521			58,350		182,274				(14,232)				
SPX/AVGCS/240410/10/4109.11-4415.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/10/2023	04/10/2024	197	808,133	4415.08	30,224			760		60,050				(7,598)				
SPX/CS/250410/4109.11-4763.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2025	282	1,156,740	4763.52	94,043			48,331		155,837				(11,788)				
SPX_INDU_NDX/ARBCS/240410/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024	1,044,020	1,044,020		6			942		62,512				(9,422)				
SPX/CS/240410/4109.11-4314.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	4,578	18,812,475	4314.57	568,137			14,283		938,559				(142,828)				
SPX/AVGCS/240410/10/4109.11-4365.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/10/2023	04/10/2024	158	650,930	4365.93	21,481			540		40,599				(5,400)				
SPX/CS/250410/4109.11-4828.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2025	279	1,146,742	4828.20	100,168			51,479		168,579				(12,556)				
SPX/CS/240410/4109.11-4417.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	4,090	16,805,954	4417.29	729,378			18,336		1,257,594				(183,363)				
SPX/CS/240410/4109.11-4386.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	498	2,046,253	4386.47	81,236			2,042		137,810				(20,423)				

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STATEMENT AS OF MARCH 31, 2024 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/240410/4109.11-4540.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,808	7,429,061	4540.58	426,428			10,720		778,269			(107,203)				
SPX/CS/240410/4109.11-4458.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,789	19,680,185	4458.38	950,553			23,897		1,668,997			(238,966)				
SPX/CS/240410/4109.11-4201.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/10/2023	04/10/2024	992	4,075,342	4201.56	58,074			1,460		91,491			(14,600)				
SPX_INDU_NDX/ARBCS/240410/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/10/2023	04/10/2024	724,077	724,077	4.5	20,636			519		32,516			(5,188)				
SPX/CS/240410/4109.11-4407.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,388	5,705,242	4407.02	241,332			6,067		412,699			(60,670)				
SPX/CS/240410/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	2,015	8,281,679	4468.66	410,771			10,327		723,004			(103,267)				
SPX/CS/250410/4109.11-4848.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	507	2,082,414	4848.75	186,043			95,613		314,166			(23,320)				
SPX/AVGCS/240410/10/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	04/10/2023	04/10/2024	872	3,582,053	4376.2	121,432			3,053		232,350			(30,527)				
SPX/CS/250410/4109.11-4663.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	1,050	4,315,262	4663.84	307,290			157,925		497,620			(38,518)				
SPX/CS/240410/4109.11-4228.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	04/10/2023	04/10/2024	251	1,033,073	4228.04	19,215			483		29,835			(4,831)				
SPX/AVGCS/240410/10/4109.11-4396.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	04/10/2023	04/10/2024	428	1,760,449	4396.75	63,024			1,584		122,977			(15,844)				
SPX/CS/240410/4109.11-4489.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,839	7,558,042	4489.13	392,262			9,861		697,387			(98,613)				
SPX/CS/240410/4109.11-4222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/10/2023	04/10/2024	684	2,809,188	4222.07	48,599			1,222		77,056			(12,218)				
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	04/10/2023	04/10/2024	291		4345.38	41,340			1,039		68,506			(10,393)				
SPX_INDU_NDX/ARBCS/240410/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/10/2023	04/10/2024	671,697	671,697	6.75	26,398			664		45,246			(6,636)				
SPX/CS/240405/4105.02-4351.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	04/12/2023	04/05/2024	148	608,281	4351.32	21,786			248		36,393			(5,586)				
SPX/CS/240418/4154.87-4404.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/19/2023	04/18/2024	121	504,654	4404.16	18,252			869		30,015			(4,601)				
SPX/CS/240415/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/19/2023	04/15/2024	169	699,017	4385.9	25,693			1,016		41,804			(6,532)				
SPX/CS/240417/4151.32-4400.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/19/2023	04/17/2024	158	657,058	4400.4	23,860			1,072		39,185			(6,032)				
SPX/CS/240419/4154.52-4403.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/19/2023	04/19/2024	132	547,655	4403.79	19,858			998		32,685			(4,992)				
SPX/AVGCS/240425/25/4071.63-4370.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	348	1,415,097	4370.82	53,349			3,576		103,508			(13,412)				
SPX/CS/240425/4071.63-4346.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	466	1,896,679	4346.47	76,436			5,124		127,166			(19,216)				
SPX/CS/240425/4071.63-4183.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	04/25/2023	04/25/2024	482	1,963,702	4183.55	34,247			2,296		53,639			(8,610)				
SPX_INDU_NDX/ARBCS/240425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	673,326	673,326	4	17,708			1,187		26,810			(4,452)				
SPX/CS/240425/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	04/25/2023	04/25/2024	14,007	57,032,547	4336.29	2,212,293			148,310		3,682,280			(556,163)				
SPX/CS/240425/4071.63-4448.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	1,346	5,481,400	4448.08	288,870			19,366		503,260			(72,621)				
SPX/CS/250425/4071.63-4912.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	272	1,109,441	4912.76	109,280			58,445		190,766			(13,698)				
SPX/AVGCS/240425/25/4071.63-4356.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	476	1,937,435	4356.64	70,716			4,741		134,998			(17,778)				

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STATEMENT AS OF MARCH 31, 2024 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/240425/4071.63-4315.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2023	04/25/2024	9,014	36,701,119	4315.93	1,322,708			88,673		2,187,426			(332,524)					
SPX/CS/240425/4071.63-4163.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024	843	3,432,423	4163.24	49,324			3,307		76,745			(12,400)					
SPX/CS/240425/4071.63-4234.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024	611	2,488,523	4234.5	62,089			4,162		98,905			(15,609)					
SPX/AVGCS/240425/25/4071.63-4326.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	256	1,043,082	4326.11	34,943			2,343		64,895			(8,785)					
SPX/CS/250425/4071.63-4557.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	476	1,937,063	4557.34	124,747			66,717		198,929			(15,637)					
SPX/CS/240425/4071.63-4188.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	276	1,122,705	4188.89	20,770			1,392		32,130			(5,222)					
SPX/CS/240425/4071.63-4499.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	1,710	6,960,930	4499.17	406,518			27,253		725,721			(102,197)					
SPX/CS/240425/4071.63-4274.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/25/2023	04/25/2024	3,476	14,151,318	4274.94	431,474			28,926		702,002			(108,471)					
SPX_INDU_NDX/ARBCS/240425/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	500,291	500,291	4.5	14,558			976		22,410			(3,660)					
SPX/CS/250425/4071.63-4718.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	166	675,724	4718.69	55,342			29,598		91,184			(6,937)					
SPX/CS/240425/4071.63-4366.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	812	3,307,799	4366.82	141,574			9,491		238,187			(35,591)					
SPX/CS/240425/4071.63-4305.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/25/2023	04/25/2024	4,930	20,073,063	4305.75	695,532			46,628		1,146,557			(174,854)					
SPX/CS/250425/4071.63-4802.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	592	2,408,829	4802.08	214,868			114,915		363,904			(26,933)					
SPX/CS/240425/4071.63-4229.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	307	1,249,447	4229.61	30,487			2,044		48,169			(7,664)					
SPX/CS/240425/4071.63-4427.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	2,575	10,484,347	4427.9	527,363			35,354		911,038			(132,577)					
SPX_INDU_NDX/ARBCS/240425/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	1,893,485	1,893,485	6	67,597			4,532		113,090			(16,994)					
SPX/CS/240425/4071.63-4377.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	3,363	13,693,870	4377	602,530			40,393		1,020,048			(151,474)					
SPX/CS/250425/4071.63-4600.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	194	789,805	4600.94	54,970			29,399		88,082			(6,890)					
SPX/CS/240425/4071.63-4417.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	673	2,741,694	4417.72	134,891			9,043		231,438			(33,911)					
SPX_INDU_NDX/ARBCS/240425/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	692,370	692,370	4.25	19,040			1,276		29,291			(4,787)					
SPX/CS/250425/4071.63-4723.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	359	1,460,051	4723.09	119,578			63,953		198,285			(14,989)					
SPX/AVGCS/240425/25/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	913	3,716,670	4336.29	128,225			8,596		240,481			(32,235)					
SPX/CS/240425/4071.63-4193.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2024	212	864,662	4193.78	16,688			1,119		25,777			(4,195)					
SPX_INDU_NDX/ARBCS/240425/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	737,031	737,031	6.75	28,671			1,922		49,522			(7,208)					
SPX/CS/250425/4071.63-4621.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2023	04/25/2025	910	3,706,436	4621.3	264,640			141,534		428,504			(33,172)					
SPX/CS/240423/4193.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/26/2023	04/23/2024	185	764,261	4381.53	26,170			1,622		45,600			(6,635)					
SPX/CS/240426/4055.99-4299.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/26/2023	04/26/2024	164	663,581	4299.35	24,174			1,688		39,541			(6,077)					
SPX/CS/240424/4137.04-4385.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/26/2023	04/24/2024	156	646,346	4385.26	22,023			1,423		38,473			(5,567)					

STATEMENT AS OF MARCH 31, 2024 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/240419/4133.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/26/2023	04/19/2024	121	501,155	4381.53	17,109			877		29,852			(4,387)				
SPX/CS/240503/4090.75-4336.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	05/03/2024	60	244,042	4336.2	8,922			798		14,508			(2,243)				
SPX/CS/240426/4135.35-4383.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/26/2024	84	347,237	4383.47	12,689			904		20,691			(3,254)				
SPX/CS/240502/4119.58-4366.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	05/02/2024	101	414,534	4366.75	15,375			1,335		24,736			(3,876)				
SPX/CS/240426/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/26/2024	182	757,664	4419.65	26,996			1,923		45,192			(6,922)				
SPX/CS/240501/4167.87-4417.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	05/01/2024	122	508,788	4417.94	18,121			1,527		30,234			(4,581)				
SPX/CS/240430/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/30/2024	51	211,713	4419.65	7,568			618		12,653			(1,919)				
SPX/CS/240429/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/29/2024	36	151,406	4419.65	5,342			423		8,934			(1,358)				
SPX/CS/240510/4137.64-4660.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	43	176,654	4660.64	11,875			1,294		22,027			(2,985)				
SPX/CS/250509/4137.64-4778.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4ROTDBPU41	05/10/2023	05/09/2025	433	1,789,729	4778.97	142,641		79,179		231,536			(17,905)				
SPX/CS/240508/4138.12-4386.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/08/2024	130	538,990	4386.41	19,390			2,015		31,938			(4,902)				
SPX/CS/240510/4137.64-4416.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	05/10/2023	05/10/2024	526	2,176,930	4416.93	87,295		9,510		145,278			(21,946)				
SPX/CS/250509/4137.64-4696.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4ROTDBPU41	05/10/2023	05/09/2025	439	1,817,344	4696.39	129,577		71,927		206,498			(16,265)				
SPX/CS/250509/4137.64-4903.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4ROTDBPU41	05/10/2023	05/09/2025	610	2,523,687	4903.1	228,898		127,059		384,508			(28,732)				
SPX/CS/240507/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/07/2024	76	315,210	4384.43	11,347			1,151		18,668			(2,877)				
SPX/CS/240510/4137.64-4406.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	05/10/2023	05/10/2024	11,148	46,126,259	4406.59	1,785,086		194,465		2,964,436			(448,765)				
SPX/CS/240510/4137.64-4344.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4ROTDBPU41	05/10/2023	05/10/2024	1,447	5,987,938	4344.52	182,632		19,896		296,102			(45,913)				
SPX/CS/240410/4137.64-4262.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	71	295,243	4262.98	5,698			156		8,924			(1,564)				
SPX/CS/240510/4137.64-4261.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/09/2023	05/10/2024	31	884,331	4261.77	9,679			297		3,864			(685)				
SPX/CS/250509/4137.64-4636.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4ROTDBPU41	05/10/2023	05/09/2025	450	1,863,073	4636.14	120,913		67,118		189,872			(15,177)				
SPX/CS/250509/4137.64-4996.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	43	177,392	4996.08	17,730			9,842		29,987			(2,226)				
SPX/CS/250509/4137.64-4799.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	91	374,882	4799.66	31,186			17,311		49,954			(3,915)				
SPX/CS/240410/4137.64-4303.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	05/10/2023	04/10/2024	367	1,519,987	4303.15	37,848		1,039		60,666			(10,385)				
SPX/CS/240510/4137.64-4303.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	05/10/2023	05/10/2024	580	2,398,498	4303.15	59,483		6,480		94,905			(14,954)				
SPX/CS/250509/4137.64-4882.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	151	622,934	4882.42	56,544			31,387		92,558			(7,098)				

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	373,780	373,780	4	10,129			1,103		14,850			(2,547)				
SPX/CS/240510/4137.64-4551.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	900	3,723,034	4551.76	208,118			22,672		368,041			(52,320)				
SPX/CS/240410/4137.64-4572.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	04/10/2024	606	2,508,899	4572.09	144,513			3,965		262,814			(39,653)				
SPX/CS/240510/4137.64-4251.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	738	3,051,681	4251.43	53,099			5,785		83,038			(13,349)				
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	357,357	357,357	4.5	10,685			1,164		15,972			(2,686)				
SPX/CS/250509/4137.64-5097.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/09/2025	82	340,246	5097.38	36,369			20,188		63,473			(4,565)				
SPX/CS/240410/4137.64-4520.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	04/10/2024	177	732,943	4520.37	38,655			1,061		67,640			(10,607)				
SPX/CS/240510/4137.64-4231.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	523	2,164,899	4231.45	31,175			3,396		48,569			(7,837)				
SPX/CS/240410/4137.64-4751.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	04/10/2024	36	150,897	4751.34	11,012			302		22,324			(3,022)				
SPX/CS/250509/4137.64-4965.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/09/2025	172	711,551	4965.17	69,447			38,550		116,375			(8,717)				
SPX/CS/240410/4137.64-4499.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	04/10/2024	616	2,547,997	4499.68	127,145			3,489		222,435			(34,887)				
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	177,632	177,632	7.5	7,851			855		13,212			(1,974)				
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	537,710	537,710	4.25	15,325			1,669		22,698			(3,853)				
SPX/CS/240510/4137.64-4520.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,616	6,688,406	4520.37	351,141			38,253		611,236			(88,276)				
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,569,560	1,569,560	6	58,702			6,395		93,515			(14,757)				
SPX/CS/250509/4137.64-4592.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/09/2025	27	113,732	4592.78	6,952			3,859		10,623			(873)				
SPX/CS/240510/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,545	6,393,753	4437.62	272,374			29,672		458,250			(68,474)				
SPX_INDU_NDX/ARBCS/240 510/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	585,057	585,057	6.75	23,929			2,607		39,197			(6,016)				
SPX/CS/250509/4137.64-4861.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/09/2025	194	801,248	4861.73	71,271			39,562		116,009			(8,946)				
SPX/CS/240510/4137.64-4796.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	34	139,176	4796.46	10,776			1,174		21,804			(2,709)				
SPX/CS/250509/4137.64-4758.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/09/2025	288	1,191,154	4758.29	94,244			52,314		149,450			(11,830)				
SPX/CS/240510/4137.64-4499.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,866	15,997,335	4499.72	801,466			87,311		1,383,315			(201,486)				
SPX/CS/240510/4137.64-4256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... Wells Fargo Bank, National Association	05/10/2023	05/10/2024	261	1,081,951	4256.8	19,854			2,163		30,829			(4,991)				

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STATEMENT AS OF MARCH 31, 2024 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/240510/4137.64-4489.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	2,367	9,793,031	4489.34	478,879			52,168		822,613			(120,389)					
SPX/CS/240510/4137.64-4447.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,994	16,524,946	4447.96	727,098			79,209		1,225,124			(182,790)					
SPX/AVGCS/240510/10/4137.64-4479.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	41	169,183	4479	6,937			756		13,863			(1,744)					
SPX/AVGCS/240510/10/4137.64-4427.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	487	2,014,743	4427.27	73,941			8,055		140,074			(18,589)					
SPX/CS/240506/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/06/2024	68	280,874	4384.43	10,152			1,004		16,707			(2,581)					
SPX/CS/240503/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	101	419,607	4384.43	15,079			1,375		24,828			(3,866)					
SPX/CS/240509/4119.17-4366.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2024	67	276,888	4366.32	10,094			1,074		16,380			(2,545)					
SPX/CS/240510/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	9,036	37,387,089	4385.9	1,349,674			147,032		2,218,164			(339,303)					
SPX/AVGCS/240510/10/4137.64-4396.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	220	910,072	4396.24	30,760			3,351		56,493			(7,733)					
SPX/CS/240510/4137.64-4269.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	42	174,112	4269.23	3,512			383		5,478			(883)					
SPX/CS/240510/4137.64-4375.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	4,645	19,220,082	4375.55	666,937			72,655		1,092,833			(167,666)					
SPX/AVGCS/240510/10/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	181	747,516	4437.62	28,181			3,070		53,828			(7,085)					
SPX/AVGCS/240510/10/4137.64-4406.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	730	3,021,129	4406.59	105,135			11,453		195,045			(26,431)					
SPX/CS/240503/4061.22-4304.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	88	355,759	4304.89	13,601			1,240		21,250			(3,488)					
SPX/CS/240516/4109.90-4356.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/16/2024	156	642,330	4356.49	24,450			3,082		38,001			(6,164)					
SPX/CS/240514/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/14/2024	70	288,909	4371.52	10,908			1,321		17,119			(2,765)					
SPX/CS/240510/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	74	306,282	4371.52	11,540			1,282		18,108			(2,959)					
SPX/CS/240515/4136.28-4384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/15/2024	129	535,180	4384.46	19,986			2,470		31,632			(5,053)					
SPX/CS/240513/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/13/2024	47	194,690	4371.52	7,324			869		11,496			(1,862)					
SPX/CS/240510/4130.62-4378.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	61	250,741	4378.46	9,486			1,054		14,950			(2,432)					
SPX/CS/240517/4158.77-4408.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/17/2024	121	503,042	4408.3	18,482			2,375		29,796			(4,646)					
SPX/CS/240522/4192.63-4444.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/22/2024	154	647,340	4444.19	22,373			3,205		38,167			(5,656)					
SPX/CS/240524/4115.24-4362.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024	68	280,393	4362.15	10,366			1,535		16,575			(2,606)					

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STATEMENT AS OF MARCH 31, 2024 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/240517/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	65	271,075	4443.5	9,444			1,238		16,133			(2,422)				
SPX/CS/240520/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/20/2024	149	624,171	4443.5	21,653			2,997		36,949			(5,505)				
SPX/CS/240517/4198.05-4449.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	36	151,596	4449.93	5,209			683		8,947			(1,336)				
SPX/CS/240523/4145.58-4394.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/23/2024	115	474,947	4394.31	17,205			2,506		28,180			(4,337)				
SPX/CS/240521/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/21/2024	130	543,349	4443.5	18,897			2,662		32,226			(4,791)				
SPX/CS/240524/4151.28-4524.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	90	372,910	4524.9	19,615			2,992		33,009			(4,987)				
SPX/CS/240524/4151.28-4291.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	215	890,871	4291.55	19,510			2,976		29,665			(4,960)				
SPX/AVGCS/240524/24/4151.28-4410.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	246	1,022,718	4410.74	34,875			5,320		63,345			(8,866)				
SPX/CS/250523/4151.28-4981.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	314	1,304,296	4981.54	129,647			75,097		212,138			(16,365)				
SPX/CS/240524/4151.28-4452.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,945	8,073,116	4452.25	353,602			53,939		576,150			(89,899)				
SPX/CS/250523/4151.28-4649.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/23/2025	521	2,162,022	4649.32	144,639			83,781		218,191			(18,257)				
SPX/CS/240425/4151.28-4317.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	31	129,676	4317.33	3,333			256		5,151			(923)				
SPX_INDU_NDX/ARBCS/240524/24/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	658,379	658,379	4	18,040			2,752		26,087			(4,586)				
SPX/CS/240524/4151.28-4706.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	77	320,294	4706.16	22,549			3,440		41,964			(5,733)				
SPX/CS/240425/4151.28-4888.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	212	882,069	4888.13	70,124			5,394		154,926			(19,419)				
SPX/CS/250523/4151.28-4877.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	42	174,189	4877.75	15,799			9,151		25,082			(1,994)				
SPX/CS/240524/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	6,970	28,935,619	4514.52	1,484,108			226,389		2,490,476			(377,316)				
SPX/CS/240524/4151.28-4389.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	6,903	28,654,965	4389.98	1,021,263			155,786		1,622,687			(259,643)				
SPX/CS/240524/4151.28-4589.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	32	133,889	4589.85	8,007			1,221		13,899			(2,036)				
SPX/CS/250523/4151.28-4898.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	95	394,419	4898.51	36,484			21,133		58,284			(4,605)				
SPX/AVGCS/240524/24/4151.28-4441.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	327	1,356,187	4441.87	50,043			7,634		94,082			(12,723)				
SPX/CS/250523/4151.28-4919.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	318	1,318,419	4919.27	124,195			71,939		199,773			(15,677)				
SPX/CS/240425/4151.28-4594.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	241	1,000,995	4594.57	59,759			4,597		106,066			(16,549)				
SPX/CS/240524/4151.28-4462.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	2,622	10,885,738	4462.63	490,947			74,890		803,601			(124,817)				
SPX_INDU_NDX/ARBCS/240524/24/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	763,578	763,578	6.75	30,467			4,647		38,281			(7,746)				
SPX_INDU_NDX/ARBCS/240524/24/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	167,205	167,205	7.5	7,240			1,104		9,603			(1,841)				
SPX/CS/240425/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	511	2,121,622	4535.27	113,295			8,715		194,784			(31,374)				
SPX/CS/240524/4151.28-4312.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	49	203,376	4312.35	5,044			769		7,775			(1,282)				

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STATEMENT AS OF MARCH 31, 2024 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/250523/4151.28-5107.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	103	426,936	5107.35	46,323			26,832		78,699			(5,847)				
SPX/CS/240524/4151.28-4265.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	324	1,343,483	4265.44	24,048			3,668		36,415			(6,114)				
SPX/AVGCS/240524/24/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	850	3,527,504	4421.11	122,757			18,726		227,229			(31,209)				
SPX/CS/250523/4151.28-4753.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	32	134,613	4753.22	10,567			6,121		16,269			(1,334)				
SPX/CS/250523/4151.28-4773.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	291	1,206,444	4773.97	97,239			56,325		150,520			(12,274)				
SPX/CS/240524/4151.28-4358.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	3,518	14,605,484	4358.84	458,612			69,958		719,349			(116,596)				
SPX/CS/240524/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,304	5,412,164	4535.27	290,633			44,334		492,298			(73,890)				
SPX/CS/250523/4151.28-4794.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/23/2025	398	1,653,005	4794.73	136,538			79,089		212,663			(17,235)				
SPX/CS/250523/4151.28-4690.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	28	118,230	4690.95	8,489			4,917		12,884			(1,072)				
SPX/CS/250523/4151.28-4815.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	73	304,838	4815.48	25,850			14,974		40,397			(3,263)				
SPX/CS/250523/4151.28-5009.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	107	444,049	5009.93	45,160			26,158		74,436			(5,700)				
SPX_INDU_NDX/ARBGS/240524/24/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	1,136,143	1,136,143		6			6,378		67,299			(10,630)				
SPX/CS/240524/4151.28-4317.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	245	1,017,591	4317.33	26,050			3,974		40,106			(6,623)				
SPX/CS/240425/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	04/25/2024	681	2,825,253	4514.52	144,370			11,105		245,386			(39,980)				
SPX/CS/240524/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	12,632	52,440,076	4421.11	2,079,249			317,174		3,356,089			(528,623)				
SPX_INDU_NDX/ARBGS/240524/24/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	185,619	185,619	4.25	5,346			815		4,728			(1,359)				
SPX/CS/250523/4151.28-4711.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	299	1,241,797	4711.7	91,893			53,228		140,276			(11,599)				
SPX/CS/240524/4151.28-4280.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	479	1,988,097	4280.8	39,981			6,099		61,132			(10,165)				
SPX/AVGCS/240524/24/4151.28-4452.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	172	712,685	4452.25	26,939			4,109		51,207			(6,849)				
SPX/CS/240524/4151.28-4566.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,499	6,222,672	4566.41	355,937			54,295		611,663			(90,492)				
SPX/CS/240524/4151.28-4244.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	4,431	18,394,624	4244.75	270,953			41,332		408,266			(68,886)				
SPX/CS/240524/4151.28-4504.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,689	7,013,401	4504.14	352,073			53,706		586,469			(89,510)				
SPX/CS/240425/4151.28-4278.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	77	318,304	4278.21	6,366			490		9,667			(1,763)				
SPX/CS/240524/4151.28-4270.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	156	646,090	4270.84	12,146			1,853		18,340			(3,088)				
SPX/AVGCS/240524/24/4151.28-4493.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	52	215,248	4493.76	8,825			1,346		17,599			(2,244)				
SPX/CS/240524/4151.28-4275.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	35	143,414	4275.82	2,811			429		4,240			(715)				
SPX/CS/240524/4151.28-4431.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	598	2,483,414	4431.49	102,068			15,570		165,035			(25,950)				
SPX/CS/240524/4151.28-4400.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	9,277	38,512,983	4400.36	1,426,136			217,546		2,275,594			(362,577)				

E06.13



STATEMENT AS OF MARCH 31, 2024 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/ARBACS/240524/24/0.00%-4.50% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	509,435	509,435	4.5	15,334			2,339		22,699			(3,898)				
IBLDV7E/CS/240425/122.98-130.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	04/25/2024	7,518	924,522	130.81	20,894			1,607		47,364			(5,786)				
IBLDV7E/CS/240524/122.98-131.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	7,264	893,343	131.01	20,815			3,175		43,080			(5,292)				
SPX/CS/240531/4179.83-4430.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/31/2024	89	371,215	4430.62	13,728			2,294		21,860			(3,441)				
SPX/CS/240530/4205.52-4457.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/30/2024	110	463,352	4457.85	16,801			2,769		27,252			(4,224)				
SPX/CS/240528/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/28/2024	79	333,651	4457.78	12,059			1,931		19,591			(3,049)				
SPX/CS/240529/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/29/2024	54	228,671	4457.78	8,244			1,339		13,386			(2,078)				
SPX/CS/240524/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/24/2024	152	640,451	4457.78	23,200			3,493		37,739			(5,932)				
SPX/CS/240603/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/03/2024	37	157,560	4539.31	5,823			1,020		9,293			(1,480)				
SPX/CS/240604/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/04/2024	47	202,272	4539.31	7,398			1,313		11,800			(1,875)				
SPX/CS/240605/4273.79-4530.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/05/2024	98	419,922	4530.22	15,507			2,788		24,552			(3,920)				
SPX/CS/240606/4283.85-4540.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/06/2024	101	432,070	4540.88	15,899			2,895		25,337			(4,008)				
SPX/CS/240531/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	133	570,461	4539.31	20,932			3,568		33,445			(5,352)				
SPX/CS/240531/4221.02-4474.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	73	309,270	4474.28	11,874			2,024		18,129			(3,036)				
SPX/CS/240607/4267.52-4523.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/07/2024	80	343,484	4523.57	13,049			2,406		20,118			(3,280)				
SPX/CS/240610/4298.86-4422.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	144	618,035	4422.67	11,767			2,274		17,382			(2,967)				
SPX_INDU_NDX/ARBACS/240610/10/0.00%-7.50% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	180,292	180,292	7.5	7,374			1,425		11,748			(1,859)				
SPX/AVGCS/240610/10/4298.86-4653.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	42	180,824	4653.52	7,088			1,370		14,708			(1,787)				
SPX/CS/240610/4298.86-4728.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	751	3,230,448	4728.94	180,487			34,884		312,828			(45,501)				
SPX/CS/240610/4298.86-4621.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	2,610	11,221,825	4621.27	501,019			96,840		817,993			(126,314)				
SPX/CS/240610/4298.86-4411.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	26	111,396	4411.92	1,916			370		2,861			(483)				
SPX_INDU_NDX/ARBACS/240610/10/0.00%-4.25% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	236,321	236,321	4.25	6,475			1,252		9,367			(1,632)				
SPX/CS/250610/4298.86-5072.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	135	578,358	5072.65	53,175			31,816		82,001			(6,675)				
SPX/AVGCS/240610/10/4298.86-4567.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	187	803,122	4567.54	26,503			5,122		49,632			(6,681)				
SPX/CS/240610/4298.86-4513.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,377	5,920,139	4513.8	185,214			35,803		288,528			(46,699)				
SPX/CS/240610/4298.86-4664.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	714	3,068,795	4664.26	151,353			29,253		253,130			(38,156)				
SPX/AVGCS/240610/10/4298.86-4610.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	225	968,434	4610.53	35,057			6,776		69,376			(8,838)				
SPX/CS/240610/4298.86-4610.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,313	5,644,862	4610.53	244,423			47,241		397,913			(61,619)				

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STATEMENT AS OF MARCH 31, 2024 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/250610/4298.86-5094.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	473	2,033,631	5094.15	190,285			113,852		295,464			(23,885)				
SPX/AVGCS/240610/10/4298.86-4599.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024	440	1,891,867	4599.78	66,783			12,908		130,888			(16,836)				
SPX/CS/240610/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	1,087	4,674,131	4696.5	246,671			47,681		419,046			(62,192)				
SPX/CS/250610/4298.86-4813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	471	2,023,398	4813	135,284			80,944		196,773			(16,981)				
SPX/CS/250610/4298.86-5226.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	418	1,796,363	5226.1	185,385			110,921		298,357			(23,270)				
SPX/CS/240510/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	904	3,886,910	4696.5	202,858			24,194		353,996			(55,833)				
SPX/AVGCS/240610/10/4298.86-4578.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... 1YDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024	919	3,949,581	4578.29	133,101			25,725		253,819			(33,555)				
SPX/CS/240610/4298.86-4589.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	385	1,656,818	4589.03	67,500			13,046		108,807			(17,017)				
SPX/CS/240510/4298.86-4427.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	28	122,457	4427.83	2,670			318		3,629			(735)				
SPX/CS/250610/4298.86-4965.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	379	1,629,448	4965.18	134,169			80,277		201,775			(16,841)				
SPX/CS/240510/4298.86-4443.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	59	255,558	4443.73	5,827			695		8,507			(1,604)				
SPX/CS/250610/4298.86-4879.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	336	1,443,123	4879.34	106,358			63,637		157,303			(13,350)				
SPX/CS/240610/4298.86-4439.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	48	205,679	4439.13	4,607			890		6,552			(1,161)				
SPX_INDXX/ARBCS/240610/10/0.00%-6.00% .. 4578.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	1,515,769	1,515,769	6	53,658			10,371		81,937			(13,527)				
SPX/CS/240610/4298.86-4395.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	13,082	56,239,156	4578.29	2,218,072			428,703		3,557,641			(559,178)				
SPX/CS/240610/4298.86-4465.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	335	1,438,086	4395.58	21,326			4,122		31,609			(5,376)				
SPX/CS/250610/4298.86-4986.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	127	546,995	4986.68	46,221			27,655		69,734			(5,802)				
SPX/CS/250610/4298.86-4943.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	316	1,357,889	4943.69	108,767			65,078		163,155			(13,653)				
SPX/CS/240510/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	36	155,257	4470.81	4,239			506		6,133			(1,167)				
SPX/CS/250610/4298.86-5330.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	217	932,708	5330.82	102,132			61,108		169,407			(12,820)				
SPX/CS/240610/4298.86-4880.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	82	351,095	4880.68	24,120			4,662		45,580			(6,081)				
SPX_INDXX/ARBCS/240610/10/0.00%-4.50% .. 4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	561,207	561,207	4.5	16,107			3,113		23,451			(4,060)				
SPX/CS/240610/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	4,285	18,419,539	4675.01	929,818			179,713		1,563,404			(234,408)				
SPX/CS/240610/4298.86-5051.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	287	1,233,296	4470.81	31,449			6,078		48,134			(7,928)				
SPX_INDXX/ARBCS/240610/10/0.00%-6.75% .. 4556.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	970,891	970,891	6.75	37,185			7,187		58,013			(9,374)				
SPX/CS/250610/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	32	137,954	5051.16	12,664			7,577		19,072			(1,590)				
SPX/CS/240610/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	8,414	36,168,823	4556.79	1,329,928			257,045		2,113,109			(335,276)				

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STATEMENT AS OF MARCH 31, 2024 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/250610/4298.86-5161.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	186	798,538	5161.19	78,816			47,158		124,581			(9,893)				
SPX/CS/250610/4298.86-4857.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	76	326,811	4857.71	23,596			14,118		34,382			(2,962)				
SPX_INDU_NDX/ARBCS/240610/10.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	264,800	264,800	4	6,938			1,341		9,920			(1,749)				
SPX/CS/240610/4298.86-4546.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	3,028	13,015,549	4546.04	461,792			89,254		728,914			(116,418)				
SPX/CS/240510/4298.86-4759.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	257	1,104,450	4759.10	63,870			7,617		116,261			(17,579)				
SPX/CS/240607/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/07/2024	61	260,873	4556.79	9,861			1,838		15,260			(2,507)				
SPX/CS/240610/4298.86-4417.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	174	748,499	4417.08	13,585			2,626		20,103			(3,425)				
SPX/CS/240510/4298.86-4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	796	3,423,359	4675.01	171,373			20,439		295,044			(47,167)				
SPX/CS/240612/4338.93-4599.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/14/2023	06/12/2024	61	264,979	4599.27	10,153			2,025		15,418			(2,567)				
SPX/CS/240614/4372.59-4634.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/14/2023	06/14/2024	82	359,592	4634.95	13,467			2,751		20,877			(3,392)				
SPX/CS/240613/4369.01-4631.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/14/2023	06/13/2024	127	555,033	4631.15	20,752			4,188		32,239			(5,235)				
SPX/CS/240607/4293.93-4551.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	06/14/2023	06/07/2024	45	192,456	4551.57	7,662			1,441		11,306			(1,965)				
SPX/CS/240614/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/14/2024	181	797,802	4674.17	28,993			6,030		46,210			(7,434)				
SPX/CS/240617/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/17/2024	118	518,976	4674.17	18,941			4,067		30,075			(4,816)				
SPX/CS/240618/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/18/2024	63	276,326	4674.17	10,114			2,194		16,048			(2,565)				
SPX/CS/240614/4425.84-4691.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/14/2024	114	504,463	4691.39	18,094			3,763		29,173			(4,640)				
SPX/CS/240621/4365.69-4627.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/21/2024	161	702,584	4627.63	26,740			5,975		40,656			(6,722)				
SPX/CS/240620/4388.71-4652.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	06/21/2023	06/20/2024	189	830,780	4652.03	30,709			6,795		47,939			(7,742)				
SPX/CS/250625/4348.33-5131.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	06/23/2023	06/25/2025	150	653,154	5131.03	60,743			37,563		91,164			(7,614)				
SPX/CS/240621/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	06/23/2023	06/21/2024	121	524,465	4609.23	19,667			4,445		30,387			(5,000)				
SPX/CS/250625/4348.33-5022.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	06/23/2023	06/25/2025	315	1,369,180	5022.32	113,916			70,444		167,057			(14,279)				
SPX/CS/240625/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMCFXT09	06/23/2023	06/25/2024	1,460	6,350,698	4750.55	339,762			79,721		562,328			(85,415)				
SPX/CS/240524/4348.33-4810.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	06/23/2023	05/24/2024	329	1,432,428	4810.21	83,511			13,535		148,123			(22,985)				
SPX/CS/240524/4348.33-4483.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	06/23/2023	05/24/2024	44	191,817	4483.14	3,932			637		5,842			(1,082)				
SPX/CS/240524/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMCFXT09	06/23/2023	05/24/2024	1,878	8,167,703	4728.81	414,103			67,118		698,094			(113,973)				
SPX/CS/240625/4348.33-4674.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMCFXT09	06/23/2023	06/25/2024	3,407	14,816,291	4674.45	669,696			157,135		1,067,966			(168,359)				

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/240625/25/0.00%-6.00% ..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	1,784,994	1,784,994	6	64,260			15,078		91,548			(16,155)				
SPX/CS/240625/4348.33-4489.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	45	196,615	4489.96	4,208			987		6,197			(1,058)				
SPX/CS/240625/4348.33-4478.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	674	3,456,150	4478.78	57,795			13,561		85,067			(14,530)				
SPX/CS/240625/4348.33-4783.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	2,402	10,444,776	4783.28	593,263			139,201		998,006			(149,144)				
SPX/CS/240625/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	3,546	15,420,349	4728.81	789,522			185,251		1,293,318			(198,483)				
SPX/CS/250625/4348.33-5000.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	337	1,467,153	5000.58	118,966			73,579		173,740			(14,915)				
SPX/CS/250625/4348.33-5352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	128	555,570	5352.08	60,557			37,448		95,958			(7,591)				
SPX/CS/240625/4348.33-4598.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	4,448	19,339,248	4598.36	696,213			163,357		1,072,373			(175,026)				
SPX_INDU_NDX/ARBCS/240625/25/0.00%-4.00% ..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	376,396	376,396	4	10,087			2,367		13,496			(2,536)				
SPX/CS/250625/4348.33-4913.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	30	130,665	4913.61	9,473			5,858		13,556			(1,187)				
SPX/CS/240625/4348.33-4717.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	5,682	24,707,777	4717.94	1,237,860			290,448		2,014,181			(311,194)				
SPX_INDU_NDX/ARBCS/240625/25/0.00%-4.25% ..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	429,698	429,698	4.5	12,590			2,954		17,145			(3,165)				
SPX/CS/240625/4348.33-4473.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	386	1,678,169	4473.56	31,852			7,474		46,791			(8,007)				
SPX_INDU_NDX/ARBCS/240625/25/0.00%-4.50% ..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	899,180	899,180	4.25	25,267			5,929		34,074			(6,352)				
SPX/CS/240625/4348.33-4467.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	128	557,720	4467.91	10,206			2,395		14,852			(2,566)				
SPX/CS/250625/4348.33-5044.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	161	698,218	5044.06	59,628			36,873		87,682			(7,474)				
SPX_INDU_NDX/ARBCS/240625/25/0.00%-6.75% ..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	1,374,034	1,374,034	6.75	53,587			12,574		77,692			(13,472)				
SPX/CS/240625/4348.33-4739.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	148	644,655	4739.68	33,973			7,971		55,576			(8,541)				
SPX/CS/250625/4348.33-5109.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	311	1,351,465	5109.29	123,118			76,135		183,965			(15,433)				
SPX/CS/240625/4348.33-4446.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	695	3,021,307	4446.28	45,320			10,634		65,934			(11,393)				
SPX/CS/240625/4348.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	12,112	52,669,135	4630.97	2,106,765			494,325		3,296,762			(529,634)				
SPX/AVGCS/240625/25/48.33-4707.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	37	159,607	4707.07	6,304			1,479		12,860			(1,585)				
SPX/CS/240625/4348.33-4641.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	426	1,851,644	4641.84	76,843			18,030		120,301			(19,318)				
SPX/CS/240524/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	457	1,985,558	4750.55	105,036			17,024		179,253			(28,909)				

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STATEMENT AS OF MARCH 31, 2024 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/240625/25/43-48.33-4663.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	154	671,233	4663.58	24,701			5,796		47,822								
SPX/CS/240625/4348.33-625/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	169	169,197	7.5	7,039			1,652		10,403								
SPX/CS/240625/4348.33-4565.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	2,593	11,275,939	4565.75	358,349			84,082		544,295								
SPX/CS/250625/4348.33-5152.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	466	2,026,794	5152.77	191,937			118,691		289,810								
SPX/AVGCS/240625/25/43-48.33-4620.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	270	1,172,165	4620.1	39,268			9,214		72,185								
SPX/CS/250625/4348.33-5218.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	521	2,267,080	5218	226,028			139,772		346,983								
SPX/CS/240524/4348.33-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	127	551,724	4522.26	14,345			2,325		21,666								
SPX/AVGCS/240625/25/43-48.33-4652.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	414	1,798,124	4652.71	64,732			15,189		123,801								
SPX/CS/250625/4348.33-4935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	338	1,468,131	4935.35	109,523			67,727		157,751								
SPX/CS/240624/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/24/2024	26	114,589	4609.23	4,297			999		6,630								
SPX/CS/250625/4348.33-4978.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	56	243,164	4978.84	19,234			11,894		27,913								
SPX/AVGCS/240625/25/43-48.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	748	3,251,120	4630.97	111,188			26,089		208,124								
SPX/CS/240625/4348.33-5000.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	61	264,498	5000.63	19,414			4,555		37,134								
SPX/CS/240625/4348.33-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	629	2,735,219	4522.26	70,815			16,616		105,764								
SPX/CS/250625/4348.33-4868.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	408	1,772,060	4868.83	119,968			74,187		170,192								
SPX/CS/250625/4348.33-5249.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	99	432,165	5249.43	44,167			27,312		68,196								
SPX/CS/240625/4348.33-4882.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	38	164,460	4882.87	10,789			2,531		19,166								
SPX/CS/240625/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/23/2023	06/25/2024	11,045	48,029,333	4609.23	1,791,494			420,351		2,777,737								
SPX/CS/240625/4348.33-4663.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	1,257	5,464,500	4663.58	239,892			56,287		380,948								
SPX/CS/240628/4376.86-4639.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024	127	555,727	4639.47	20,895			5,136		32,023								
SPX/CS/240626/4328.82-4588.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/26/2024	149	645,233	4588.55	25,209			6,090		37,335								
SPX/CS/240621/4381.89-4644.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/21/2024	59	257,574	4644.8	9,695			2,237		14,942								
SPX/CS/240627/4378.41-4641.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/27/2024	78	341,637	4641.11	12,865			3,135		19,686								
SPX/CS/240705/4446.82-4713.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/05/2024	101	448,466	4713.63	16,939			4,448		25,552								
SPX/CS/240628/4450.38-4717.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	06/28/2024	44	196,442	4717.4	7,396			1,833		11,208								

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STATEMENT AS OF MARCH 31, 2024 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/240628/4396.44-4660.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	06/28/2024	67	292,827	4660.23	11,593			2,873		16,946			(2,973)				
SPX/CS/240701/4450.38-4717.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/01/2024	207	919,529	4717.4	34,741			8,832		52,571			(8,832)				
SPX/CS/240703/4455.59-4722.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/03/2024	59	261,691	4722.93	9,900			2,558		14,979			(2,503)				
SPX/CS/250710/4409.53-5489.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	280	1,236,273	5489.86	139,946			89,464		218,163			(17,542)				
SPX/AVGGS/240710/10/4409.53-4685.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	298	1,314,052	4685.13	43,758			12,101		80,190			(11,001)				
SPX/CS/240710/4409.53-4508.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/10/2023	07/10/2024	1,303	5,746,418	4508.82	86,656			23,964		123,989			(21,785)				
SPX/CS/240610/4409.53-4817.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	06/10/2024	915	4,035,096	4817.41	213,053			44,819		358,209			(58,460)				
SPX/CS/240710/4409.53-4806.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	25	108,313	4806.39	5,730			1,584		9,186			(1,440)				
SPX/CS/240610/4409.53-5055.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	06/10/2024	31	136,907	5055.34	9,652			2,030		18,741			(2,648)				
SPX_INDU_NDX/ARB/CS/240710/10/00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	142,332	142,332	7.5	5,764			1,594		8,113			(1,449)				
SPX/CS/250710/4409.53-5225.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	296	1,305,037	5225.29	124,708			79,723		182,498			(15,632)				
SPX/AVGGS/240710/10/4409.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	849	3,742,934	4696.15	128,383			35,502		237,181			(32,275)				
SPX/AVGGS/240710/10/4409.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	215	948,304	4729.22	34,898			9,650		66,610			(8,773)				
SPX/AVGGS/240710/10/4409.53-4773.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	40	174,989	4773.32	6,930			1,916		13,798			(1,742)				
SPX/CS/250710/4409.53-5181.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	256	1,130,870	5181.2	103,927			66,438		150,627			(13,027)				
SPX/CS/240610/4409.53-4543.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	06/10/2024	31	135,290	4543.47	2,787			586		3,994			(765)				
SPX/CS/240610/4409.53-4795.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	06/10/2024	827	3,645,502	4795.36	184,827			38,881		306,568			(50,715)				
SPX/CS/250710/4409.53-4894.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	26	116,729	4894.58	7,412			4,738		10,162			(929)				
SPX/CS/240710/4409.53-4663.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2023	07/10/2024	7,374	32,516,843	4663.08	1,168,981			323,266		1,779,132			(293,878)				
SPX/CS/250710/4409.53-5093.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	311	1,369,473	5093.01	115,036			73,540		163,685			(14,420)				
SPX/CS/240610/4409.53-4593.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	06/10/2024	242	1,067,051	4593.43	29,237			6,151		43,187			(8,022)				
SPX/CS/240710/4409.53-4740.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2023	07/10/2024	5,846	25,776,981	4740.24	1,163,573			321,770		1,831,059			(292,518)				
SPX/CS/250710/4409.53-5070.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	07/10/2025	475	2,094,764	5070.96	172,609			110,344		243,045			(21,636)				
SPX/CS/250710/4409.53-4938.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	07/10/2025	608	2,681,873	4938.67	184,245			117,783		253,313			(23,095)				
SPX/CS/250710/4409.53-4982.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	245	1,079,636	4982.77	78,856			50,411		109,867			(9,884)				
SPX/CS/250710/4409.53-5427.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	29	130,063	5427.17	14,268			9,121		21,894			(1,788)				
SPX/CS/240610/4409.53-4872.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	06/10/2024	596	2,626,236	4872.8	151,534			31,878		263,712			(41,579)				
SPX/CS/240710/4409.53-4530.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	158	696,380	4530.79	13,057			3,611		18,335			(3,283)				

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STATEMENT AS OF MARCH 31, 2024 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/250710/4409.53-5291.44	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2025	214	942,689	5291.44	94,890			60,661		140,967			(11,894)					
SPX/CS/240710/4409.53-4536.52	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	297	1,309,329	4536.52	25,610			7,082		36,094			(6,438)					
SPX/CS/240710/4409.53-4850.48	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	3,595	15,852,714	4850.48	898,215			248,389		1,488,349			(225,808)					
SPX/CS/240710/4409.53-4707.17	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/10/2023	.07/10/2024	462	2,039,195	4707.17	84,831			23,459		130,645			(21,326)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-6.00% ..	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	1,573,832	1,573,832	.6	55,714			15,407		74,842			(14,006)					
SPX/CS/240710/4409.53-4630.01	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	1,438	6,340,786	4630.01	202,017			55,865		302,229			(50,787)					
SPX/CS/240710/4409.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	11,832	52,173,916	4696.15	2,086,435			576,975		3,220,944			(524,523)					
SPX/CS/240710/4409.53-4817.41	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Bank of America,National Association-NY ..... B4TYDEB6KMZ0031MB27	.07/10/2023	.07/10/2024	1,025	4,519,681	4817.41	241,803			66,867		393,617			(60,788)					
SPX/CS/240710/4409.53-4795.36	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	11,422	50,364,968	4795.36	2,576,168			712,404		4,156,539			(647,640)					
SPX/CS/250710/4409.53-5203.25	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2025	114	501,152	5203.25	47,008			30,036		68,425			(5,889)					
SPX/CS/240710/4409.53-4674.10	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	9,286	40,946,162	4674.1	1,527,701			422,465		2,336,268			(384,059)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.25% ..	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	803,396	803,396	4.25	22,093			6,110		28,319			(5,554)					
SPX/CS/250710/4409.53-5115.05	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2025	135	594,985	5115.05	51,169			32,711		73,180			(6,414)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.50% ..	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	663,540	663,540	4.5	19,044			5,266		24,613			(4,787)					
SPX/CS/240710/4409.53-4585.91	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada ..... ES71P3U9RH1GC71XBU11	.07/10/2023	.07/10/2024	480	2,115,624	4585.91	55,006			15,211		80,850			(13,828)					
SPX/CS/250710/4409.53-5327.14	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2025	38	167,074	5327.14	17,242			11,022		25,834			(2,161)					
SPX/CS/240710/4409.53-4784.34	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	1,015	4,474,945	4784.34	224,150			61,986		359,072			(56,351)					
SPX/CS/240710/4409.53-5108.80	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	64	282,490	5108.8	21,300			5,890		40,537			(5,355)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-6.75% ..	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	752,554	752,554	6.75	28,898			7,991		39,438			(7,265)					
SPX/CS/240710/4409.53-4873.60	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	26	115,924	4873.6	6,886			1,904		11,428			(1,731)					
SPX/CS/240710/4409.53-4553.80	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	34	150,331	4553.8	3,307			915		4,705			(831)					
SPX/AVGGS/240710/10/4409.53-4718.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank ..... 1YDQJBGJWY9T8XCSX06	.07/10/2023	.07/10/2024	530	2,338,091	4718.2	84,171			23,276		158,946			(21,160)					
SPX/CS/240710/4409.53-4966.16	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	47	209,160	4966.16	13,993			3,870		24,469			(3,518)					
SPX/CS/240710/4409.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	.07/10/2023	.07/10/2024	682	3,008,700	4729.22	132,623			36,675		206,765			(33,341)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.00% ..	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2024	356,922	356,922	4	9,351			2,586		11,913			(2,351)					
SPX/CS/250710/4409.53-5048.91	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	.07/10/2023	.07/10/2025	54	237,263	5048.91	18,934			12,104		26,692			(2,373)					
SPX/CS/240710/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS ..... 549300WCG870D06XZS54	.07/10/2023	.07/10/2024	405	2,423,211	4541.82	35,413			9,793		51,222			(8,903)					

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STATEMENT AS OF MARCH 31, 2024 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/250710/4409.53-5004.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/10/2023	07/10/2025	363	1,599,953	5004.82	121,276			77,529		168,590			(15,202)				
SPX/CS/240712/4472.16-4740.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/12/2024	113	503,663	4740.49	19,381			5,468		28,507			(4,872)				
SPX/CS/240709/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/09/2024	38	169,332	4662.89	6,689			1,846		9,552			(1,696)				
SPX/CS/240705/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/05/2024	136	596,200	4662.89	23,955			6,415		34,254			(6,142)				
SPX/CS/240705/4411.59-4676.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/05/2024	63	275,814	4676.29	11,032			2,954		15,894			(2,829)				
SPX/CS/240708/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/08/2024	71	312,644	4662.89	12,498			3,425		17,857			(3,177)				
SPX/CS/240711/4439.26-4705.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/12/2023	07/11/2024	66	294,568	4705.62	11,398			3,193		16,658			(2,873)				
SPX/CS/240712/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/12/2024	110	497,515	4775.75	19,433			5,592		27,919			(4,983)				
SPX/CS/240719/4565.72-4839.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/19/2024	141	644,877	4839.66	24,228			7,309		35,830			(6,091)				
SPX/CS/240712/4510.04-4780.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/12/2024	58	260,623	4780.64	10,222			2,941		14,726			(2,621)				
SPX/CS/240715/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/15/2024	206	927,689	4775.75	36,388			10,690		52,196			(9,251)				
SPX/CS/240716/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/16/2024	45	201,685	4775.75	7,937			2,351		11,396			(2,015)				
SPX/CS/240718/4554.98-4828.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/18/2024	120	546,745	4828.28	20,640			6,186		30,446			(5,203)				
SPX/CS/240717/4522.79-4794.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	07/19/2023	07/17/2024	124	559,056	4794.16	21,658			6,449		31,421			(5,475)				
SPX/CS/250725/4567.46-5115.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	494	2,254,880	5115.4	154,685			102,118		204,041			(19,389)				
SPX/CS/250725/4567.46-5184.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	394	1,797,746	5184.07	135,910			89,723		181,068			(17,036)				
SPX_INDU_NDX/ARBCS/240725/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	07/25/2023	07/25/2024	136,328	136,328	7.5	5,576			1,776		5,943			(1,402)				
SPX/CS/240725/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA70QJXC56	07/25/2023	07/25/2024	2,411	11,010,740	4898.6	486,344			154,869		731,526			(122,265)				
SPX/CS/250725/4567.46-5549.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	37	168,655	5549.46	17,574			11,602		25,204			(2,203)				
SPX_INDU_NDX/ARBCS/240725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	07/25/2023	07/25/2024	465,063	465,063	4	12,464			3,969		12,104			(3,133)				
SPX/CS/250725/4567.46-5275.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	373	1,703,186	5275.42	143,408			94,673		193,947			(17,976)				
SPX/CS/250725/4567.46-5252.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	332	1,514,645	5252.58	124,504			82,193		167,592			(15,606)				
SPX/CS/240625/4567.46-4750.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	07/25/2023	06/25/2024	219	1,001,543	4750.16	26,341			6,746		37,963			(7,228)				
SPX/CS/250725/4567.46-5619.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	176	803,917	5619.9	86,984			57,424		126,624			(10,903)				
SPX/CS/240625/4567.46-5064.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	07/25/2023	06/25/2024	353	1,610,120	5064.95	94,836			24,287		159,530			(26,022)				
SPX/CS/240725/4567.46-4967.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	4,654	21,255,755	4967.11	1,088,295			346,552		1,688,066			(273,594)				
SPX/CS/240725/4567.46-4795.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2024	1,272	5,808,832	4795.83	185,883			59,192		269,208			(46,730)				
SPX/CS/240725/4567.46-4750.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	07/25/2023	07/25/2024	387	1,768,665	4750.16	46,162			14,700		65,859			(11,605)				

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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SPX/CS/240725/4567.46-4704.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	375	2,349,838	4704.48	34,200			10,890		47,979			(8,598)				
SPX_INDU_NDX/ARBCS/240725/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	1,286,936	1,286,936	6	45,944			14,630		47,135			(11,550)				
SPX/AVGCS/240725/25/4567.46-4887.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	425	1,941,893	4887.18	67,966			21,643		115,317			(17,086)				
SPX/CS/250725/4567.46-5229.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	76	346,328	5229.74	27,776			18,336		37,185			(3,482)				
SPX/CS/240725/4567.46-4693.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	139	636,009	4693.07	11,893			3,787		16,356			(2,990)				
SPX/CS/250725/4567.46-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	321	1,465,222	5480.95	146,229			96,536		206,817			(18,330)				
SPX/CS/240725/4567.46-4830.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	4,806	21,949,901	4830.09	794,586			253,025		1,165,959			(199,756)				
SPX/CS/240725/4567.46-4699.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	359	1,638,465	4699	31,491			10,028		44,106			(7,917)				
SPX/CS/250725/4567.46-5503.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	72	328,431	5503.79	33,270			21,964		47,285			(4,170)				
SPX/AVGCS/240725/25/4567.46-4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	757	3,458,260	4864.34	115,852			36,891		195,629			(29,125)				
SPX/CS/250725/4567.46-5366.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	139	634,590	5366.77	58,192			38,416		80,228			(7,294)				
SPX/CS/240725/4567.46-4955.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	300	1,371,579	4955.69	68,853			21,925		105,992			(17,309)				
SPX/CS/240725/4567.46-4875.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	482	2,203,611	4875.76	91,670			29,191		136,713			(23,046)				
SPX/CS/240725/4567.46-4670.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	1,084	4,951,524	4670.35	75,214			23,951		104,463			(18,908)				
SPX/CS/250725/4567.46-5389.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	128	585,415	5389.6	54,678			36,096		75,792			(6,854)				
SPX/CS/240725/4567.46-4978.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	219	1,001,625	4978.53	52,485			16,713		81,679			(13,195)				
SPX/CS/240725/4567.46-4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	867	3,960,928	4989.95	212,306			67,606		331,392			(53,373)				
SPX/CS/250725/4567.46-5161.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	70	320,525	5161.23	23,655			15,616		31,202			(2,965)				
SPX_INDU_NDX/ARBCS/240725/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	530,754	530,754	4.25	14,861			4,732		14,561			(3,736)				
SPX/AVGCS/240725/25/4567.46-4944.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	31	140,269	4944.28	5,358			1,706		9,072			(1,347)				
SPX/CS/240625/4567.46-4707.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	06/25/2024	62	281,579	4707.03	5,801			1,486		8,179			(1,592)				
SPX/CS/250725/4567.46-5298.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	127	579,539	5298.25	49,956			32,979		67,842			(6,262)				
SPX/CS/240725/4567.46-4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/25/2023	07/25/2024	12,980	59,283,521	4864.34	2,386,755			760,028		3,546,946			(600,022)				
SPX/CS/240725/4567.46-4910.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	2,133	9,744,298	4910.02	442,391			140,873		668,689			(111,216)				
SPX_INDU_NDX/ARBCS/240725/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	626,313	626,313	4.5	17,975			5,724		18,050			(4,519)				
SPX/CS/240625/4567.46-4967.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	06/25/2024	543	2,481,767	4967.11	125,577			32,160		201,036			(34,457)				
SPX/AVGCS/240725/25/4567.46-4852.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	162	741,005	4852.93	24,231			7,716		40,767			(6,092)				
SPX/CS/240725/4567.46-4713.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	95	432,331	4713.98	9,338			2,974		12,950			(2,348)				

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STATEMENT AS OF MARCH 31, 2024 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/240725/4567.46-5025.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	791	3,611,540	5025.2	205,135			65,322		325,253			(51,570)					
SPX/CS/240625/4567.46-4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	06/25/2024	624	2,852,165	4989.95	150,309			38,494		243,425			(41,243)					
SPX/CS/240725/4567.46-5177.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	77	352,173	5177.99	23,913			7,615		40,842			(6,012)					
SPX/CS/240725/4567.46-4841.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	8,460	38,639,785	4841.51	1,452,470			462,518		2,139,297			(365,146)					
SPX_INDU_NDX/ARBOS/240725/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	879,280	879,280	6.75	33,852			10,780		35,354			(8,510)					
SPX/CS/250725/4567.46-5412.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	725	3,311,744	5412.44	314,947			207,918		438,626			(39,478)					
SPX/AVGCS/240725/25/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	173	788,182	4898.6	28,138			8,960		47,799			(7,074)					
SPX/CS/240719/4534.87-4806.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/19/2024	76	346,521	4806.96	13,362			4,111		19,254			(3,426)					
SPX/CS/240719/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/19/2024	130	588,389	4808.52	22,775			7,008		32,937			(5,840)					
SPX/CS/240723/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/23/2024	32	144,774	4808.52	5,623			1,774		8,089			(1,425)					
IBLDV7E/CS/240725/126.30-137.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	890	112,358	137.06	2,865			912		3,921			(720)					
SPX/CS/240726/4566.75-4840.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/26/2024	240	1,094,506	4840.76	41,635			13,374		60,574			(10,467)					
SPX/CS/240722/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/22/2024	86	389,604	4808.52	15,109			4,738		21,751			(3,841)					
SPX/CS/240724/4554.64-4827.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/24/2024	108	493,014	4827.92	18,736			5,947		27,308			(4,737)					
SPX/CS/240726/4537.41-4809.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/26/2024	94	428,061	4809.65	15,770			5,152		23,730			(4,032)					
SPX/CS/240726/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/26/2024	121	553,954	4857.16	19,723			6,444		30,592			(5,043)					
SPX/CS/240729/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/29/2024	107	489,624	4857.16	17,440			5,797		27,002			(4,421)					
SPX/CS/240801/4576.73-4851.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	08/01/2024	138	630,969	4851.33	22,614			7,601		34,631			(5,701)					
SPX/CS/240802/4513.39-4784.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	08/02/2024	62	281,956	4784.19	10,573			3,574		15,640			(2,658)					
SPX/CS/240731/4588.96-4864.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/31/2024	55	253,202	4864.3	8,955			3,010		13,865			(2,258)					
SPX/CS/240809/4467.71-4735.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/09/2024	37	163,301	4735.77	6,107			2,184		9,094			(1,535)					
SPX/CS/240802/4501.89-4772.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/02/2024	79	356,481	4772	13,283			4,579		19,766			(3,406)					
SPX/CS/240805/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/05/2024	119	532,656	4746.71	20,201			7,076		29,683			(5,136)					
SPX/CS/240808/4499.38-4769.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/08/2024	143	645,295	4769.34	23,971			8,528		35,667			(6,043)					
SPX/CS/240802/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/02/2024	68	305,954	4746.71	11,580			3,992		16,989			(2,969)					
SPX/CS/240806/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/06/2024	68	304,768	4746.71	11,579			4,077		16,953			(2,936)					
SPX/CS/240807/4518.44-4789.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/07/2024	90	408,277	4789.55	14,992			5,306		22,477			(3,790)					
SPX/CS/240809/4468.83-4803.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	2,020	9,028,508	4803.99	407,186			146,816		624,510			(103,230)					

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STATEMENT AS OF MARCH 31, 2024 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/250808/4468.83-5273.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	112	498,494	5273.22	46,659			31,825		66,322			(5,881)				
SPX/CS/240809/4468.83-4569.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCG870D06XZS54	08/10/2023	08/09/2024	530	2,369,676	4569.55	35,142			12,671		50,124			(8,909)				
SPX/CS/240809/4468.83-4610.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	47	210,480	4610.74	4,378			1,579		6,259			(1,110)				
SPX/CS/240809/4468.83-4591.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	118	525,216	4591.72	9,559			3,447		13,541			(2,423)				
SPX/CS/250808/4468.83-5139.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	431	1,926,905	5139.15	157,235			107,246		218,172			(19,820)				
SPX/CS/250808/4468.83-5250.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	288	1,288,525	5250.88	118,544			80,856		167,294			(14,943)				
SPX/CS/240809/4468.83-4848.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	107	478,716	4848.68	23,936			8,630		37,363			(6,068)				
SPX/CS/240809/4468.83-5186.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	46	203,407	5186.02	15,520			5,596		28,235			(3,935)				
SPX/CS/250808/4468.83-5072.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	258	1,154,215	5072.12	86,912			59,281		118,748			(10,955)				
SPX/CS/250808/4468.83-5295.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	279	1,245,825	5295.56	119,225			81,320		169,706			(15,028)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	200,920	200,920	7.5	8,439			3,043		9,995			(2,139)				
SPX/CS/250808/4468.83-4960.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	82	367,286	4960.4	23,286			15,883		31,251			(2,935)				
SPX/CS/240710/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	1,104	4,933,526	4882.2	260,984			79,256		425,530			(72,051)				
SPX/AVGCS/240809/9/4468.83-4748.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	409	1,828,839	4748.13	61,083			22,024		109,247			(15,486)				
SPX/CS/250808/4468.83-5005.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/08/2025	578	2,584,895	5005.09	176,548			120,419		238,567			(22,254)				
SPX/CS/240809/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	1,141	5,096,707	4882.2	272,674			98,316		431,201			(69,129)				
SPX/CS/250808/4468.83-5183.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	102	457,139	5183.84	39,360			26,846		54,837			(4,961)				
SPX/AVGCS/240809/9/4468.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	187	837,197	4792.82	30,893			11,139		57,286			(7,832)				
SPX/CS/240809/4468.83-5018.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	44	197,179	5018.74	12,955			4,671		21,758			(3,284)				
SPX/CS/240809/4468.83-4736.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCG870D06XZS54	08/10/2023	08/09/2024	9,375	41,897,499	4736.96	1,557,330			561,516		2,332,889			(394,816)				
SPX/AVGCS/240809/9/4468.83-4837.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	49	220,165	4837.51	8,763			3,159		16,836			(2,221)				
SPX/CS/240710/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	820	3,662,374	4859.85	185,682			56,388		299,557			(51,262)				
SPX/CS/250808/4468.83-5116.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	77	342,373	5116.81	27,287			18,612		37,597			(3,440)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	549,552	549,552	4.5	16,212			5,845		17,700			(4,110)				
SPX/CS/240809/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	5,456	24,380,885	4859.85	1,248,301			450,092		1,956,610			(316,471)				
SPX/CS/240809/4468.83-4917.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	608	2,719,094	4917.69	154,988			55,883		248,654			(39,293)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	547,975	547,975	4.25	15,508			5,592		16,771			(3,932)				
SPX/CS/240710/4468.83-4607.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	60	267,137	4607.16	5,423			1,647		7,873			(1,497)				

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STATEMENT AS OF MARCH 31, 2024 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/240809/4468.83-4725.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/10/2023	08/09/2024	3,164	14,140,993	4725.79	505,965			182,432		755,299			(128,273)				
SPX/CS/240809/4468.83-4770.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMCFXT09	08/10/2023	08/09/2024	535	2,390,722	4770.48	98,498			35,515		149,303			(24,971)				
SPX/AVGCS/240809/9/4468.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	811	3,624,665	4759.3	124,326			44,827		224,570			(31,519)				
SPX/CS/250808/4468.83-5500.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	42	186,016	5500.5	20,518			13,994		30,427			(2,586)				
SPX/CS/240809/4468.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/10/2023	08/09/2024	3,080	13,762,089	4792.82	603,880			217,737		921,188			(153,096)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	547,854	547,854	4	14,792			5,333		15,877			(3,750)				
SPX/CS/250808/4468.83-5391.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	44	194,486	5391.47	20,032			13,663		29,069			(2,525)				
SPX/CS/240809/4468.83-4602.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/10/2023	08/09/2024	282	1,259,628	4602.89	24,601			8,870		35,403			(6,237)				
SPX/AVGCS/240809/9/4468.83-4781.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	438	1,958,830	4781.65	70,714			25,497		129,881			(17,927)				
SPX/CS/240809/4468.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 87GCMVDQLFKA700JXC56	08/10/2023	08/09/2024	12,343	55,159,003	4759.3	2,200,293			793,345		3,320,469			(557,821)				
SPX/CS/250808/4468.83-5049.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	34	152,815	5049.78	11,110			7,578		15,186			(1,400)				
SPX/CS/240710/4468.83-4946.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	257	1,146,740	4946.35	67,428			20,477		113,373			(18,615)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	1,888,597	1,888,597	6	67,801			24,446		78,117			(17,189)				
SPX/CS/250808/4468.83-5161.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	435	1,943,254	5161.5	163,233			111,337		226,594			(20,576)				
SPX/CS/240809/4468.83-4597.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	297	1,326,056	4597.53	25,195			9,084		35,794			(6,387)				
SPX/CS/240809/4468.83-5105.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	175	782,958	5105.64	56,216			20,270		98,388			(14,252)				
SPX/CS/240809/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/10/2023	08/09/2024	563	2,516,215	4647.58	64,491			23,253		94,004			(16,350)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	08/10/2023	08/09/2024	604,705	604,705	6.75	23,523			8,482		27,600			(5,964)				
SPX/CS/250808/4468.83-5362.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	190	847,413	5362.6	85,250			58,147		123,342			(10,746)				
SPX/CS/240809/4468.83-4692.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSRPFMYMCFXT09	08/10/2023	08/09/2024	1,809	8,086,005	4692.27	254,709			91,839		376,450			(64,574)				
SPX/CS/240710/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	297	1,326,115	4647.58	34,214			10,390		50,384			(9,446)				
SPX/CS/240813/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/13/2024	30	134,058	4731.89	4,820			1,792		7,447			(1,222)				
SPX/CS/240815/4437.86-4704.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/15/2024	341	1,512,106	4704.13	55,320			20,765		84,386			(13,946)				
SPX/CS/240816/4404.33-4668.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/16/2024	148	651,051	4668.59	24,056			9,072		36,441			(6,048)				
SPX/CS/240814/4489.72-4759.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/14/2024	70	316,077	4759.1	11,068			4,135		17,396			(2,798)				
SPX/CS/240812/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/12/2024	93	413,454	4731.89	14,939			5,528		23,097			(3,798)				
SPX/CS/240809/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCB70D06XZS54	08/16/2023	08/09/2024	117	520,391	4731.89	18,741			6,834		29,103			(4,805)				

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STATEMENT AS OF MARCH 31, 2024 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/240822/4387.55-4650.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/22/2024	137	601,390	4650.8	22,876			9,035		33,618			(5,767)				
SPX/CS/240823/4436.01-4702.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/23/2024	145	643,669	4702.17	23,745			9,418		35,767			(5,969)				
SPX/CS/240820/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/20/2024	64	278,221	4631.89	10,764			4,214		15,686			(2,729)				
SPX/CS/240816/4370.36-4632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/16/2024	146	637,888	4632.58	24,553			9,443		35,853			(6,296)				
SPX/CS/240816/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/16/2024	103	449,612	4631.89	17,326			6,664		25,291			(4,442)				
SPX/CS/240819/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/19/2024	64	281,637	4631.89	10,763			4,196		15,693			(2,736)				
SPX/CS/240821/4399.77-4663.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/23/2023	08/21/2024	112	492,425	4663.76	18,591			7,311		27,532			(4,700)				
SPX/CS/240823/4405.71-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	273	1,201,386	4532.59	22,586			9,060		32,425			(5,742)				
SPX/CS/240725/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	07/25/2024	815	3,589,552	4791.21	180,554			63,139		294,219			(49,846)				
SPX/CS/240823/4405.71-4504.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2023	08/23/2024	907	3,997,653	4504.91	58,766			23,573		84,468			(14,940)				
SPX/CS/240823/4405.71-4554.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	112	493,524	4554.9	10,956			4,395		15,645			(2,785)				
SPX/CS/250825/4405.71-4978.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	839	3,696,830	4978.45	265,802			187,101		372,617			(33,411)				
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2023	08/23/2024	419,397	419,397	4	11,324			4,542		12,647			(2,879)				
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2023	08/23/2024	933,527	933,527	6	33,887			13,593		40,450			(8,615)				
SPX/CS/250825/4405.71-5176.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	254	1,120,383	5176.71	102,067			71,846		148,023			(12,830)				
SPX/CS/250825/4405.71-5286.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	468	2,061,247	5286.85	206,331			145,238		306,047			(25,935)				
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2023	08/23/2024	256,705	256,705	4.25	7,239			2,904		8,182			(1,840)				
SPX/CS/240823/4405.71-4780.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	719	3,166,570	4780.2	157,062			63,002		248,104			(39,931)				
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2023	08/23/2024	708,546	708,546	6.75	27,917			11,198		33,945			(7,097)				
SPX/CS/240725/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	07/25/2024	58	256,727	4581.94	6,829			2,388		9,748			(1,885)				
SPX/CS/240823/4405.71-4537.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	228	1,004,521	4537.88	19,588			7,857		28,234			(4,980)				
SPX/CS/240823/4405.71-4703.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	452	1,992,753	4703.1	81,304			32,614		124,776			(20,671)				
SPX/CS/240725/4405.71-4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	07/25/2024	472	2,080,365	4813.24	109,427			38,266		179,936			(30,210)				
SPX/CS/240823/4405.71-4526.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	68	300,968	4526.87	5,688			2,282		7,759			(1,446)				
SPX/CS/240823/4405.71-4543.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	230	1,011,455	4543.17	20,431			8,196		29,560			(5,194)				
SPX/CS/250825/4405.71-5000.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	453	1,995,210	5000.48	147,642			103,929		208,271			(18,559)				
SPX/CS/240823/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	620	2,730,969	4581.94	69,367			27,825		102,131			(17,636)				
SPX/CS/250825/4405.71-4933.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	400	1,762,022	4933.13	117,703			82,852		164,435			(14,795)				

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STATEMENT AS OF MARCH 31, 2024 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/250825/4405.71-5088.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	227	1,001,674	5088.6	82,838			58,311		118,674			(10,413)				
SPX/AVGCS/240823/23/4405.71-4769.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	39	171,441	4769.18	6,823			2,737		13,531			(1,735)				
SPX/CS/240823/4405.71-4945.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	52	227,827	4945.41	15,173			6,086		25,262			(3,858)				
SPX/CS/240823/4405.71-5101.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	74	326,361	5101.37	25,032			10,041		45,463			(6,364)				
SPX/CS/250825/4405.71-5220.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	187	824,035	5220.77	77,954			54,872		114,345			(9,799)				
SPX/CS/240823/4405.71-4659.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZSS4	08/25/2023	08/23/2024	3,013	13,273,466	4659.04	469,748			188,430		710,106			(119,427)				
SPX/CS/240725/4405.71-4540.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	76	336,236	4540.5	6,960			2,434		9,781			(1,921)				
SPX/CS/250825/4405.71-5066.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	202	890,326	5066.57	71,760			50,513		102,378			(9,020)				
SPX/CS/240725/4405.71-4876.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	323	1,423,946	4876.72	83,301			29,130		141,513			(22,997)				
SPX/CS/240823/4405.71-4802.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	133	585,457	4802.22	30,561			12,259		48,471			(7,770)				
SPX/CS/240823/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	1,316	5,798,777	4725.12	251,667			100,951		389,368			(63,983)				
SPX/CS/240823/4405.71-4736.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. 1YDOJBGJW9T8XCXK06	08/25/2023	08/23/2024	2,382	10,492,983	4736.14	469,036			188,145		728,225			(119,247)				
SPX/CS/240823/4405.71-4869.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	68	301,253	4869.18	17,925			7,190		28,960			(4,557)				
SPX/CS/240823/4405.71-4980.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	42	183,826	4980.73	12,831			5,147		21,613			(3,262)				
SPX/CS/250825/4405.71-5419.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	143	629,122	5419.83	68,826			48,447		105,093			(8,651)				
SPX/CS/240823/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. 1YDOJBGJW9T8XCXK06	08/25/2023	08/23/2024	2,792	12,301,082	4791.21	624,895			250,664		991,150			(158,872)				
SPX/AVGCS/240823/23/4405.71-4714.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	390	1,719,493	4714.11	61,902			24,831		116,116			(15,738)				
SPX/CS/240823/4405.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZSS4	08/25/2023	08/23/2024	8,802	38,778,004	4692.08	1,531,343			614,268		2,339,881			(389,325)				
SPX_INDU_NDX/ARBOS/240823/23/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	182,140	182,140	7.5	7,686			3,083		9,527			(1,954)				
SPX_INDU_NDX/ARBOS/240823/23/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	584,170	584,170	4.5	17,233			6,913		19,612			(4,381)				
SPX/CS/250825/4405.71-5110.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	132	580,148	5110.62	49,371			34,752		70,740			(6,206)				
SPX/CS/240823/4405.71-4846.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	1,083	4,771,559	4846.28	269,593			108,142		437,108			(68,541)				
SPX/CS/240823/4405.71-4626.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZSS4	08/25/2023	08/23/2024	1,572	6,925,676	4626	216,358			86,788		322,895			(55,006)				
SPX/AVGCS/240823/23/4405.71-4681.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	327	1,440,966	4681.07	47,984			19,248		87,180			(12,199)				
SPX/CS/240823/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCGB70D06XZSS4	08/25/2023	08/23/2024	7,200	31,722,798	4670.05	1,166,447			467,897		1,769,563			(296,554)				
SPX/CS/240826/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/26/2024	57	252,926	4670.05	9,611			3,904		14,088			(2,423)				
SPX/CS/250825/4405.71-5198.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	117	514,315	5198.74	47,831			33,669		69,666			(6,012)				
SPX/AVGCS/240823/23/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	87	383,602	4725.12	14,117			5,663		26,793			(3,589)				

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STATEMENT AS OF MARCH 31, 2024 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/AVGS/240823/23/44 05.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2023	08/23/2024	802	3,533,494	4692.08	120,845			48,475		222,098			(30,723)				
SPX/CS/240823/4405.71- 4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/23/2024	846	3,725,506	4813.24	197,824			79,353		316,689			(50,294)				
SPX/CS/250825/4405.71- 5044.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	100	439,123	5044.54	34,647			24,388		48,953			(4,355)				
SPX/CS/250825/4405.71- 5314.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2023	08/25/2025	120	528,876	5314.32	54,051			38,047		80,611			(6,794)				
SPX/CS/240823/4376.31- 4638.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/30/2023	08/23/2024	211	922,238	4638.89	37,339			15,063		51,689			(9,547)				
SPX/CS/240830/4514.87- 4785.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/30/2023	08/30/2024	23	103,982	4785.76	3,929			1,631		5,673			(985)				
SPX/CS/240829/4497.63- 4767.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/30/2023	08/29/2024	100	448,581	4767.49	16,793			6,942		24,686			(4,222)				
SPX/CS/240828/4433.31- 4699.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/30/2023	08/28/2024	128	565,752	4699.31	22,145			9,119		31,466			(5,583)				
SPX/CS/240905/4496.83- 4766.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	09/05/2024	147	662,272	4766.64	23,668			10,210		36,075			(5,967)				
SPX/CS/240903/4515.77- 4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	09/03/2024	45	202,818	4786.72	7,188			3,078		11,059			(1,822)				
SPX/CS/240830/4515.77- 4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	08/30/2024	91	409,028	4786.72	14,504			6,140		22,416			(3,709)				
SPX/CS/240906/4465.48- 4733.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	09/06/2024	119	532,116	4733.41	19,640			8,501		29,185			(4,936)				
SPX/CS/250910/4457.49- 5382.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	32	140,790	5382.21	14,530			10,503		21,113			(1,821)				
SPX/CS/250910/4457.49- 4947.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	28	122,789	4947.81	7,703			5,568		10,403			(966)				
SPX/CS/250910/4457.49- 5282.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	319	1,423,487	5282.13	135,673			98,070		193,579			(17,006)				
SPX/CS/240910/4457.49- 4758.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	353	1,574,877	4758.37	64,097			28,468		96,786			(16,114)				
SPX_INDU_NDX/ARBCS/240 910/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	211,322	211,322	7.5	9,066			4,026		10,801			(2,279)				
SPX/CS/240910/4457.49- 4836.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	302	1,343,949	4836.38	66,539			29,552		103,174			(16,728)				
SPX/CS/240809/4457.49- 4945.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	08/09/2024	112	500,620	4945.52	29,742			11,642		49,761			(8,186)				
SPX/CS/240910/4457.49- 4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/08/2023	09/10/2024	4,049	18,047,310	4847.52	913,194			405,581		1,424,497			(229,574)				
SPX/CS/240910/4457.49- 4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,240	5,528,002	4869.81	292,431			129,879		460,037			(73,516)				
SPX/CS/240910/4457.49- 4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/08/2023	09/10/2024	6,444	28,726,011	4780.66	1,243,836			552,430		1,891,927			(312,696)				
SPX/CS/250910/4457.49- 5148.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	275	1,225,648	5148.4	102,231			73,897		142,507			(12,815)				
SPX/CS/250910/4457.49- 5237.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	91	404,764	5237.55	37,084			26,806		52,437			(4,648)				
SPX/CS/240906/4457.49- 4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/06/2024	188	837,684	4724.94	30,768			13,472		46,005			(7,822)				
SPX/CS/240910/4457.49- 4585.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	204	908,717	4585.87	16,866			7,491		24,158			(4,240)				
SPX/CS/240910/4457.49- 5163.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	90	400,313	5163.96	30,176			13,402		54,177			(7,586)				
SPX/CS/240809/4457.49- 4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	08/09/2024	164	733,159	4635.79	18,593			7,278		27,430			(5,117)				

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STATEMENT AS OF MARCH 31, 2024 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/240809/4457.49-4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/08/2023	08/09/2024	562	2,503,162	4847.52	125,659			49,188		201,302			(34,585)					
SPX/CS/240910/4457.49-5092.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	35	154,546	5092.68	11,028			4,898		19,105			(2,773)					
SPX/CS/240910/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/08/2023	09/10/2024	8,511	37,938,293	4724.94	1,392,335			618,384		2,079,203			(350,028)					
SPX/CS/240809/4457.49-4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	09/08/2023	08/09/2024	343	1,529,880	4869.81	80,013			31,320		129,743			(22,022)					
SPX/CS/240910/4457.49-4791.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/08/2023	09/10/2024	2,493	11,113,784	4791.8	494,563			219,652		756,339			(124,332)					
SPX/CS/240909/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/09/2024	34	153,444	4724.94	5,651			2,501		8,414			(1,425)					
SPX/CS/250910/4457.49-5348.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	190	846,952	5348.99	85,220			61,601		123,141			(10,682)					
SPX/CS/240910/4457.49-4597.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	66	292,748	4597.91	5,949			2,642		8,507			(1,495)					
SPX/CS/250910/4457.49-5259.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	123	549,009	5259.84	51,299			37,081		72,904			(6,430)					
SPX/CS/250910/4457.49-5103.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	63	279,282	5103.83	22,114			15,985		30,569			(2,772)					
SPX/CS/250910/4457.49-5036.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	119	528,989	5036.96	38,288			27,676		52,376			(4,799)					
SPX/CS/240910/4457.49-4591.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	26	115,522	4591.21	2,241			995		3,198			(563)					
SPX/CS/250910/4457.49-4992.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	518	2,307,598	4992.39	155,832			112,642		212,136			(19,533)					
SPX/CS/250910/4457.49-5491.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	53	238,380	5491.89	26,370			19,061		39,177			(3,305)					
SPX/CS/250910/4457.49-5170.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	117	521,325	5170.69	44,631			32,261		62,368			(5,594)					
SPX/CS/240910/4457.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	09/08/2023	09/10/2024	12,868	57,357,153	4747.23	2,259,872			1,003,686		3,398,191			(568,124)					
SPX_INDU_NDX/ARBCS/240910/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	09/08/2023	09/10/2024	1,574,000	1,574,000	6	58,553			26,005		66,461			(14,720)					
SPX/AVGCS/240910/10/4457.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	822	3,665,493	4747.23	123,894			55,025		227,608			(31,146)					
SPX/CS/240910/4457.49-5006.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	53	238,069	5006.85	15,560			6,911		25,871			(3,912)					
SPX/CS/240910/4457.49-4580.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	513	2,287,832	4580.07	40,609			18,036		58,093			(10,209)					
SPX/CS/240910/4457.49-4558.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	387	1,724,381	4558.06	25,297			11,235		35,967			(6,359)					
SPX/AVGCS/240910/10/4457.49-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	453	2,021,109	4769.51	71,749			31,866		134,689			(18,038)					
SPX/CS/240910/4457.49-4713.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	3,085	13,749,878	4713.8	486,196			215,936		722,815			(122,228)					
SPX/CS/240809/4457.49-4596.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	08/09/2024	44	195,176	4596.69	3,941			1,542		5,716			(1,085)					
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	09/08/2023	09/10/2024	544,911	544,911	4.25	15,966			7,091		16,888			(4,014)					
SPX/CS/240910/4457.49-4680.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	1,050	4,679,898	4680.36	145,826			64,766		214,479			(36,660)					
SPX/CS/250910/4457.49-5059.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2025	373	1,661,456	5059.25	123,928			89,580		170,328			(15,534)					
SPX/CS/240910/4457.49-4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZSS4	09/08/2023	09/10/2024	919	4,094,308	4635.79	103,750			46,079		150,627			(26,082)					

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STATEMENT AS OF MARCH 31, 2024 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/240910/10/44 57.49-4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	413	1,840,300	4780.66	66,987			29,751		126,780			(16,840)				
SPX/CS/240910/4457.49- 4903.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,380	6,149,313	4903.47	344,976			153,216		550,997			(86,726)				
SPX_INDU_NDX/ARBCS/240 910/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	551,619	551,620	4	15,445			6,860		16,173			(3,883)				
SPX_INDU_NDX/ARBCS/240 910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	643,571	643,571	4.5	19,629			8,718		21,013			(4,935)				
SPX/AVGCS/240910/10/44 57.49-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	349	1,555,655	4736.08	51,337			22,800		93,023			(12,906)				
SPX/AVGCS/240910/10/44 57.49-4825.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	60	265,912	4825.23	10,530			4,677		20,654			(2,647)				
SPX/CS/250910/4457.49- 5126.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	351	1,562,587	5126.11	126,991			91,795		176,389			(15,918)				
SPX_INDU_NDX/ARBCS/240 910/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,241,789	1,241,789	6.75	49,920			22,171		58,059			(12,550)				
SPX/CS/240911/4487.46- 4756.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/11/2024	42	190,389	4756.71	6,885			3,094		10,271			(1,741)				
SPX/CS/240913/4467.44- 4735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/13/2024	41	181,786	4735.49	6,726			3,044		9,934			(1,691)				
SPX/CS/240912/4461.90- 4729.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/12/2024	57	253,493	4729.61	9,485			4,278		13,917			(2,391)				
SPX/CS/240916/4450.32- 4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/16/2024	172	767,312	4717.34	28,239			13,162		41,875			(7,179)				
SPX/CS/240918/4453.53- 4720.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/18/2024	141	629,989	4720.74	23,117			10,844		34,302			(5,844)				
SPX/CS/240919/4443.95- 4710.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/19/2024	48	213,572	4710.59	7,913			3,724		11,665			(1,995)				
SPX/CS/240920/4402.20- 4666.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/20/2024	88	385,838	4666.33	14,199			6,703		21,215			(3,570)				
SPX/CS/240913/4450.32- 4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/13/2024	127	565,282	4717.34	20,824			9,611		30,969			(5,340)				
SPX/CS/240917/4450.32- 4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/17/2024	27	119,108	4717.34	4,434			2,073		6,570			(1,124)				
SPX/CS/250925/4337.44- 5339.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	149	644,769	5339.43	70,796			52,653		109,996			(8,874)				
SPX/CS/250925/4337.44- 5031.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	101	438,506	5031.43	37,098			27,591		54,067			(4,650)				
SPX/CS/240925/4337.44- 4462.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	123	533,131	4462.36	10,289			5,001		14,254			(2,587)				
SPX_INDU_NDX/ARBCS/240 925/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	787,546	787,546	4	21,106			10,258		24,810			(5,306)				
SPX/CS/250925/4337.44- 5118.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	93	405,208	5118.18	37,482			27,876		55,600			(4,698)				
SPX/CS/240925/4337.44- 4890.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	51	223,273	4890.81	15,049			7,314		25,600			(3,783)				
SPX/CS/240925/4337.44- 4456.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	188	814,659	4456.72	15,071			7,325		20,802			(3,789)				
SPX_INDU_NDX/ARBCS/240 925/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	1,066,014	1,066,014	6	38,270			18,600		48,785			(9,621)				
SPX/CS/250925/4337.44- 5096.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	114	495,116	5096.49	44,858			33,362		66,232			(5,623)				
SPX/CS/240925/4337.44- 5034.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	46	198,954	5034.74	15,399			7,484		28,168			(3,871)				
SPX/CS/240925/4337.44- 4727.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	59	254,201	4727.81	13,218			6,425		20,897			(3,323)				

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STATEMENT AS OF MARCH 31, 2024 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/250925/4337.44-4901.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	35	153,550	4901.31	10,994			8,177		15,615			(1,378)				
SPX/CS/240925/4337.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	13,432	58,260,553	4619.37	2,260,509			1,098,683		3,485,800			(568,285)				
SPX/CS/250925/4337.44-4966.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	62	270,732	4966.37	21,198			15,766		30,486			(2,657)				
SPX/CS/240925/4337.44-4597.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/25/2023	09/25/2024	9,529	41,332,006	4597.69	1,494,565			726,409		2,286,132			(375,729)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	287,037	287,037	7.5	12,170			5,915		16,018			(3,060)				
SPX/CS/240925/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	5,155	22,360,678	4716.97	1,118,034			543,402		1,788,610			(281,070)				
SPX/CS/250925/4337.44-4988.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	462	2,005,526	4988.06	161,445			120,072		233,043			(20,237)				
SPX/CS/240823/4337.44-4476.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	08/23/2024	38	163,836	4476.03	3,457			1,506		4,931			(954)				
SPX/CS/240925/4337.44-4662.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	3,266	14,164,954	4662.75	621,841			302,236		974,987			(156,329)				
SPX/CS/240925/4337.44-4468.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2024	431	1,870,687	4468.03	35,730			17,366		52,271			(8,982)				
SPX/CS/240925/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2024	627	2,720,761	4738.65	142,840			69,425		229,658			(35,909)				
SPX/AVGCS/240925/25/4337.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	1,215	5,270,773	4619.37	178,152			86,588		331,410			(44,787)				
SPX/AVGCS/240925/25/4337.44-4641.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	413	1,791,108	4641.06	63,763			30,991		121,166			(16,030)				
SPX/CS/240925/4337.44-4630.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2024	432	1,873,602	4630.22	75,131			36,516		116,328			(18,888)				
SPX/CS/240823/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	08/23/2024	755	3,272,602	4738.65	169,848			73,983		281,042			(46,891)				
SPX/CS/240925/4337.44-4435.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/25/2023	09/25/2024	454	1,970,509	4435.25	28,592			13,897		41,297			(7,188)				
SPX/CS/240925/4337.44-4586.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	3,109	13,485,204	4586.84	469,285			228,088		715,218			(117,977)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	1,124,033	1,124,033	4.5	32,485			15,789		39,522			(8,167)				
SPX/CS/240823/4337.44-4809.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	08/23/2024	241	1,044,274	4809.82	62,030			27,019		104,960			(17,125)				
SPX/CS/250925/4337.44-5009.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2025	379	1,643,171	5009.74	135,726			100,944		196,787			(17,013)				
SPX/CS/250925/4337.44-4857.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2025	498	2,159,640	4857.1	144,480			107,454		203,380			(18,110)				
SPX/CS/240925/4337.44-4554.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/25/2023	09/25/2024	1,828	7,928,365	4554.31	243,242			118,224		366,291			(61,150)				
SPX/CS/240925/4337.44-4771.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	1,182	5,124,731	4771.49	285,960			138,986		466,596			(71,889)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	1,445,119	1,445,119	6.75	56,360			27,393		73,486			(14,169)				
SPX/CS/250925/4337.44-5212.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	203	882,023	5212.93	88,555			65,861		133,976			(11,100)				
SPX/CS/250925/4337.44-5139.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2025	428	1,854,788	5139.87	175,276			130,360		260,822			(21,971)				
SPX/CS/240925/4337.44-4706.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2024	546	2,369,591	4706.12	116,110			56,433		184,271			(29,190)				
SPX/AVGCS/240925/25/4337.44-4608.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	410	1,779,885	4608.53	58,558			28,461		107,658			(14,721)				

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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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/250925/4337.44-4922.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	309	1,338,356	4922.99	98,905			73,559		140,994			(12,398)				
SPX/CS/240925/4337.44-4651.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	1,160	5,032,493	4651.9	215,391			104,687		335,092			(54,149)				
SPX/CS/240823/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	08/23/2024	37	159,222	4510.94	4,108			1,789		5,991			(1,134)				
SPX/CS/240823/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	08/23/2024	376	1,630,357	4716.97	80,866			35,224		132,655			(22,325)				
SPX/AVGCS/240925/25/43-37.44-4695.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	233	1,011,864	4651.9	36,933			17,951		70,857			(9,285)				
SPX/CS/240925/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	183,004	183,004	4.25	5,142			2,499		6,101			(1,293)				
SPX/AVGCS/240925/25/43-37.44-4695.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	303	1,314,267	4510.94	34,040			16,544		48,685			(8,557)				
SPX/CS/240923/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	31	133,815	4695.28	5,299			2,576		10,636			(1,332)				
SPX/CS/240926/4273.53-4529.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/23/2024	65	279,875	4579.26	9,815			4,769		15,575			(2,495)				
SPX/CS/240927/4274.51-4530.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/26/2024	98	419,356	4529.94	15,151			7,427		23,317			(3,820)				
SPX/CS/240920/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/27/2024	59	254,318	4530.98	9,145			4,496		14,152			(2,299)				
SPX/CS/240924/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/20/2024	131	563,864	4579.26	19,659			9,466		31,430			(5,041)				
SPX/CS/241003/4229.45-4483.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/24/2024	24	103,143	4579.26	3,614			1,761		5,748			(916)				
SPX/CS/241004/4263.75-4519.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	10/03/2024	73	309,925	4483.22	10,967			5,591		17,197			(2,765)				
SPX/CS/240927/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	10/04/2024	42	177,593	4519.58	6,287			3,214		9,854			(1,580)				
SPX/CS/241002/4288.39-4545.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	09/27/2024	266	1,141,754	4545.33	38,806			19,459		63,383			(9,950)				
SPX/CS/240930/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	10/02/2024	52	224,297	4545.69	7,600			3,864		12,351			(1,921)				
SPX/CS/241001/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	09/30/2024	38	162,541	4545.33	5,551			2,807		9,043			(1,411)				
SPX/CS/251010/4358.24-4946.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/04/2023	10/01/2024	57	243,333	4545.33	8,329			4,223		13,543			(2,112)				
SPX/CS/241003/4229.45-4483.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	282	1,229,299	4946.6	91,042			69,613		128,400			(11,412)				
SPX/INDU_NDX/ARBCS/241010/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	1,481,681	1,481,681	6	53,341			28,160		65,988			(13,410)				
SPX/CS/241010/4358.24-4456.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	2,167	9,443,658	4456.34	132,211			69,799		195,796			(33,237)				
SPX/CS/251010/4358.24-4881.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2023	10/10/2025	361	1,572,748	4881.23	104,116			79,610		147,083			(13,051)				
SPX/CS/241010/4358.24-4652.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/10/2023	10/10/2024	744	3,242,897	4652.42	129,392			68,310		199,245			(32,529)				
SPX/CS/251010/4358.24-5033.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	282	1,230,009	5033.77	101,660			77,732		146,013			(12,743)				
SPX/CS/251010/4358.24-5011.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2023	10/10/2025	377	1,642,697	5011.98	130,923			100,107		189,214			(16,411)				
SPX/CS/251010/4358.24-5366.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	42	181,759	5366.04	19,930			15,239		30,734			(2,498)				
SPX/CS/240910/4358.24-4739.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	09/10/2024	2,095	9,129,781	4739.59	447,359			216,860		733,159			(122,751)				

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STATEMENT AS OF MARCH 31, 2024 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/241010/4358.24-4728.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	539	2,347,748	4728.69	112,692			59,494		180,584			(28,330)					
SPX/AVGCS/241010/10/4358.24-4641.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/10/2023	10/10/2024	1,026	4,472,976	4641.53	149,845			79,108		279,770			(37,670)					
SPX/CS/241010/4358.24-4576.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/10/2023	10/10/2024	1,591	6,932,970	4576.15	211,317			111,561		317,198			(53,124)					
SPX/CS/241010/4358.24-4478.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	246	1,074,136	4478.09	19,399			10,241		27,177			(4,877)					
SPX/CS/251010/4358.24-5055.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	181	789,528	5055.56	66,873			51,133		96,489			(8,382)					
SPX/CS/251010/4358.24-5255.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	90	390,414	5255.98	39,729			30,377		59,806			(4,980)					
SPX/CS/241010/4358.24-4483.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	183	797,915	4483.76	15,025			7,932		21,137			(3,777)					
SPX/CS/240910/4358.24-4833.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	09/10/2024	157	683,562	4833.56	39,947			19,365		67,822			(10,961)					
SPX/CS/251010/4358.24-5120.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	57	249,819	5120.93	22,644			17,314		33,120			(2,838)					
SPX/CS/241010/4358.24-4739.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2024	4,398	19,165,882	4739.59	947,178			500,046		1,516,030			(238,117)					
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	442,785	442,785		4	11,955		6,312		13,573			(3,005)					
SPX/AVGCS/241010/10/4358.24-4663.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/10/2023	10/10/2024	352	1,534,174	4663.32	54,156			28,591		103,226			(13,615)					
SPX/CS/251010/4358.24-5229.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	179	781,547	5229.89	77,944			59,598		116,672			(9,770)					
SPX/CS/241010/4358.24-4893.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	59	259,022	4893.75	16,738			8,837		28,308			(4,208)					
SPX/AVGCS/241010/10/4358.24-4630.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/10/2023	10/10/2024	379	1,653,473	4630.63	53,903			28,457		99,489			(13,551)					
SPX/CS/251010/4358.24-4990.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	37	160,828	4990.18	12,614			9,645		17,954			(1,581)					
SPX/CS/241010/4358.24-4488.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	190	826,576	4488.99	16,151			8,527		22,802			(4,060)					
SPX/CS/241010/4358.24-4641.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2024	11,473	50,002,124	4641.53	1,920,582			1,013,938		2,960,811			(482,828)					
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	342,316	342,316		4,25	9,927		5,241		11,106			(2,496)					
SPX/CS/241010/4358.24-4674.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	857	3,732,940	4674.21	156,783			82,771		245,940			(39,415)					
SPX/CS/251010/4358.24-5142.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	144	629,281	5142.72	58,234			44,527		85,564			(7,299)					
SPX/CS/241010/4358.24-4495.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	56	243,960	4495.62	4,984			2,631		7,069			(1,253)					
SPX_INDU_NDX/ARBCS/241010/10/0.00%-7.51%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	335,571	335,571		7,51	14,094		7,441		18,242			(3,543)					
SPX/CS/251010/4358.24-4837.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	24	104,298	4837.65	6,521			4,986		8,982			(817)					
SPX/CS/241010/4358.24-4794.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	799	3,483,698	4794.4	191,603			101,154		313,507			(48,168)					
SPX/AVGCS/241010/10/4358.24-4619.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/10/2023	10/10/2024	256	1,117,783	4619.73	40,464			21,362		77,848			(10,172)					
SPX/CS/241010/4358.24-4619.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2024	7,676	33,453,119	4619.73	1,197,287			632,087		1,831,381			(300,994)					
SPX/CS/240910/4358.24-4489.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	09/10/2024	120	521,576	4489.5	10,223			4,956		14,644			(2,805)					

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STATEMENT AS OF MARCH 31, 2024 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/241010/4358.24-5060.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	44	190,301	5060.59	14,547			7,680		26,610			(3,657)				
SPX/AVGCS/241010/10/4358.24-4717.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/10/2023	10/10/2024	42	184,938	4717.79	7,268			3,837		14,616			(1,827)				
SPX/CS/240910/4358.24-4532.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	09/10/2024	125	544,216	4532.57	13,758			6,669		20,250			(3,775)				
SPX/CS/241010/4358.24-4979.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2024	47	205,013	4979.29	14,605			7,711		25,687			(3,672)				
SPX/CS/241010/4358.24-4608.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2024	3,879	16,907,146	4608.84	582,620			307,584		887,738			(146,469)				
SPX_INDU_NDX/ARBCS/241010/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	1,429,975	1,429,975	6.75	55,769			29,442		70,771			(14,020)				
SPX/CS/241010/4358.24-4761.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2024	2,770	12,071,248	4761.38	625,170			330,048		1,007,310			(157,166)				
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	10/10/2024	893,059	893,059	4.5	25,899			13,673		30,558			(6,511)				
SPX/CS/240910/4358.24-4761.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2023	09/10/2024	360	1,567,292	4761.38	79,932			38,747		132,792			(21,933)				
SPX/CS/241010/4358.24-4532.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/10/2023	10/10/2024	2,369	10,323,821	4532.57	255,928			135,113		378,805			(64,339)				
SPX/CS/251010/4358.24-5164.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/10/2023	10/10/2025	337	1,470,735	5164.51	138,823			106,147		204,927			(17,401)				
SPX/CS/251010/4358.24-4924.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2023	10/10/2025	897	3,911,482	4924.81	275,603			210,733		394,381			(34,546)				
SPX/CS/241010/4358.24-4685.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2023	10/10/2024	2,505	10,919,478	4685.11	476,089			251,343		743,618			(119,687)				
SPX/CS/241011/4376.95-4639.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/11/2023	10/11/2024	94	412,693	4639.57	14,866			7,885		22,527			(3,735)				
SPX/CS/241004/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/11/2023	10/04/2024	118	509,391	4567.01	18,927			9,868		28,072			(4,853)				
SPX/CS/241007/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/11/2023	10/07/2024	74	319,008	4567.01	11,879			6,242		17,582			(3,020)				
SPX/CS/241009/4335.66-4595.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/11/2023	10/09/2024	70	303,687	4595.8	11,078			5,850		16,668			(2,801)				
SPX/CS/241008/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/11/2023	10/08/2024	24	101,278	4567.01	3,852			2,029		5,700			(977)				
SPX/CS/241011/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/11/2024	128	552,570	4587.45	20,197			10,933		30,429			(5,179)				
SPX/CS/241015/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/15/2024	148	640,308	4587.45	23,357			12,764		35,122			(5,922)				
SPX/CS/241018/4314.60-4573.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/18/2024	97	416,367	4573.48	15,281			8,409		22,840			(3,842)				
SPX/CS/241016/4373.63-4636.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/16/2024	158	690,791	4636.05	24,356			13,341		37,651			(6,157)				
SPX/CS/241017/4373.20-4635.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/17/2024	146	636,344	4635.59	22,534			12,371		34,777			(5,681)				
SPX/CS/241014/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/18/2023	10/14/2024	92	397,088	4587.45	14,518			7,915		21,842			(3,691)				
SPX/CS/241025/4186.77-4458.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	17,631	73,817,118	4458.91	2,805,050			1,598,409		4,429,311			(705,180)				
SPX/CS/241025/4186.77-4469.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	537	2,246,613	4469.38	88,966			50,696		139,919			(22,366)				
SPX_INDU_NDX/ARBCS/241025/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2023	10/25/2024	294,986	294,986	7.5	12,684			7,228		17,534			(3,189)				
SPX/AVGCS/241025/25/4186.77-4448.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	640	2,679,643	4448.44	88,160			50,237		162,003			(22,163)				

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STATEMENT AS OF MARCH 31, 2024 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_INDU_NDX/ARBCS/241025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/25/2024	506,861	506,861	4	13,077			7,452		16,750			(3,288)				
SPX/CS/251024/4186.77-4940.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/25/2023	10/24/2025	91	380,705	4940.39	35,063			27,532		53,732			(4,401)				
SPX/CS/241025/4186.77-4281.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	10/25/2023	10/25/2024	841	3,522,673	4281.1	50,020			28,503		73,850			(12,575)				
SPX/CS/241025/4186.77-4500.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	3,079	12,891,355	4500.78	556,907			317,343		890,590			(140,004)				
SPX/CS/240925/4186.77-4553.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	09/25/2024	887	3,714,914	4553.11	182,031			96,565		302,511			(49,947)				
SPX/CS/251024/4186.77-4835.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/24/2025	313	1,311,014	4835.72	107,503			84,413		160,998			(13,494)				
SPX/CS/240925/4186.77-4658.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	09/25/2024	162	676,310	4658.76	40,714			21,598		70,528			(11,171)				
SPX/CS/241025/4186.77-4322.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/25/2023	10/25/2024	60	250,873	4322.7	5,093			2,902		7,568			(1,280)				
SPX/AVGCS/241025/25/4186.77-4458.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	994	4,162,577	4458.91	141,111			80,410		261,697			(35,475)				
SPX/CS/241023/4217.04-4470.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/23/2024	116	487,286	4470.06	17,059			9,680		27,065			(4,313)				
SPX/AVGCS/241025/25/4186.77-4479.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	473	1,978,952	4479.84	70,846			40,371		133,950			(17,811)				
SPX/CS/251024/4186.77-4731.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2023	10/24/2025	381	1,595,242	4731.05	112,302			88,184		165,862			(14,097)				
SPX/CS/241025/4186.77-4437.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	8,399	35,164,409	4437.98	1,241,304			707,335		1,949,673			(312,060)				
SPX/CS/241025/4186.77-4307.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/25/2024	237	993,125	4307.35	17,976			10,243		26,591			(4,519)				
SPX/CS/251024/4186.77-4856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/25/2023	10/24/2025	113	471,375	4856.65	39,643			31,128		59,639			(4,976)				
SPX/CS/240925/4186.77-4312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/25/2023	09/25/2024	755	3,161,177	4312.67	59,114			31,359		89,432			(16,220)				
SPX/CS/241025/4186.77-4490.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/25/2023	10/25/2024	1,271	5,319,327	4490.31	223,944			127,610		355,427			(56,299)				
SPX_INDU_NDX/ARBCS/241025/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/25/2024	1,522,527	1,522,527	6	53,593			30,539		73,768			(13,473)				
SPX/CS/241018/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	10/25/2023	10/18/2024	112	471,981	4477.61	16,412			9,212		26,209			(4,208)				
SPX/CS/251024/4186.77-4793.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/25/2023	10/24/2025	61	255,383	4793.85	19,843			15,581		29,451			(2,491)				
SPX/CS/241025/4186.77-4396.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2023	10/25/2024	1,686	7,060,602	4396.11	212,524			121,103		326,881			(53,428)				
SPX_INDU_NDX/ARBCS/241025/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2023	10/25/2024	414,083	414,083	4.5	11,926			6,796		15,310			(2,998)				

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STATEMENT AS OF MARCH 31, 2024 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/251024/4186.77-4751.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	315	1,319,590	4751.98	96,726			75,951		142,212			(12,141)				
SPX/CS/251024/4186.77-5024.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	163	681,427	5024.12	67,734			53,186		105,909			(8,502)				
SPX/CS/240925/4186.77-4354.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	09/25/2024	74	309,399	4354.24	7,611			4,038		11,625			(2,088)				
SPX_INDU_NDX/ARBCS/241025/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCG870D06XZS54	10/25/2023	10/25/2024	2,430,963	2,430,963	6.75	94,321			53,747		131,286			(23,712)				
SPX/AVGCS/241025/25/4186.77-4490.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	415	1,735,556	4490.31	63,695			36,295		121,655			(16,013)				
SPX/CS/241021/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/21/2024	110	465,561	4477.61	16,116			9,105		25,711			(4,097)				
SPX/CS/251024/4186.77-4688.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02PNE81BXP4R0TD8PU41	10/25/2023	10/24/2025	405	1,694,063	4688.62	111,131			87,261		162,955			(13,949)				
SPX/CS/241025/4186.77-4605.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1,238	5,183,876	4605.45	285,631			162,762		474,722			(71,807)				
SPX/CS/241025/4186.77-4427.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	3,625	15,178,035	4427.51	519,089			295,794		806,869			(130,497)				
SPX/CS/251024/4186.77-4919.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	46	192,318	4919.45	17,347			13,621		26,446			(2,177)				
SPX/CS/241025/4186.77-4553.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	5,562	23,285,133	4553.11	1,145,629			652,816		1,871,419			(288,007)				
SPX/CS/251024/4186.77-5049.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	119	498,330	5049.75	50,630			39,756		79,592			(6,355)				
SPX/CS/251024/4186.77-4814.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	293	1,224,677	4814.79	97,852			76,835		145,823			(12,283)				
SPX/CS/241024/4247.68-4502.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2024	176	746,089	4502.54	25,513			14,507		41,217			(6,432)				
SPX/CS/241025/4186.77-4574.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1,621	6,785,487	4574.05	350,131			199,516		575,852			(88,022)				
SPX/CS/241025/4186.77-4563.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	180	753,039	4563.58	38,254			21,799		62,215			(9,617)				
SPX_INDU_NDX/ARBCS/241025/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCG870D06XZS54	10/25/2023	10/25/2024	165,931	165,931	4.25	4,580			2,610		5,810			(1,151)				
SPX/CS/241025/4186.77-4354.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI G071XBU11	10/25/2023	10/25/2024	573	2,398,503	4354.24	58,763			33,485		89,020			(14,773)				
SPX/CS/241022/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/22/2024	49	205,624	4477.61	7,179			4,065		11,448			(1,820)				
SPX/CS/241025/4186.77-4850.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	46	193,366	4850.40	14,851			8,462		27,529			(3,733)				
SPX/AVGCS/241025/25/4186.77-4532.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDQJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	37	156,186	4532.18	6,263			3,569		12,450			(1,575)				

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STATEMENT AS OF MARCH 31, 2024 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/241025/4186.77-4726.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	81	340,642	4726.86	22,891		13,044		39,903			(5,755)					
SPX/CS/241025/4186.77-4301.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association	KB1H10SPRFMYMCOJFX109	10/25/2023	10/25/2024	482	2,017,289	4301.91	34,696		19,771		51,585			(8,723)					
SPX/CS/251024/4186.77-5150.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	155	647,619	5150.75	70,785		55,581		114,180			(8,885)					
SPX/CS/251024/4186.77-4961.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	305	1,277,293	4961.32	120,066		94,277		184,880			(15,071)					
SPX/CS/240925/4186.77-4574.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/25/2023	09/25/2024	929	3,888,928	4574.05	199,502		105,833		334,429			(54,741)					
SPX/CS/241025/4186.77-4542.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	3,269	13,685,001	4542.65	658,249		375,091		1,069,067			(165,481)					
SPX/CS/241025/4186.77-4626.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	691	2,893,793	4626.51	165,814		94,486		277,944			(41,685)					
SPX/CS/241025/4186.77-4312.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	332	1,391,021	4312.37	26,151		14,902		38,789			(6,574)					
SPX/CS/241101/4237.86-4492.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	11/01/2024	94	398,306	4492.13	14,813		8,762		21,867			(3,755)					
SPX/CS/241028/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	10/28/2024	110	453,924	4364.41	18,129		10,661		25,238			(4,635)					
SPX/CS/241031/4193.80-4445.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2024	103	433,151	4445.43	16,530		9,779		23,878			(4,191)					
SPX/CS/241030/4166.82-4416.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	10/30/2024	108	449,995	4416.83	17,497		10,330		24,950			(4,448)					
SPX/CS/241025/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	10/25/2024	83	343,604	4364.41	13,685		7,999		19,063			(3,529)					
SPX/CS/241029/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/02/2023	10/29/2024	34	140,865	4364.41	5,602		3,301		7,798			(1,428)					
SPX/CS/241106/4365.98-4627.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/06/2024	127	555,823	4627.94	20,255		12,233		29,882			(5,121)					
SPX/CS/241101/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/01/2024	96	418,221	4619.84	15,368		9,194		22,625			(3,940)					
SPX/CS/241108/4382.78-4645.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/08/2024	75	328,008	4645.75	11,808		7,158		17,620			(2,969)					
SPX/CS/241105/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/05/2024	58	254,011	4619.84	9,303		5,608		13,644			(2,359)					
SPX/CS/241104/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/04/2024	35	152,507	4619.84	5,618		3,380		8,237			(1,428)					
SPX/CS/241107/4378.38-4641.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI7G71XBU11	11/08/2023	11/07/2024	149	650,647	4641.08	23,582		14,261		35,083			(5,942)					
SPX/AVGCS/241108/8/4415.24-4724.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	538	2,376,419	4724.31	83,175		50,986		158,128			(21,146)					

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STATEMENT AS OF MARCH 31, 2024 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/241010/4415.24-4801.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	10/10/2024	561	2,475,708	4801.57	122,052			70,760		193,883			(33,695)					
SPX/CS/241108/4415.24-4735.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	1,908	8,422,245	4735.34	358,788			219,935		541,169			(91,217)					
SPX/CS/241108/4415.24-4856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	502	2,215,486	4856.76	122,073			74,830		193,724			(31,036)					
SPX/AVGCS/241108/8/4415.24-4735.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	164	725,712	4735.34	25,980			15,926		49,974			(6,605)					
SPX/CS/241010/4415.24-4823.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	10/10/2024	960	4,240,785	4823.65	217,976			126,373		350,279			(60,178)					
SPX/AVGCS/241108/8/4415.24-4702.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	1,066	4,707,164	4702.23	156,749			96,086		291,246			(39,851)					
SPX/CS/251110/4415.24-5209.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	173	763,437	5209.98	70,313			56,859		101,452			(8,838)					
SPX/CS/241108/4415.24-4713.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BX4P4R0TD8PU41	11/10/2023	11/08/2024	644	2,843,430	4713.27	114,022			69,895		170,462			(28,989)					
SPX_INDU_NDX/ARBGS/241108/8/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	953,060	953,060	6.75	37,265			22,843		43,394			(9,474)					
SPX/CS/241108/4415.24-4680.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	8,730	38,546,295	4680.15	1,391,521			852,995		2,060,000			(353,777)					
SPX/AVGCS/241108/8/4415.24-4779.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	38	169,596	4779.5	6,563			4,023		13,243			(1,669)					
SPX_INDU_NDX/ARBGS/241108/8/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	574,704	574,704	4.25	16,494			10,111		17,133			(4,193)					
SPX/CS/241108/4415.24-5114.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	49	217,739	5114.28	15,960			9,784		28,927			(4,058)					
SPX/CS/241108/4415.24-4536.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	100	439,352	4536.66	7,820			4,794		10,883			(1,988)					
SPX/CS/251110/4415.24-4900.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	26	112,909	4900.92	7,012			5,670		9,527			(881)					
SPX/CS/251110/4415.24-5055.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	46	205,094	5055.45	16,038			12,970		22,405			(2,016)					
SPX/CS/251110/4415.24-5121.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	79	348,048	5121.68	29,375			23,755		41,609			(3,692)					
SPX/CS/241108/4415.24-4553.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	78	346,107	4553	6,922			4,243		9,717			(1,760)					
SPX/CS/241010/4415.24-4591.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	10/10/2024	46	204,951	4591.85	5,144			2,982		7,472			(1,420)					
SPX/AVGCS/241108/8/4415.24-4691.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	143	630,510	4691.19	20,429			12,523		37,535			(5,194)					
SPX_INDU_NDX/ARBGS/241108/8/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	1,372,422	1,372,422	6	49,407			30,286		56,219			(12,561)					

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STATEMENT AS OF MARCH 31, 2024 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/241108/4415.24-4801.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	5,210	23,002,472	4801.57	1,140,923			699,379		1,770,993			(290,065)					
SPX/CS/241108/4415.24-4514.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	561	2,476,294	4514.88	36,055			22,101		50,408			(9,166)					
SPX/CS/241108/4415.24-4746.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	2,248	9,923,390	4746.56	435,438			266,921		659,176			(110,705)					
SPX_INDUI_NDX/ARB/CS/241108/8/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	495,522	495,522	4.5	15,361			9,416		15,582			(3,905)					
SPX_INDUI_NDX/ARB/CS/241108/8/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	149,543	149,543	7.5	6,714			4,116		7,475			(1,707)					
SPX/CS/241108/4415.24-4669.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	4,476	19,763,509	4669.12	687,572			421,478		1,013,197			(174,807)					
SPX/CS/251110/4415.24-5434.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	44	195,839	5434.12	21,190			17,135		32,235			(2,664)					
SPX/CS/241108/4415.24-4986.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	72	317,723	4986.51	20,874			12,796		35,287			(5,307)					
SPX/CS/241108/4415.24-4790.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	232	1,022,395	4790.54	49,688			30,459		76,562			(12,633)					
SPX/CS/241111/4415.24-4680.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2024	31	137,367	4680.15	4,973			3,064		7,330			(1,254)					
SPX/CS/241010/4415.24-4548.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	10/10/2024	164	726,193	4548.02	14,016			8,126		19,957			(3,869)					
SPX/CS/251110/4415.24-5187.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	70	307,990	5187.91	27,781			22,465		39,913			(3,492)					
SPX/CS/241010/4415.24-4891.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	10/10/2024	220	972,475	4891.1	55,820			32,362		92,838			(15,410)					
SPX/CS/241108/4415.24-4879.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	117	516,881	4879.62	29,566			18,124		47,391			(7,517)					
SPX/CS/251110/4415.24-4989.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	56	245,059	4989.22	17,522			14,169		24,196			(2,202)					
SPX/CS/251110/4415.24-5302.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	194	858,086	5302.75	85,208			68,904		125,636			(10,710)					
SPX_INDUI_NDX/ARB/CS/241108/8/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	547,213	547,213	4	15,267			9,359		15,414			(3,882)					
SPX/CS/241108/4415.24-4702.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	15,425	68,106,209	4702.23	2,628,899			1,611,501		3,935,521			(668,364)					
SPX/CS/241108/4415.24-4542.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	6,122	27,028,741	4542.4	494,085			302,872		700,903			(125,615)					
SPX/CS/241108/4415.24-4552.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	28	124,308	4552.36	2,474			1,516		3,474			(629)					
SPX/CS/241108/4415.24-4823.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY .... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	1,538	6,790,893	4823.65	352,447			216,048		551,359			(89,605)					

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STATEMENT AS OF MARCH 31, 2024 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/251110/4415.24-5232.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/10/2023	11/10/2025	382	1,685,494	5232.06	158,099			127,848		229,499			(19,873)				
SPX/CS/251110/4415.24-5077.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6KMZ0031MB27	11/10/2023	11/10/2025	342	1,509,091	5077.53	121,180			97,993		170,075			(15,232)				
SPX/CS/251110/4415.24-5099.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/10/2023	11/10/2025	901	3,977,967	5099.6	327,387			264,744		461,982			(41,152)				
SPX/CS/251110/4415.24-5011.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6KMZ0031MB27	11/10/2023	11/10/2025	263	1,162,547	5011.3	85,796			69,380		118,881			(10,784)				
SPX/CS/251110/4415.24-4945.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/10/2023	11/10/2025	443	1,953,811	4945.07	130,515			105,542		178,957			(16,405)				
SPX/CS/241108/4415.24-4636.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	3,239	14,299,971	4636	438,437			268,759		639,290			(111,467)				
SPX/CS/241108/4415.24-4591.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/10/2023	11/08/2024	1,230	5,431,627	4591.85	135,465			83,039		194,990			(34,440)				
SPX/CS/241113/4411.55-4676.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/15/2023	11/13/2024	89	392,852	4676.24	15,411			9,610		20,944			(3,896)				
SPX/CS/241115/4502.88-4773.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/15/2023	11/15/2024	122	548,056	4773.05	19,982			12,503		28,711			(5,023)				
SPX/CS/241114/4495.70-4765.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WCGB70D06XZS54	11/15/2023	11/14/2024	62	279,301	4765.44	10,288			6,427		14,632			(2,594)				
MXEF/CS/241108/948.32-1009.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6KMZ0031MB27	11/15/2023	11/08/2024	108	102,654	1009.37	4,046			2,501		4,789			(1,037)				
SPX/CS/241119/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/19/2024	37	166,805	4784.86	6,284			4,071		8,710			(1,607)				
SPX/CS/241122/4556.62-4830.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/22/2024	140	636,610	4830.02	23,491			15,286		32,829			(5,955)				
SPX/CS/241118/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/18/2024	60	270,250	4784.86	10,191			6,591		14,130			(2,613)				
SPX/CS/241121/4538.19-4810.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/21/2024	71	324,382	4810.48	11,900			7,732		16,697			(3,026)				
SPX/CS/241115/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/15/2024	107	482,051	4784.86	18,172			11,697		25,242			(4,700)				
SPX/CS/241120/4547.38-4820.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ..... IYDOJBGJWY9T8XKCSX06	11/22/2023	11/20/2024	124	564,377	4820.22	20,671			13,410		29,163			(5,270)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2024	2,323,207	2,323,207	6	81,312			53,297		85,466			(20,499)				
SPX/CS/251125/4559.34-5152.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2025	262	1,196,743	5152.05	86,525			71,681		113,832			(10,861)				
SPX/CS/241125/4559.34-4960.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2024	83	376,660	4960.53	18,946			12,418		27,867			(4,776)				
SPX/CS/241125/4559.34-4958.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573	11/24/2023	11/25/2024	3,917	17,859,192	4958.28	892,960			585,301		1,314,369			(225,116)				
SPX/CS/251125/4559.34-5174.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2025	288	1,314,139	5174.85	98,035			81,217		129,390			(12,306)				
SPX/CS/241125/4559.34-4867.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/24/2023	11/25/2024	580	2,644,897	4867.1	106,854			70,039		152,369			(26,938)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2024	214,572	214,572	7.5	8,626			5,654		9,626			(2,175)				
SPX/CS/251125/4559.34-5243.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	11/25/2025	279	1,272,068	5243.24	103,038			85,362		137,803			(12,934)				
SPX/CS/241025/4559.34-4958.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	11/24/2023	10/25/2024	744	3,391,805	4958.28	167,555			104,530		254,723			(46,116)				

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STATEMENT AS OF MARCH 31, 2024 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/CS/241125/4559.34-5126.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	92	417,192	5126.52	26,700			17,501		42,279			(6,731)				
SPX/CS/241025/4559.34-4981.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	10/25/2024	1,017	4,636,993	4981.08	238,805			148,979		366,781			(65,726)				
SPX/CS/251125/4559.34-5266.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	315	1,435,003	5266.04	119,105			98,673		160,085			(14,950)				
SPX/CS/241025/4559.34-5058.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	10/25/2024	102	462,953	5058.4	26,759			16,693		42,705			(7,365)				
SPX/CS/251125/4559.34-5676.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	25	114,915	5676.38	12,825			10,624		18,812			(1,610)				
SPX/CS/241025/4559.34-5280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Canada	11/24/2023	10/25/2024	24	107,817	5280	7,547			4,708		13,624			(2,077)				
SPX/CS/241125/4559.34-4901.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/24/2023	11/25/2024	2,736	12,474,600	4901.35	550,754			360,998		794,299			(138,845)				
SPX/AVGCS/241125/25/4559.34-4889.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	187	852,465	4889.89	30,092			19,724		57,256			(7,586)				
SPX/CS/241125/4559.34-4855.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	21,214	96,720,998	4855.7	3,786,627			2,481,991		5,374,543			(954,612)				
SPX/CS/241025/4559.34-4741.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	10/25/2024	95	432,535	4741.71	11,030			6,881		15,294			(3,036)				
SPX/AVGCS/241125/25/4559.34-4935.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	41	185,139	4935.49	7,017			4,599		14,043			(1,769)				
SPX/CS/241125/4559.34-4889.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	3,517	16,034,698	4889.89	688,049			450,990		988,566			(173,458)				
SPX/CS/251125/4559.34-5106.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2023	11/25/2025	387	1,762,241	5106.28	118,599			98,253		155,650			(14,887)				
SPX/CS/251125/4559.34-5607.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	131	599,283	5607.99	64,723			53,620		93,412			(8,124)				
SPX/CS/251125/4559.34-5539.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	106	485,230	5539.6	50,367			41,727		71,659			(6,322)				
SPX/CS/241125/4559.34-4715.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	50	227,248	4715.99	5,022			3,292		6,792			(1,266)				
SPX/AVGCS/241125/25/4559.34-4844.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	294	1,341,094	4844.3	43,183			28,305		78,139			(10,887)				
SPX/CS/241125/4559.34-4981.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2023	11/25/2024	1,699	7,744,696	4981.08	403,493			264,478		600,301			(101,722)				
SPX/CS/251125/4559.34-5288.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	126	575,497	5288.83	48,917			40,526		66,036			(6,140)				
SPX/CS/241125/4559.34-4690.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	164	747,433	4690.65	13,977			9,161		18,773			(3,524)				
SPX/CS/241125/4559.34-5038.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	90	409,595	5038.41	23,470			15,384		35,683			(5,917)				
SPX/CS/251125/4559.34-5494.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	63	288,659	5494	29,126			24,129		40,995			(3,656)				
SPX/CS/241125/4559.34-4821.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	6,239	28,447,824	4821.5	1,000,225			655,610		1,404,470			(252,158)				
SPX/AVGCS/241125/25/4559.34-4855.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	859	3,917,923	4855.7	129,291			84,746		237,082			(32,594)				
SPX/CS/241125/4559.34-4696.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	153	695,999	4696.12	13,502			8,850		18,199			(3,404)				
SPX/CS/251125/4559.34-5220.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	110	500,768	5220.44	39,511			32,733		52,613			(4,959)				
SPX/CS/241122/4559.34-4832.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/22/2024	89	405,921	4832.9	14,857			9,695		20,918			(3,777)				
SPX/CS/251125/4559.34-5653.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	56	256,097	5653.58	28,299			23,444		41,270			(3,552)				

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STATEMENT AS OF MARCH 31, 2024 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/AVGS/241125/25/45-59.34-4878.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	323	1,473,644	4878.49	50,988			33,421		95,727			(12,854)				
SPX/CS/241125/4559.34-5282.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	24	108,284	5282.8	7,883			5,167		13,479			(1,987)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	513,242	513,242	4	13,498			8,848		13,008			(3,403)				
SPX/CS/251125/4559.34-5471.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	165	751,525	5471.21	74,626			61,824		104,555			(9,367)				
SPX/CS/241125/4559.34-4787.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	1,197	5,458,777	4787.31	169,386			111,026		235,366			(42,702)				
SPX/CS/251125/4559.34-5357.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	73	334,965	5357.22	30,482			25,253		41,585			(3,826)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	461,414	461,414	4.5	13,243			8,680		13,048			(3,338)				
SPX/CS/241125/4559.34-4832.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	10,049	45,816,292	4832.9	1,672,293			1,096,126		2,356,900			(421,587)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	1,087,018	1,087,018	6.75	41,089			26,932		44,440			(10,359)				
SPX/CS/241125/4559.34-4684.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	222	1,010,070	4684.72	18,080			11,851		24,237			(4,558)				
SPX/CS/241125/4559.34-5423.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	82	372,080	5423.79	28,948			18,974		53,040			(7,298)				
SPX/CS/241125/4559.34-4662.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	490	2,234,657	4662.19	32,984			21,619		44,084			(8,315)				
SPX/CS/241125/4559.34-4946.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2023	11/25/2024	797	3,631,887	4946.88	177,236			116,172		260,136			(44,681)				
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2024	691,504	691,504	4.25	19,016			12,465		18,544			(4,794)				
SPX/CS/241125/4559.34-5038.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2023	11/25/2024	1,519	6,925,573	5038.07	396,143			259,657		602,954			(99,868)				
SPX/CS/241125/4559.34-4741.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/24/2023	11/25/2024	1,083	4,939,769	4741.71	124,877			81,852		171,379			(31,482)				
SPX/CS/251125/4559.34-5402.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	216	984,774	5402.82	92,963			77,015		128,266			(11,669)				
SPX/CS/251125/4559.34-5380.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2023	11/25/2025	80	362,768	5380.02	33,665			27,890		46,152			(4,226)				
SPX/CS/241127/4554.89-4828.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/29/2023	11/27/2024	162	737,942	4828.18	27,065			17,942		37,978			(6,842)				
SPX/CS/241129/4550.58-4823.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/29/2023	11/29/2024	59	270,558	4823.61	9,821			6,529		13,882			(2,469)				
SPX/CS/241129/4594.63-4870.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/06/2023	11/29/2024	68	313,641	4870.31	11,038			7,485		15,843			(2,830)				
SPX/CS/241206/4549.34-4822.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/06/2023	12/06/2024	70	316,908	4822.3	11,535			7,894		16,209			(2,900)				
SPX/CS/241204/4569.78-4843.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/06/2023	12/04/2024	54	246,057	4843.97	8,929			6,095		12,565			(2,257)				
SPX/CS/241205/4567.18-4841.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/06/2023	12/05/2024	79	359,375	4841.21	13,088			8,945		18,381			(3,299)				
SPX/CS/241202/4594.63-4870.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/06/2023	12/02/2024	62	282,917	4870.31	10,071			6,856		14,419			(2,560)				

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STATEMENT AS OF MARCH 31, 2024 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/241210/4604.37-4777.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	2,814	12,956,530	4777.03	307,070			213,576		412,990			(77,196)					
SPX/CS/241108/4604.37-4730.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	51	236,904	4730.52	4,122			2,744		5,660			(1,138)					
SPX/CS/241210/4604.37-4725.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	400	1,841,220	4725.46	31,356			21,809		41,452			(7,883)					
SPX/CS/241210/4604.37-4731.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	252	1,162,449	4731.13	20,924			14,553		27,377			(5,260)					
SPX/AVGCS/241210/10/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	812	3,740,743	4880.63	116,711			81,176		205,952			(29,341)					
SPX/AVGCS/241210/10/4604.37-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	159	730,573	4903.65	23,963			16,667		43,413			(6,024)					
SPX_IND/NDX/ARBCS/241210/10/0.00%-5.00%..4995.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	744,632	744,632	5	23,381			16,263		21,836			(5,878)					
SPX/CS/241210/4604.37-5042.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	423	1,949,088	4995.74	94,726			65,885		136,106			(23,814)					
SPX/CS/251210/4604.37-5156.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	1,488	6,851,015	5042.68	362,419			252,073		530,886			(91,111)					
SPX/CS/241210/4604.37-4749.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	437	2,011,793	5156.89	134,790			114,328		174,796			(16,896)					
SPX_IND/NDX/ARBCS/241210/10/0.00%-4.00%..5225.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	315	1,450,012	4748.51	29,435			20,473		38,736			(7,400)					
SPX/CS/251210/4604.37-5133.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	3,311,192	12	4	85,098			59,188		78,903			(21,393)					
SPX/CS/241210/4604.37-4892.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	31	140,656	5225.96	9,382			6,525		14,844			(2,359)					
SPX/CS/251210/4604.37-5179.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	621	2,861,124	5133.87	185,115			157,012		239,015			(23,204)					
SPX/CS/241210/4604.37-4857.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	370	1,702,722	5179.92	117,999			100,085		153,602			(14,791)					
SPX/CS/241210/4604.37-4708.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/08/2023	12/10/2024	2,834	13,046,626	4892.14	489,901			340,741		681,794			(123,159)					
SPX/CS/241210/4604.37-5133.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/08/2023	12/10/2024	13,507	62,189,582	4857.62	2,083,351			1,449,035		2,876,436			(523,747)					
SPX/CS/241210/4604.37-5263.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	368	1,692,434	4708.58	24,963			17,363		32,845			(6,276)					
SPX_IND/NDX/ARBCS/241210/10/0.00%-5.50%..5030.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	28	129,255	5133.88	7,820			5,439		11,874			(1,966)					
SPX/CS/241210/4604.37-4949.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	84	385,241	5263.49	26,505			18,435		42,702			(6,663)					
SPX/CS/241210/4604.37-4834.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	274,830	274,830	5.5	9,647			6,709		8,794			(2,425)					
SPX/CS/241210/4604.37-5007.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	382	1,758,493	5030.27	91,266			63,478		132,733			(22,944)					
SPX/CS/241108/4604.37-4949.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	675	3,107,906	5007.25	154,463			107,434		222,910			(38,831)					
SPX/CS/241210/4604.37-4834.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	550	2,531,835	4949.7	109,628			72,974		160,413			(30,266)					
SPX/CS/251210/4604.37-5295.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/08/2023	12/10/2024	6,746	31,061,977	4834.59	956,709			665,420		1,310,090			(240,513)					
SPX/CS/241206/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	98	449,249	5295.03	35,940			30,484		47,801			(4,505)					
SPX/CS/241108/4604.37-4777.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/06/2024	144	663,700	4880.63	24,092			16,674		33,440			(6,125)					
SPX/CS/241108/4604.37-4777.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	131	601,992	4777.03	14,087			9,377		19,563			(3,889)					

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STATEMENT AS OF MARCH 31, 2024 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/251210/4604.37-5272.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	208	958,544	5272	74,766			63,416		98,949			(9,372)				
SPX/CS/241108/4604.37-4984.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	240	1,105,296	4984.23	51,617			34,359		76,580			(14,250)				
SPX/AVGCS/241210/10/4604.37-4892.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	448	2,064,922	4892.14	66,284			46,103		118,209			(16,664)				
SPX/AVGCS/241210/10/4604.37-4928.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	92	424,701	4928.12	14,652			10,191		27,185			(3,684)				
SPX/CS/251210/4604.37-5571.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	29	131,698	5571.29	13,262			11,249		18,687			(1,662)				
SPX/CS/241210/4604.37-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	1,150	5,295,016	4903.65	205,976			143,263		287,223			(51,782)				
SPX/CS/241210/4604.37-5382.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	273	1,258,357	5382.97	93,370			64,942		159,216			(23,473)				
SPX/AVGCS/241210/10/4604.37-4857.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	263	1,210,187	4857.61	35,580			24,747		61,286			(8,945)				
SPX_INDU_NDX/ARBCS/241210/10/0.00%-5.77%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	1,073,236	1,073,236	5.77	36,168			25,156		35,874			(9,093)				
SPX/CS/241210/4604.37-4984.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	1,743	8,027,686	4984.23	380,512			264,658		545,222			(95,660)				
SPX/CS/241210/4604.37-4846.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/08/2023	12/10/2024	7,291	33,571,823	4846.1	1,077,656			749,543		1,484,451			(270,919)				
SPX/CS/241210/4604.37-5122.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2024	40	182,780	5122.36	10,894			7,577		16,469			(2,739)				
SPX/CS/251210/4604.37-5202.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	480	2,210,489	5202.94	158,271			134,244		206,696			(19,839)				
SPX_INDU_NDX/ARBCS/241210/10/0.00%-6.42%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/08/2023	12/10/2024	218,983	218,983	6.42	8,475			5,894		8,060			(2,130)				
SPX/CS/241210/4604.37-4949.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/08/2023	12/10/2024	27,686	127,476,245	4949.7	5,570,705			3,874,601		7,917,399			(1,400,458)				
SPX/CS/241210/4604.37-4915.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/08/2023	12/10/2024	496	2,284,036	4915.16	92,047			64,021		128,413			(23,140)				
SPX/CS/251210/4604.37-5110.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	510	2,348,863	5110.85	146,334			124,119		188,282			(18,343)				
SPX/CS/241108/4604.37-5067.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	95	437,534	5067.67	23,627			15,727		36,362			(6,523)				
SPX/CS/241210/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/08/2023	12/10/2024	3,143	14,469,424	4880.63	523,793			364,314		727,302			(131,680)				
SPX/CS/251210/4604.37-5391.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	12/10/2025	180	826,857	5391.71	72,846			61,787		98,734			(9,131)				
SPX/CS/241108/4604.37-5007.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/08/2023	11/08/2024	105	484,766	5007.25	23,657			15,747		35,466			(6,531)				
SPX/CS/241211/4622.44-4899.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/13/2023	12/11/2024	49	226,178	4899.79	8,404			5,901		11,317			(2,124)				
SPX/CS/241212/4643.70-4922.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/13/2023	12/12/2024	108	499,618	4922.32	18,306			12,871		24,888			(4,615)				
SPX/CS/241206/4585.59-4860.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/13/2023	12/06/2024	87	399,020	4860.73	15,260			10,651		20,215			(3,913)				
SPX/CS/241213/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/13/2024	146	687,658	5002.34	25,808			18,529		33,282			(6,618)				
SPX/CS/241216/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/16/2024	198	936,165	5002.34	32,163			23,168		45,047			(8,177)				
SPX/CS/241218/4740.56-5024.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/18/2024	102	484,119	5024.99	17,859			12,893		23,091			(4,515)				
SPX/CS/241213/4719.55-5002.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/13/2024	94	443,060	5002.72	16,613			11,927		21,426			(4,260)				

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SPX/CS/241219/4768.37-5054.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/19/2024	48	226,563	5054.47	8,268			5,976		10,808			(2,084)				
SPX/CS/241220/4698.35-4980.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/20/2024	95	447,554	4980.25	16,112			11,656		21,715			(4,050)				
SPX/CS/241217/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/20/2023	12/17/2024	31	148,625	5002.34	5,484			3,955		7,049			(1,390)				
SPX/CS/241125/4754.63-5170.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	11/25/2024	176	836,536	5170.66	40,572			28,945		57,001			(11,133)				
SPX/CS/241223/4754.63-4932.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	925	4,396,260	4932.93	103,312			76,033		133,069			(26,118)				
SPX/AVGCS/241223/23/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	910	4,324,433	5039.91	133,755			98,437		225,259			(33,814)				
SPX/CS/251223/4754.63-5301.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2025	701	3,333,069	5301.41	212,650			184,732		266,167			(26,730)				
SPX/CS/241125/4754.63-5158.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	11/25/2024	240	1,139,830	5158.77	54,142			38,626		75,683			(14,856)				
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	394,959	394,959	5.5	14,495			10,668		11,244			(3,664)				
SPX/CS/241223/4754.63-4907.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	58	275,120	4907.04	5,667			4,171		7,152			(1,433)				
SPX/CS/241125/4754.63-4932.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	11/25/2024	91	434,152	4932.93	10,333			7,372		13,369			(2,835)				
SPX/CS/241223/4754.63-4885.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	376	1,788,722	4885.38	31,499			23,182		40,059			(7,963)				
SPX/CS/251223/4754.63-5467.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	69	326,528	5467.82	26,188			22,750		33,029			(3,292)				
SPX/CS/241223/4754.63-5206.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	1,743	8,289,092	5206.64	430,180			316,611		599,113			(108,759)				
SPX/AVGCS/241223/23/4754.63-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	141	670,191	5063.68	21,855			16,084		37,536			(5,525)				
SPX/CS/241223/4754.63-4879.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	861	4,092,845	5170.66	199,731			146,993		274,743			(50,494)				
SPX/CS/251223/4754.63-5753.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	467	2,220,285	4879.68	37,478			27,582		47,609			(9,475)				
SPX/CS/241223/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	90	425,668	5753.1	42,780			37,163		56,761			(5,377)				
SPX/CS/241223/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	2,998	14,255,735	5039.91	508,787			374,444		676,019			(128,626)				
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	1,552,184	1,552,184	5	49,515			36,441		40,516			(12,518)				
SPX/CS/241125/4754.63-5221.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	11/25/2024	279	1,325,839	5221.05	69,872			49,848		99,921			(19,172)				
SPX/CS/251223/4754.63-5372.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2025	331	1,574,944	5372.73	111,349			96,730		140,481			(13,996)				
SPX/CS/241223/4754.63-4992.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	6,354	30,212,406	4992.36	919,666			676,833		1,206,103			(232,500)				
SPX/CS/241223/4754.63-5016.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	12,044	57,264,635	5016.15	1,898,375			1,397,080		2,502,038			(479,913)				
SPX/CS/241223/4754.63-5182.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	291	1,384,214	5182.6	69,488			51,140		95,302			(17,567)				
SPX_INDU_NDX/ARBCS/241223/23/0.00%-6.39%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	163,713	163,713	6.39	7,465			5,494		5,334			(1,887)				
SPX/CS/241223/4754.63-4873.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	32	154,338	4873.5	2,531			1,863		3,150			(640)				
SPX/CS/251223/4754.63-5564.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	196	930,500	5564.41	81,791			71,053		104,868			(10,281)				

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SPX/CS/251223/4754.63-5348.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	217	1,034,027	5348.96	72,072			62,610		89,043			(9,059)				
SPX/CS/241223/4754.63-5075.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	374	1,777,055	5075.75	70,549			51,921		94,128			(17,835)				
SPX/CS/241125/4754.63-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	11/25/2024	662	3,147,700	5111.23	134,722			96,112		186,643			(36,966)				
SPX/CS/241223/4754.63-5362.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	66	312,119	5362.41	19,788			14,563		29,007			(5,003)				
SPX/CS/241125/4754.63-4880.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	11/25/2024	216	1,027,747	4880.6	17,780			12,685		22,586			(4,879)				
SPX/CS/251223/4754.63-5705.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	112	532,105	5705.56	51,987			45,162		68,317			(6,535)				
SPX_INDU_NDX/ARBCS/241223/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	1,415,893	1,415,893		4			28,552		30,078			(9,808)				
SPX/AVGCS/241223/23/4754.63-5016.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	109	518,384	5016.13	15,132			11,136		24,927			(3,825)				
SPX/CS/251223/4754.63-5277.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2025	478	2,272,080	5277.64	139,506			121,191		174,237			(17,536)				
SPX/CS/251223/4754.63-5444.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	172	818,335	5444.05	63,994			55,592		80,371			(8,044)				
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	1,844,309	1,844,309	5.75	65,104			47,914		54,660			(16,459)				
SPX/AVGCS/241223/23/4754.63-5051.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	371	1,765,932	5051.79	56,139			41,316		95,465			(14,192)				
SPX/CS/241223/4754.63-5158.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	1,596	7,588,402	5158.77	361,967			266,391		496,289			(91,508)				
SPX/CS/241125/4754.63-5146.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	11/25/2024	406	1,932,350	5146.89	89,275			63,690		124,919			(24,496)				
SPX/CS/241223/4754.63-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/22/2023	12/23/2024	846	4,020,932	5063.68	154,002			113,338		205,512			(38,933)				
SPX/CS/241223/4754.63-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	3,264	15,519,317	5111.23	668,728			492,153		905,795			(169,060)				
SPX/CS/241223/4754.63-4861.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	481	2,288,884	4861.57	33,326			24,527		42,128			(8,425)				
SPX/CS/241223/4754.63-4955.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	365	1,733,189	4955.75	45,566			33,534		58,930			(11,519)				
SPX/AVGCS/241223/23/4754.63-5091.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	35	164,439	5091.09	5,653			4,161		9,934			(1,429)				
SPX/CS/251223/4754.63-5325.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2025	289	1,374,324	5325.19	92,629			80,469		114,069			(11,643)				
SPX/CS/241223/4754.63-5004.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/22/2023	12/23/2024	6,589	31,329,725	5004.25	996,285			733,221		1,309,916			(251,870)				
SPX/CS/241223/4754.63-5467.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	150	715,135	5467.82	49,273			36,263		75,194			(12,457)				
SPX/CS/241223/4754.63-5051.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/22/2023	12/23/2024	2,709	12,880,826	5051.79	477,492			351,413		634,638			(120,714)				
SPX/CS/241223/4754.63-5146.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/23/2024	296	1,406,779	5146.89	66,119			48,660		89,561			(16,715)				
SPX/CS/241220/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/22/2023	12/20/2024	76	361,940	5039.91	13,102			9,613		17,180			(3,341)				
SPX/CS/241227/4781.58-5068.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	12/27/2023	12/27/2024	132	630,421	5068.47	22,902			17,017		29,549			(5,758)				

E06.46

STATEMENT AS OF MARCH 31, 2024 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/241220/4746.75-5031.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGFUF57RNE97	12/27/2023	12/20/2024	109	517,353	5031.56	19,189			14,160		24,638			(4,920)					
SPX/CS/241226/4774.75-5061.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGFUF57RNE97	12/27/2023	12/26/2024	115	546,846	5061.24	19,969			14,823		25,816			(5,034)					
SPX/CS/241231/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	12/31/2024	39	185,283	5056.02		6,442		4,886		8,722			(1,556)					
SPX/CS/241227/4783.35-5070.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	12/27/2024	110	527,007	5070.35		17,966		13,577		24,644			(4,389)					
SPX/CS/250103/4704.81-4987.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	01/03/2025	24	112,768	4987.1		4,071		3,093		5,420			(978)					
SPX/CS/241230/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	12/30/2024	70	336,077	5056.02		11,559		8,759		15,711			(2,800)					
SPX/CS/250102/4742.83-5027.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	01/02/2025	119	563,779	5027.4		20,027		15,202		26,742			(4,824)					
SPX/CS/241227/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	01/03/2024	12/27/2024	272	1,296,894	5056.02		44,869		33,907		61,107			(10,962)					
SPX/CS/260109/4783.45-5500.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	110	525,287	5500.97		41,760		37,159		52,424			(4,601)					
SPX/CS/260109/4783.45-5787.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	31	147,287	5787.97		14,655		13,040		19,345			(1,615)					
SPX/CS/241210/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/10/2024	12/10/2024	770	3,685,556	5178.08		169,536		128,702		232,349			(40,833)					
SPX/AVGCS/250110/10/4783.45-5070.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	683	3,267,114	5070.46		99,974		77,912		166,683			(22,061)					
SPX/AVGCS/250110/10/4783.45-5094.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	148	707,340	5094.37		22,918		17,861		38,791			(5,057)					
SPX/CS/250110/4783.45-5094.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/10/2024	01/10/2025	951	4,547,557	5094.37		174,535		136,020		228,092			(38,515)					
SPX/CS/250103/4688.68-4970.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/03/2025	50	232,520	4970		9,211		7,138		11,331			(2,073)					
SPX/CS/241210/4783.45-5202.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	12/10/2024	288	1,379,825	5202		66,508		50,489		91,674			(16,019)					
SPX/CS/250109/4756.50-5041.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2025	64	302,727	5041.89		11,334		8,826		14,322			(2,508)					
SPX/AVGCS/250110/10/4783.45-5082.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	372	1,777,506	5082.42		55,991		43,636		94,103			(12,356)					
SPX/AVGCS/250110/10/4783.45-5046.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	56	267,612	5046.54		7,734		6,027		12,608			(1,707)					
SPX/CS/241210/4783.45-5142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/10/2024	12/10/2024	1,070	5,117,031	5142.21		218,344		165,755		296,036			(52,589)					
SPX/CS/260109/4783.45-5357.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	284	1,358,509	5357.46		90,748		80,750		111,329			(9,999)					
SPX/CS/250110/4783.45-5142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170JK5573	01/10/2024	01/10/2025	2,095	10,019,087	5142.21		432,424		337,001		573,642			(95,423)					
SPX/CS/250110/4783.45-5106.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/10/2024	01/10/2025	457	2,183,826	5106.33		86,567		67,464		113,456			(19,103)					
SPX/CS/250110/4783.45-5225.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	133	634,694	5225.92		32,306		25,177		43,908			(7,129)					
SPX/CS/250110/4783.45-4891.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/10/2024	01/10/2025	596	2,852,265	4891.39		41,215		32,120		51,666			(9,095)					
SPX/CS/250106/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/06/2025	85	401,265	4979.07		15,596		12,115		19,214			(3,480)					

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STATEMENT AS OF MARCH 31, 2024 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/260109/4783.45-5597.63	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/09/2026	78	371,994	5597.63		32,363		28,798		41,316			(3,566)				
SPX/CS/250110/4783.45-4915.19	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	354	1,694,918	4915.19		29,627		23,089		37,310			(6,538)				
SPX/CS/241210/4783.45-4962.83	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	12/10/2024	117	559,471	4962.83		13,204		10,023		16,853			(3,180)				
SPX/CS/260109/4783.45-5405.30	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	01/10/2024	01/09/2026	422	2,017,604	5405.3		142,846		127,107		177,630			(15,739)				
SPX/CS/241210/4783.45-4914.22	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	12/10/2024	54	260,536	4914.22		4,611		3,501		5,775			(1,111)				
SPX/CS/260109/4783.45-5309.63	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	01/10/2024	01/09/2026	444	2,125,843	5309.63		131,081		116,638		160,980			(14,443)				
SPX_INDU_NDX/ARBCS/250110/10/0.00%-6.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	211,485	211,485	6.25		7,592		5,917		6,588			(1,675)				
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	623,016	623,016	5.5		20,560		16,023		17,279			(4,537)				
SPX/CS/250110/4783.45-4909.25	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	407	1,948,218	4909.25		32,594		25,401		40,995			(7,192)				
SPX/CS/250110/4783.45-5190.04	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	218	1,041,233	5190.04		49,771		38,788		66,785			(10,983)				
SPX/CS/250110/4783.45-5480.01	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	48	227,850	5480.01		15,403		12,004		22,937			(3,399)				
SPX/CS/250110/4783.45-5022.62	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	6,893	32,970,618	5022.62		1,001,977		780,870		1,291,480			(221,107)				
SPX/CS/260109/4783.45-5381.38	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/09/2026	197	944,252	5381.38		65,153		57,975		80,280			(7,179)				
SPX/CS/260109/4783.45-5740.14	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/09/2026	43	205,934	5740.14		19,914		17,720		26,049			(2,194)				
SPX/CS/250110/4783.45-5034.58	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	7,333	35,076,431	5034.58		1,113,677		867,921		1,439,064			(245,755)				
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	1,126,598	1,126,598	5		34,925		27,218		28,627			(7,707)				
SPX/CS/250110/4783.45-4985.79	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	162	1,550,436	4985.79		20,466		15,950		25,885			(4,516)				
SPX/CS/260109/4783.45-5333.55	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	01/10/2024	01/09/2026	752	3,595,550	5333.55		229,318		204,051		283,517			(25,267)				
SPX/CS/250108/4763.54-5049.35	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/08/2025	68	324,384	5049.35		12,001		9,338		15,193			(2,663)				
SPX/CS/250110/4783.45-5112.55	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	39	377,822	5112.55		7,613		5,933		9,990			(1,680)				
SPX/CS/250110/4783.45-5130.25	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	568	2,718,078	5130.25		114,431		89,180		150,866			(25,252)				
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	1,348,048	1,348,048	5.75		45,834		35,720		38,936			(10,114)				
SPX/CS/250110/4783.45-5238.59	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	1,657	7,925,352	5238.59		412,118		321,176		562,161			(90,942)				
SPX/AVGCS/250110/10/4783.45-5118.34	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	182	872,350	5118.34		29,573		23,047		51,105			(6,526)				
SPX/CS/250110/4783.45-5202.00	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	485	2,319,809	5202		113,207		88,225		152,718			(24,981)				
SPX/CS/250110/4783.45-5046.54	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	13,635	65,222,428	5046.54		2,158,862		1,682,465		2,796,270			(476,397)				
SPX_INDU_NDX/ARBCS/250110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	1,407,867	1,407,867	4		37,168		28,966		29,062			(8,202)				
SPX/CS/250110/4783.45-4962.83	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	281	1,344,789	4962.83		31,872		24,838		39,970			(7,033)				

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STATEMENT AS OF MARCH 31, 2024 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/250110/4783.45-5356.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	38	184,077	5356.33		11,155		8,693		15,889			(2,462)				
SPX/CS/250103/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	01/03/2025	74	348,456	4979.07		13,574		10,519		16,750			(3,055)				
SPX/CS/250110/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2024	01/10/2025	616	3,502,345	5178.08		137,642		107,269		184,022			(30,374)				
SPX/CS/242120/4783.45-5245.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	12/10/2024	251	1,198,933	5245.78		61,985		47,056		86,940			(14,929)				
SPX/CS/250110/4783.45-4950.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	01/10/2025	33	158,829	4950.87		3,526		2,748		4,415			(778)				
SPX/CS/250110/4783.45-5070.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	2,712	12,974,440	5070.46		463,577		361,279		603,777			(102,298)				
SPX/CS/250107/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	01/07/2025	28	133,417	4979.07		5,138		3,994		6,327			(1,143)				
SPX/CS/260109/4783.45-5477.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2024	01/09/2026	227	1,086,774	5477.05		84,116		74,848		105,315			(9,268)				
SPX/CS/250110/4783.45-5082.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2024	01/10/2025	2,914	13,938,114	5082.42		515,989		402,125		673,941			(113,863)				
SPX/CS/242120/4857.58-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/10/2024	1,347	6,202,851	4903.65		38,416		29,615		49,607			(8,801)				
SPX/CS/242120/4834.36-4868.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/10/2024	482	2,219,636	4868.86		10,537		8,123		13,499			(2,414)				
SPX/CS/241223/4992.23-5027.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/23/2024	776	3,687,241	5027.87		15,186		11,842		20,796			(3,345)				
SPX/CS/241223/4756.06-5147.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/23/2024	197	834,976	5147.27		44,514		34,710		59,450			(9,804)				
SPX/CS/250110/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	01/10/2025	116		5178.08		25,892		20,464		34,645			(5,428)				
SPX/CS/241223/5003.74-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/23/2024	531	2,523,483	5039.91		10,408		8,115		14,368			(2,292)				
SPX/CS/241223/5016.05-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/23/2024	794	3,776,751	5063.68		20,064		15,645		28,064			(4,419)				
SPX/CS/242120/4892.48-4950.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/10/2024	41	187,118	4950.04		1,414		1,090		1,859			(324)				
SPX/CS/241223/5051.79-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/23/2024	42	201,705	5111.23		1,261		983		1,816			(278)				
SPX/CS/242120/4844.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/12/2024	12/10/2024	628	2,891,602	4880.63		14,300		11,023		18,372			(3,276)				
SPX/CS/250114/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/14/2025	31	146,953	5070.86		5,064		4,037		6,890			(1,027)				
SPX/CS/250113/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/13/2025	44	210,132	5070.86		7,186		5,724		9,782			(1,461)				
SPX/CS/250117/4739.21-5023.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/17/2025	109	515,164	5023.56		18,515		14,791		24,348			(3,724)				
SPX/CS/250110/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/10/2025	66	313,952	5070.86		10,779		8,568		14,691			(2,211)				
SPX/CS/250115/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/15/2025	88	418,740	5070.86		14,382		11,473		19,556			(2,909)				
SPX/CS/250116/4765.98-5051.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/16/2025	162	773,898	5051.94		26,803		21,397		36,138			(5,406)				
SPX/CS/250110/4780.24-5067.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/17/2024	01/10/2025	137	656,793	5067.05		22,373		17,784		30,515			(4,589)				
SPX/CS/250124/4868.55-5160.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/24/2025	43	208,081	5160.66		7,487		6,127		9,308			(1,359)				
SPX/CS/250123/4864.60-5156.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/23/2025	105	509,576	5156.48		18,638		15,244		22,894			(3,393)				

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STATEMENT AS OF MARCH 31, 2024 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/250117/4839.81-5130.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/17/2025	226	1,095,025	5130.2		40,696		33,160		49,647			(7,536)					
SPX/CS/250122/4850.43-5141.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/22/2025	90	434,723	5141.46		16,106		13,165		19,686			(2,941)					
SPX/CS/250121/4839.81-5130.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/21/2025	65	313,116	5130.2		11,706		9,563		14,258			(2,143)					
SPX/CS/250117/4780.94-5067.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/24/2024	01/17/2025	156	746,060	5067.8		29,027		23,652		34,698			(5,375)					
SPX/CS/260123/4894.16-5628.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/23/2026	103	501,981	5628.28		39,857		36,396		47,934			(3,461)					
SPX/AVGCS/250124/24/4894.16-5200.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	310	1,516,381	5200.05		46,932		38,735		74,532			(8,197)					
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	898,706	898,706	5.5		29,657		24,478		23,222			(5,180)					
SPX/CS/250124/4894.16-5224.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	446	2,184,835	5224.52		86,563		71,445		107,611			(15,118)					
SPX/CS/260123/4894.16-5456.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/23/2026	635	3,110,001	5456.99		198,791		181,529		235,774			(17,262)					
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	1,363,593	1,363,593	5		42,271		34,889		32,279			(7,383)					
SPX/CS/260123/4894.16-5872.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/23/2026	115	560,571	5872.99		53,927		49,244		67,307			(4,683)					
SPX/AVGCS/250124/24/4894.16-5236.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	115	562,914	5236.76		18,638		15,383		30,437			(3,255)					
SPX/CS/260123/4894.16-5603.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/23/2026	194	949,326	5603.81		73,478		67,097		88,086			(6,380)					
SPX/CS/250124/4894.16-5200.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	3,216	15,739,718	5200.05		583,314		481,439		722,344			(101,875)					
SPX/CS/241223/4894.16-5297.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	12/23/2024	193	946,837	5297.93		43,365		35,067		55,983			(8,298)					
SPX/CS/260123/4894.16-5921.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/23/2026	94	461,655	5921.93		45,658		41,693		57,457			(3,965)					
SPX/CS/250124/4894.16-5004.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	600	2,937,062	5004.19		42,793		35,319		50,751			(7,474)					
SPX/CS/260123/4894.16-5505.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/23/2026	205	1,001,899	5505.93		69,231		63,220		81,788			(6,012)					
SPX/CS/250124/4894.16-5212.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	2,763	13,521,517	5212.28		518,145		427,652		643,335			(90,493)					
SPX/CS/250124/4894.16-5248.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	1,119	5,477,888	5248.99		229,962		189,799		287,942			(40,162)					
SPX/CS/241223/4894.16-5261.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	12/23/2024	459	2,248,058	5261.22		95,677		77,369		122,283			(18,309)					
SPX/CS/250124/4894.16-5138.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	8,369	40,961,504	5138.87		1,248,507		1,030,458		1,527,279			(218,049)					
SPX/CS/250124/4894.16-5481.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	54	266,465	5481.87		16,148		13,328		21,503			(2,820)					
SPX/CS/260123/4894.16-5726.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2024	01/23/2026	308	1,508,245	5726.4		130,463		119,134		159,665			(11,329)					
SPX_INDU_NDX/ARBCS/250124/24/0.00%-6.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	250,397	250,397	6.27		8,989		7,419		7,291			(1,570)					
SPX/CS/250124/4894.16-5595.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	24	116,897	5595.67		7,797		6,435		10,760			(1,362)					
SPX/CS/250124/4894.16-5077.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	454	2,219,651	5077.69		52,117		43,015		62,942			(9,102)					
SPX/AVGCS/250124/24/4894.16-5212.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	168	822,117	5212.28		26,069		21,516		41,779			(4,553)					

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STATEMENT AS OF MARCH 31, 2024 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/241223/4894.16-5322.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	12/23/2024	108	529,784	5322.4		25,377		20,521		32,955			(4,856)						
SPX_INDU_NDX/ARBCS/250124/24/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	1,105,488	1,105,488			29,185		24,088		21,255			(5,097)						
SPX/CS/250124/4894.16-5028.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	394	1,928,161	5028.75		33,839		27,929		40,528			(5,910)						
SPX/CS/260123/4894.16-5530.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/23/2026	631	3,086,560	5530.4		218,065		199,130		260,756			(18,936)						
SPX/AVGCS/250124/24/4894.16-5163.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	111	542,512	5163.34		15,451		12,752		23,860			(2,698)						
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	1,595,195	1,595,195	5.75		54,237		44,764		42,931			(9,472)						
SPX/CS/241223/4894.16-5397.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	12/23/2024	134	654,944	5397.9		35,040		28,334		46,684			(6,705)						
SPX/CS/241223/4894.16-5023.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	12/23/2024	204	996,675	5023.47		17,043		13,782		20,321			(3,261)						
SPX/CS/250124/4894.16-5187.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	2,763	13,522,620	5187.81		483,975		399,449		597,622			(84,525)						
SPX/CS/250124/4894.16-5297.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	364	1,782,528	5297.93		83,048		68,544		105,099			(14,504)						
SPX/CS/250124/4894.16-5310.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	99	486,766	5310.16		23,267		19,204		29,461			(4,064)						
SPX/CS/250124/4894.16-5022.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	502	2,458,113	5022.88		41,345		34,125		49,479			(7,221)						
SPX/AVGCS/250124/24/4894.16-5187.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	857	4,194,178	5187.81		126,538		104,439		199,030			(22,100)						
SPX/CS/250124/4894.16-5163.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	15,082	73,815,688	5163.34		2,448,466		2,020,847		3,008,934			(427,619)						
SPX/CS/250124/4894.16-5322.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	719	3,516,708	5322.57		171,299		141,382		218,369			(29,917)						
SPX/CS/250124/4894.16-5359.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	2,428	11,880,805	5359.47		613,525		506,374		792,241			(107,151)						
SPX/CS/241223/4894.16-5077.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	12/23/2024	46	223,317	5077.69		5,270		4,262		6,380			(1,009)						
SPX/CS/250124/4894.16-5151.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/24/2025	7,735	37,854,830	5151.1		1,205,298		994,795		1,477,442			(210,503)						
SPX/CS/260123/4894.16-5432.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/23/2026	380	1,860,034	5432.52		114,727		104,765		135,510			(9,962)						
SPX/CS/250124/4894.16-5016.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2024	01/24/2025	21	102,076	5016.51		1,674		1,382		1,956			(292)						
SPX/CS/260123/4894.16-5481.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2024	01/23/2026	337	1,648,429	5481.46		109,324		99,831		129,795			(9,493)						
SPX/CS/250124/4894.16-5261.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	01/25/2024	01/24/2025	2,217	10,852,418	5261.22		468,065		386,318		588,084			(81,747)						
IBLDV7E/CS/250124/126.32-136.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	01/25/2024	01/24/2025	929	117,302	136.64		3,073		2,537		4,146			(537)						
SPX/CS/250128/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/28/2025	57	278,180	5184.43		9,869		8,233		12,328			(1,636)						
SPX/CS/250131/4845.65-5136.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/31/2025	44	215,315	5136.39		7,842		6,553		9,660			(1,289)						
SPX/CS/250124/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/24/2025	179	873,594	5184.43		30,881		25,705		38,751			(5,176)						
SPX/CS/250129/4927.93-5223.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/29/2025	177	871,332	5223.61		29,747		24,831		37,870			(4,916)						

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STATEMENT AS OF MARCH 31, 2024 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/250127/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/27/2025	62	303,089	5184.43		10,730		8,947		13,411			(1,783)				
SPX/CS/250130/4924.97-5220.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/31/2024	01/30/2025	56	274,489	5220.47		9,470		7,909		12,001			(1,561)				
SPX/CS/250207/4995.06-5294.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	02/07/2025	29	142,842	5294.76		5,042		4,310		5,929			(732)				
SPX/CS/250205/4942.81-5239.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	02/05/2025	64	316,476	5239.38		11,699		9,990		13,522			(1,709)				
SPX/CS/250131/4958.61-5256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	01/31/2025	78	388,990	5256.13		14,105		12,021		16,401			(2,084)				
SPX/CS/250131/4906.19-5200.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	01/31/2025	41	199,509	5200.56		7,660		6,528		8,768			(1,132)				
SPX/CS/250206/4954.23-5251.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	02/06/2025	121	598,944	5251.48		21,978		18,777		25,487			(3,201)				
SPX/CS/250203/4958.61-5256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/07/2024	02/03/2025	59	291,434	5256.13		10,670		9,102		12,398			(1,567)				
SPX/CS/250210/5026.61-5303.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	14,908	74,935,862	5303.07		2,453,400		2,123,531		2,818,379			(329,869)				
SPX/CS/260210/5026.61-5579.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/09/2024	02/10/2026	361	1,814,012	5579.54		111,199		103,755		124,556			(7,444)				
SPX/CS/250211/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/11/2025	29	144,205	5328.21		5,165		4,473		5,870			(693)				
SPX/CS/250210/5026.61-5290.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	9,002	45,251,379	5290.51		1,422,251		1,231,024		1,631,210			(191,227)				
SPX/CS/260210/5026.61-6082.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2026	52	259,321	6082.2		25,719		23,998		29,749			(1,722)				
SPX/CS/260210/5026.61-5629.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/09/2024	02/10/2026	347	1,745,814	5629.8		115,049		107,347		129,318			(7,702)				
SPX/CS/250210/5026.61-5277.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	8,393	42,186,128	5277.94		1,269,381		1,098,708		1,454,171			(170,673)				
SPX/CS/250210/5026.61-5365.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/09/2024	02/10/2025	439	2,208,028	5365.91		86,334		74,726		99,854			(11,608)				
SPX_INDU_NDX/ARBCS/250210/10.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/09/2024	02/10/2025	1,233,690	1,233,690		5			37,011		27,174			(4,976)				
SPX/CS/250210/5026.61-5164.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	555	2,790,452	5164.92		48,665		42,122		54,659			(6,543)				
SPX/CS/260210/5026.61-5903.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2026	112	564,144	5903.53		49,554		46,237		56,684			(3,317)				
SPX/CS/250207/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/07/2025	38	192,999	5328.21		6,911		5,974		7,858			(937)				
SPX/CS/250110/5026.61-5517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	01/10/2025	160	803,314	5517.6		41,146		35,106		49,593			(6,040)				
SPX/CS/250110/5026.61-5441.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	01/10/2025	102	513,834	5441.31		23,333		19,908		27,672			(3,425)				
SPX/CS/250210/5026.61-5453.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	156	782,057	5453.87		36,827		31,876		43,105			(4,952)				
SPX/CS/250110/5026.61-5403.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/09/2024	01/10/2025	474	2,382,378	5403.61		100,060		85,372		118,471			(14,688)				
SPX_INDU_NDX/ARBCS/250210/10.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/09/2024	02/10/2025	1,837,603	1,837,603		4			46,859		32,845			(6,300)				

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STATEMENT AS OF MARCH 31, 2024 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/260210/5026.61-5680.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2026	411	2,068,037	5680.07		145,383		135,650		164,003			(9,733)					
SPX/CS/250210/5026.61-5391.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2025	412	2,070,192	5391.04		85,913		74,362		99,693			(11,551)					
SPX/CS/260210/5026.61-5654.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2026	221	1,113,299	5654.94		75,916		70,834		85,411			(5,082)					
SPX_INDU_NDX/ARBCS/250210/10/0.00%-6.29%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	02/09/2024	02/10/2025	173,598	173,598	6.29		6,076		5,259		4,719			(817)					
SPX/CS/250210/5026.61-5679.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	60	299,390	5679.61		18,927		16,383		22,868			(2,545)					
SPX/CS/250210/5026.61-5215.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	790	3,970,824	5215.11		92,401		79,977		104,568			(12,424)					
SPX/AVGCS/250210/10/5026.61-5378.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY .... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2025	30	151,490	5378.56		5,014		4,340		6,987			(674)					
SPX/CS/250210/5026.61-5353.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2025	838	4,214,586	5353.34		159,733		138,256		184,298			(21,477)					
SPX/AVGCS/250210/10/5026.61-5340.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY .... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2025	302	1,519,639	5340.77		46,957		40,643		64,352			(6,314)					
SPX/CS/250210/5026.61-5441.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2025	681	3,424,660	5441.31		157,192		136,057		184,096			(21,135)					
SPX/CS/250110/5026.61-5224.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	01/10/2025	209	1,048,183	5224.69		25,397		21,669		29,144			(3,728)					
SPX_INDU_NDX/ARBCS/250210/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	02/09/2024	02/10/2025	313,600	313,600	5.5		10,035		8,686		7,543			(1,349)					
SPX/CS/250210/5026.61-5139.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	1,404	7,056,357	5139.85		101,823		88,133		113,955			(13,691)					
SPX_INDU_NDX/ARBCS/250210/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RH1GC71XBU11	02/09/2024	02/10/2025	799,315	799,315	5.75		26,377		22,831		20,025			(3,547)					
SPX/CS/250110/5026.61-5160.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	01/10/2025	142	713,159	5160.95		12,060		10,289		13,698			(1,770)					
SPX/CS/260210/5026.61-5780.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2026	163	820,864	5780.6		64,577		60,254		73,287			(4,323)					
SPX/CS/260210/5026.61-5604.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2026	531	2,668,350	5604.67		169,440		158,097		190,481			(11,343)					
SPX/AVGCS/250210/10/5026.61-5353.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2025	137	688,712	5353.34		21,763		18,837		30,054			(2,926)					
SPX/AVGCS/250210/10/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2025	692	3,479,284	5328.21		104,726		90,646		142,733			(14,081)					
SPX/AVGCS/250210/10/5026.61-5303.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2025	143	717,372	5303.07		20,373		17,634		27,458			(2,739)					
SPX/CS/250210/5026.61-5504.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2025	1,442	7,247,880	5504.52		369,642		319,942		438,100			(49,700)					
SPX/CS/250210/5026.61-5340.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	5,165	25,962,368	5340.77		949,444		821,787		1,096,122			(127,656)					
SPX/CS/250210/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	2,777	13,957,282	5328.21		492,832		426,569		568,032			(66,263)					
SPX/CS/250210/5026.61-5403.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	02/09/2024	02/10/2025	2,043	10,268,500	5403.61		437,027		378,267		509,104			(58,760)					
SPX/CS/250210/5026.61-5466.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2025	777	3,904,310	5466.44		187,407		162,209		220,450			(25,198)					

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STATEMENT AS OF MARCH 31, 2024 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/250210/5026.61-5202.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	38	192,625	5202.54		4,282		3,706		4,751				(576)				
SPX/CS/250110/5026.61-5466.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/09/2024	01/10/2025	304	1,526,231	5466.44		71,885		61,333		86,264				(10,552)				
SPX/CS/250210/5026.61-5491.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2025	77	386,458	5491.57		19,551		16,922		22,843				(2,629)				
SPX/CS/260210/5026.61-5755.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/09/2024	02/10/2026	235	1,183,213	5755.47		90,717		84,644		102,753				(6,073)				
SPX/CS/250207/4997.91-5297.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/14/2024	02/07/2025	58	291,872	5297.78		10,072		8,781		12,011				(1,291)				
SPX/CS/250214/5000.62-5300.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/14/2024	02/14/2025	87	434,158	5300.66		15,539		13,585		17,982				(1,953)				
SPX/CS/250213/4953.17-5250.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/14/2024	02/13/2025	88	434,484	5250.36		15,776		13,787		18,553				(1,989)				
SPX/CS/250212/5021.84-5323.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/14/2024	02/12/2025	46	233,214	5323.15		7,850		6,858		9,432				(992)				
SPX/CS/250221/4981.80-5280.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/21/2025	181	902,526	5280.71		32,103		28,695		37,797				(3,408)				
SPX/CS/250218/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/18/2025	87	433,337	5305.9		14,789		13,206		17,969				(1,583)				
SPX/CS/250220/4975.51-5274.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/20/2025	102	509,755	5274.04		17,760		15,870		21,330				(1,890)				
SPX/CS/250214/5029.73-5331.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/14/2025	145	727,029	5331.51		24,206		21,586		29,681				(2,621)				
SPX/CS/250219/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/19/2025	27	137,381	5305.9		4,593		4,102		5,577				(490)				
SPX/CS/250214/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/21/2024	02/14/2025	238	1,192,997	5305.9		40,503		36,118		49,197				(4,385)				
SPX/CS/260225/5088.80-5826.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	295	1,500,939	5826.68		115,557		110,085		126,549				(5,472)				
SPX/CS/250225/5088.80-5572.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/23/2024	02/25/2025	5,836	29,696,486	5572.35		1,517,490		1,373,371		1,716,551				(144,119)				
SPX_INDU_IDX/ARBCS/250225/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	1,525,060	1,525,060		4	38,584		34,920		26,665				(3,664)				
SPX/CS/260225/5088.80-5699.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	327	1,664,227	5699.46		110,139		104,923		119,928				(5,215)				
SPX/AVGCS/250225/25/5088.80-5419.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	151	770,887	5419.57		24,337		22,026		31,300				(2,311)				
SPX/CS/250225/5088.80-5661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2025	29	145,439	5661.29		8,406		7,608		9,563				(798)				
SPX/CS/250124/5088.80-5508.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	01/24/2025	94	478,398	5508.63		21,719		19,461		24,633				(2,258)				
SPX/CS/250225/5088.80-5355.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	5,863	29,833,436	5355.96		938,262		849,153		1,036,747				(89,109)				

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STATEMENT AS OF MARCH 31, 2024 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/250225/25/50 88.80-5368.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	84	428,243	5368.68		12,132		10,980		15,337			(1,152)					
SPX/CS/250225/5088.80- 5823.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2025	38	192,862	5823.89		12,902		11,677		15,002			(1,225)					
SPX/CS/250225/5088.80- 5368.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	11,272	57,362,566	5368.68		1,879,198		1,700,726		2,079,672			(178,471)					
SPX/CS/260225/5088.80- 6157.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2026	337	1,714,235	6157.45		170,052		162,000		189,863			(8,053)					
SPX/CS/250225/5088.80- 5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	2,875	14,632,511	5394.13		518,576		469,326		573,648			(49,250)					
SPX_INDU_NDX/ARBCS/250 225/25/0.00%-6.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	158,826	158,826	6.26		5,781		5,232		4,207			(549)					
SPX/CS/260225/5088.80- 5674.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	524	2,668,131	5674.01		170,467		162,395		185,405			(8,072)					
SPX/CS/250225/5088.80- 5203.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	1,450	7,376,897	5203.44		106,449		96,339		115,278			(10,110)					
SPX/CS/250225/5088.80- 5534.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	810	4,122,552	5534.28		198,996		180,097		223,208			(18,899)					
SPX/CS/250225/5088.80- 5470.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	3,950	20,098,874	5470.46		856,614		775,260		956,498			(81,354)					
SPX/CS/260225/5088.80- 5953.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2026	926	4,710,915	5953.94		407,965		388,647		449,591			(19,319)					
SPX_INDU_NDX/ARBCS/250 225/25/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	476,345	476,345	5.5		15,862		14,356		11,209			(1,506)					
SPX_INDU_NDX/ARBCS/250 225/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	976,050	976,050	5.75		33,479		30,299		23,923			(3,180)					
SPX/CS/250224/5088.80- 5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/24/2025	25	126,953	5394.13		4,520		4,089		4,976			(430)					
SPX/CS/250225/5088.80- 5343.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	5,408	27,519,866	5343.24		828,623		749,927		914,587			(78,696)					
SPX/CS/260225/5088.80- 5852.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	426	2,169,174	5852.12		171,408		163,291		187,911			(8,117)					
SPX/CS/250225/5088.80- 5775.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2025	72	364,851	5775.79		23,533		21,298		27,214			(2,235)					
SPX/CS/250225/5088.80- 5279.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	984	5,005,011	5279.63		116,517		105,451		127,348			(11,066)					
SPX/CS/260225/5088.80- 5648.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	432	2,200,002	5648.57		135,388		128,977		147,137			(6,411)					
SPX/CS/250221/5088.80- 5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/21/2025	66	334,537	5394.13		11,910		10,766		13,114			(1,144)					
SPX_INDU_NDX/ARBCS/250 225/25/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	7,274,017	7,274,017	5		218,948		198,154		156,742			(20,794)					
SPX/CS/250225/5088.80- 5508.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/23/2024	02/25/2025	1,795	9,135,507	5508.76		421,147		381,150		471,318			(39,997)					
SPX/CS/250225/5088.80- 5419.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	1,026	5,222,787	5419.57		198,205		179,381		219,659			(18,824)					
SPX/CS/260225/5088.80- 5750.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	451	2,296,364	5750.34		162,238		154,556		177,048			(7,683)					
SPX/CS/250124/5088.80- 5279.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	01/24/2025	41	209,343	5279.63		4,878		4,371		5,355			(507)					
SPX/CS/250225/5088.80- 5228.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	1,100	5,595,430	5228.74		97,528		88,266		106,013			(9,262)					
SPX/CS/250225/5088.80- 5457.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	502	2,556,214	5457.74		106,236		96,147		118,173			(10,089)					
SPX/CS/250225/5088.80- 5406.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	3,062	15,581,385	5406.85		571,681		517,387		633,197			(54,294)					

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STATEMENT AS OF MARCH 31, 2024 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/260225/5088.80-5724.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2026	339	1,723,647	5724.9		117,966		112,380		128,583			(5,586)					
SPX/AVGCS/250225/25/5088.80-5445.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	25	128,965	5445.04		4,261		3,856		5,515			(405)					
SPX/CS/260225/5088.80-6106.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2026	95	481,830	6106.56		46,400		44,203		51,653			(2,197)					
SPX/CS/250124/5088.80-5225.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	01/24/2025	47	241,482	5225.07		4,129		3,700		4,489			(429)					
SPX/CS/250225/5088.80-5432.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	02/25/2025	344	1,750,458	5432.29		68,565		62,054		76,080			(6,512)					
SPX/CS/250124/5088.80-5470.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/23/2024	01/24/2025	409	2,083,445	5470.46		87,921		78,780		99,113			(9,142)					
SPX/AVGCS/250225/25/5088.80-5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	997	5,071,671	5394.13		152,049		137,608		194,291			(14,440)					
SPX/CS/250124/5088.80-5534.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	01/24/2025	168	852,456	5534.07		40,406		36,205		46,015			(4,201)					
SPX/CS/250225/5088.80-5247.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2025	55	280,478	5247.19		5,525		5,001		5,985			(525)					
SPX/CS/250225/5088.80-5222.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	02/25/2025	125	634,326	5222.64		10,657		9,645		11,513			(1,012)					
SPX/CS/250124/5088.80-5591.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/23/2024	01/24/2025	181	923,591	5591.26		47,750		42,785		54,750			(4,965)					
SPX/AVGCS/250225/25/5088.80-5406.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/23/2024	02/25/2025	362	1,839,849	5406.85		56,649		51,269		72,622			(5,380)					
IBLDV7E/CS/250225/128.09-138.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	02/23/2024	02/25/2025	1,136	145,489	138.12		4,117		3,726		4,298			(391)					
SPX/CS/250226/5069.53-5373.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/28/2024	02/26/2025	61	308,607	5373.7		10,892		9,971		12,285			(920)					
SPX/CS/250221/5087.03-5392.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/28/2024	02/21/2025	78	394,453	5392.25		13,749		12,571		15,575			(1,178)					
SPX/CS/250227/5078.18-5382.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	02/28/2024	02/27/2025	80	405,716	5382.87		14,218		13,020		16,068			(1,198)					
SPX/CS/250228/5096.27-5402.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	02/28/2025	96	489,788	5402.05		17,320		16,182		18,974			(1,138)					
SPX/CS/250306/5104.76-5411.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	03/06/2025	96	487,793	5411.05		16,946		15,857		18,833			(1,089)					
SPX/CS/250228/5137.08-5445.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	02/28/2025	193	993,771	5445.3		33,859		31,633		37,290			(2,225)					
SPX/CS/250305/5078.65-5383.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	03/05/2025	119	605,538	5383.37		21,696		20,298		23,740			(1,398)					
SPX/CS/250304/5130.95-5438.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	03/04/2025	40	205,785	5438.81		7,045		6,590		7,759			(455)					
SPX/CS/250303/5137.08-5445.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/06/2024	03/03/2025	76	390,181	5445.3		13,324		12,461		14,685			(863)					

E06.56

STATEMENT AS OF MARCH 31, 2024 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/250310/10/51 23.69-5482.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	31	158,637	5482.36		5,330		5,047		6,451			(283)				
SPX/CS/250310/5123.69- 5572.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	419	2,146,583	5572.22		103,015		97,547		112,662			(5,467)				
SPX/CS/260310/5123.69- 5892.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	237	1,213,939	5892.24		94,918		92,406		102,848			(2,512)				
SPX/CS/260310/5123.69- 5738.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	321	1,644,179	5738.53		107,579		104,732		116,041			(2,847)				
SPX/CS/250307/5123.69- 5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/07/2025	111	570,979	5431.11		20,264		19,179		21,745			(1,085)				
SPX/CS/250310/5123.69- 5559.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	21	108,820	5559.2		5,146		4,873		5,577			(273)				
SPX/CS/250310/5123.69- 5495.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	338	1,731,707	5495.16		71,346		67,560		77,754			(3,787)				
SPX/CS/250210/5123.69- 5633.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	02/10/2025	225	1,151,528	5633.89		60,121		56,639		66,294			(3,483)				
SPX/CS/250310/5123.69- 5507.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/08/2024	03/10/2025	2,799	14,343,293	5507.97		605,293		573,163		662,929			(32,124)				
SPX/CS/250310/5123.69- 5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/08/2024	03/10/2025	2,745	14,066,715	5431.11		492,335		466,206		535,698			(26,130)				
SPX_INDU_NDX/ARBCS/250 310/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	1,072,479	1,072,479	5.75		36,035		34,123		26,240			(1,912)				
SPX/CS/250310/5123.69- 5443.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	3,055	15,654,204	5443.92		567,621		537,496		617,962			(30,125)				
SPX/AVGCS/250310/10/51 23.69-5456.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	107	546,848	5456.73		17,499		16,570		21,113			(929)				
SPX/CS/260310/5123.69- 5998.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	216	1,108,251	5998.24		95,365		92,841		103,623			(2,524)				
SPX/CS/260310/5123.69- 5764.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	292	1,494,123	5764.15		101,092		98,417		109,150			(2,675)				
SPX/CS/250310/5123.69- 5610.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/08/2024	03/10/2025	1,897	9,717,590	5610.86		494,625		468,374		544,666			(26,251)				
SPX/AVGCS/250310/10/51 23.69-5405.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	260	1,333,499	5405.49		38,005		35,988		45,505			(2,017)				
SPX/CS/260310/5123.69- 5712.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/08/2024	03/10/2026	430	2,202,397	5712.91		138,971		135,294		149,903			(3,678)				
SPX/AVGCS/250310/10/51 23.69-5443.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	332	1,700,923	5443.92		52,899		50,091		63,842			(2,807)				
SPX/CS/260310/5123.69- 5866.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	267	1,370,155	5866.63		104,378		101,616		112,996			(2,762)				
SPX/CS/250210/5123.69- 5546.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/08/2024	02/10/2025	484	2,482,236	5546.39		112,445		105,932		123,412			(6,514)				
SPX_INDU_NDX/ARBCS/250 310/10/0.00%-6.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	263,479	263,479	6.27		9,380		8,882		6,976			(498)				
SPX_INDU_NDX/ARBCS/250 310/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	1,446,083	1,446,083	4		37,454		35,466		25,257			(1,988)				
SPX/AVGCS/250310/10/51 23.69-5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	1,015	5,198,026	5431.11		156,980		148,649		189,354			(8,331)				
SPX/CS/260310/5123.69- 6148.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	27	140,242	6148.43		13,497		13,140		14,665			(357)				
SPX_INDU_NDX/ARBCS/250 310/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	387,042	387,042	5.5		12,618		11,948		9,091			(670)				
SPX_INDU_NDX/ARBCS/250 310/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	3,746,058	3,746,058	5		114,255		108,191		80,576			(6,064)				
SPX/CS/250310/5123.69- 5238.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	441	2,259,722	5238.89		32,133		30,428		34,385			(1,705)				

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STATEMENT AS OF MARCH 31, 2024 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/260310/5123.69-5687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	352	1,801,307	5687.30		109,555		106,656		118,014			(2,899)				
SPX/CS/250210/5123.69-5315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	02/10/2025	252	1,292,620	5315.83		29,666		27,947		32,052			(1,718)				
SPX/CS/260310/5123.69-5789.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	251	1,288,233	5789.77		89,996		87,614		97,235			(2,382)				
SPX/CS/250310/5123.69-5258.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	139	710,167	5258.44		12,002		11,365		12,571			(637)				
SPX/CS/250310/5123.69-5251.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	21	109,637	5251.78		1,768		1,675		1,849			(94)				
SPX/CS/250210/5123.69-5507.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/28/2024	02/10/2025	518	2,656,238	5507.97		111,562		105,100		122,190			(6,462)				
SPX/CS/250310/5123.69-5315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	826	4,230,595	5315.83		97,304		92,140		104,803			(5,164)				
SPX/CS/250310/5123.69-5815.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	36	186,456	5815.39		12,170		11,524		13,428			(646)				
SPX/CS/250310/5123.69-5456.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	711	3,644,621	5456.73		137,038		129,765		148,898			(7,273)				
SPX/CS/250310/5123.69-5700.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	66	337,606	5700.11		19,622		18,580		21,476			(1,041)				
SPX/CS/260310/5123.69-6199.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2026	31	160,960	6199.66		15,969		15,546		17,377			(423)				
SPX/CS/250310/5123.69-5867.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	46	234,932	5867.62		15,980		15,132		17,693			(848)				
SPX/CS/250310/5123.69-5264.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/08/2024	03/10/2025	4,510	23,105,761	5264.59		398,343		377,200		426,796			(21,141)				
SPX/CS/250310/5123.69-5303.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	29	150,608	5303.02		3,310		3,135		3,497			(176)				
SPX/CS/250310/5123.69-5405.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	11,238	57,581,322	5405.49		1,867,362		1,768,256		2,029,915			(99,106)				
SPX/CS/250310/5123.69-5469.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/08/2024	03/10/2025	307	1,575,007	5469.54		61,110		57,867		66,494			(3,243)				
SPX/CS/250210/5123.69-5572.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	02/10/2025	176	901,828	5572.01		42,972		40,483		46,985			(2,489)				
SPX/CS/250310/5123.69-5546.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/28/2024	03/10/2025	1,086	5,562,266	5546.39		253,639		240,178		278,226			(13,461)				
SPX/CS/250310/5123.69-5379.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	8,334	42,701,252	5379.87		1,272,070		1,204,558		1,381,589			(67,512)				
SPX/CS/250310/5123.69-5392.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2024	03/10/2025	4,511	23,112,214	5392.68		719,252		681,080		781,580			(38,173)				
SPX/CS/250313/5165.31-5475.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/13/2024	03/13/2025	86	446,529	5475.23		15,620		14,921		16,525			(698)				
SPX/CS/250311/5117.94-5425.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/13/2024	03/11/2025	25	126,165	5425.02		4,684		4,474		4,895			(211)				
SPX/CS/250307/5157.36-5466.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/13/2024	03/07/2025	62	321,020	5466.80		11,343		10,827		11,875			(516)				
SPX/CS/250312/5175.27-5485.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/13/2024	03/12/2025	54	277,601	5485.79		9,769		9,331		10,247			(438)				

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STATEMENT AS OF MARCH 31, 2024 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/250318/5149.42-5458.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/18/2025	33	169,428	5458.39		6,070		5,916		6,370			(153)					
SPX/CS/250319/5178.51-5489.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/19/2025	55	282,881	5489.22		9,937		9,687		10,450			(251)					
SPX/CS/250320/5224.62-5538.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/20/2025	188	984,307	5538.1		34,461		33,594		34,842			(866)					
SPX/CS/250317/5117.09-5424.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/17/2025	106	541,368	5424.12		19,865		19,362		20,802			(504)					
SPX/CS/250314/5117.09-5424.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/14/2025	274	1,404,013	5424.12		51,356		50,043		53,776			(1,313)					
SPX/CS/250314/5150.48-5459.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	03/20/2024	03/14/2025	83	426,385	5459.51		15,251		14,861		16,004			(390)					
SPX/CS/250225/5218.19-5356.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	02/25/2025	75	391,353	5356.56		6,559		6,479		6,585			(80)					
SPX_INDU_NDX/ARBCS/250325/250.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/25/2024	03/25/2025	3,520,224	3,520,224		5	104,903		103,731		72,482			(1,172)					
SPX_INDU_NDX/ARBCS/250325/250.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/25/2024	03/25/2025	438,787	438,787	5.5		14,392		14,231		9,871			(161)					
SPX/CS/250225/5218.19-5413.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	02/25/2025	122	638,600	5413.87		14,624		14,446		14,856			(178)					
SPX/CS/250325/5218.19-5492.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	4,488	23,418,396	5492.14		722,458		714,385		742,368			(8,072)					
SPX/CS/260325/5218.19-6261.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	27	139,590	6261.83		13,331		13,257		13,760			(74)					
SPX/CS/250325/5218.19-5378.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	116	607,486	5378.65		11,609		11,479		11,793			(130)					
SPX/CS/250325/5218.19-5544.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	3,465	18,080,336	5544.33		649,265		642,011		667,527			(7,254)					
SPX/CS/250325/5218.19-5714.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	1,510	7,881,237	5714.41		397,214		392,776		409,060			(4,438)					
SPX/CS/250325/5218.19-5609.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	3,426	17,879,369	5609.55		747,894		739,538		769,458			(8,356)					
SPX/CS/260325/5218.19-5844.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2026	417	2,176,769	5844.37		141,490		140,702		146,645			(788)					
SPX/AVGCS/250325/25/5218.19-5505.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2024	03/25/2025	87	451,834	5505.19		12,742		12,599		13,418			(142)					
SPX/CS/250225/5218.19-5648.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	02/25/2025	187	975,216	5648.69		43,699		43,167		44,826			(533)					
SPX/CS/250325/5218.19-5355.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	127	662,412	5355.43		10,930		10,808		11,081			(122)					
SPX/CS/250325/5218.19-5505.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	9,666	50,439,503	5505.19		1,621,126		1,603,012		1,666,591			(18,113)					
SPX/CS/260325/5218.19-6314.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	30	154,029	6314.01		15,127		15,043		15,654			(84)					
SPX/CS/250225/5218.19-5674.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	02/25/2025	122	638,184	5674.78		29,912		29,547		30,682			(365)					
SPX/CS/250325/5218.19-5661.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	134	699,357	5661.74		32,464		32,101		33,302			(363)					

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STATEMENT AS OF MARCH 31, 2024 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/CS/250325/5218.19-5479.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	7,341	38,307,130	5479.1		1,131,593		1,118,949		1,162,437			(12,643)					
SPX/CS/250325/5218.19-5570.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	437	2,279,893	5570.42		87,548		86,570		89,858			(978)					
SPX/CS/250225/5218.19-5609.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	02/25/2025	639	3,334,371	5609.55		138,043		136,360		142,006			(1,683)					
SPX/CS/260325/5218.19-5870.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	193	1,007,129	5870.46		67,729		67,352		70,172			(377)					
SPX/AVGCS/250325/25/5218.19-5531.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2024	03/25/2025	894	4,662,824	5531.28		139,791		138,230		147,322			(1,562)					
SPX/CS/250325/5218.19-5413.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	389	2,027,659	5413.87		46,352		45,834		47,344			(518)					
SPX/CS/250325/5218.19-5557.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	594	3,098,508	5557.37		115,265		113,977		118,282			(1,288)					
SPX/AVGCS/250325/25/5218.19-5586.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2024	03/25/2025	33	174,657	5586.06		5,814		5,749		6,135			(65)					
SPX/AVGCS/250325/25/5218.19-5544.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2024	03/25/2025	342	1,782,790	5544.33		54,946		54,332		57,908			(614)					
SPX/CS/260325/5218.19-5896.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	272	1,419,204	5896.55		98,493		97,944		102,102			(549)					
SPX/AVGCS/250325/25/5218.19-5557.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2024	03/25/2025	102	530,237	5557.37		16,771		16,584		17,678			(187)					
SPX/CS/250325/5218.19-5948.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	59	307,611	5948.79		20,038		19,814		20,704			(224)					
SPX/CS/250225/5218.19-5731.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	02/25/2025	314	1,636,831	5731.13		83,315		82,299		85,778			(1,016)					
SPX/CS/260325/5218.19-5792.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2026	437	2,277,933	5792.19		137,815		137,047		142,693			(768)					
SPX/CS/260325/5218.19-6000.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	191	994,770	6000.92		77,174		76,744		80,078			(430)					
SPX/CS/250325/5218.19-5336.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	337	1,759,840	5336.25		25,060		24,780		25,481			(280)					
SPX/CS/260325/5218.19-5818.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2026	436	2,272,956	5818.28		142,742		141,946		147,796			(795)					
SPX/CS/250325/5218.19-5648.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	1,092	5,695,766	5648.69		257,449		254,572		264,947			(2,877)					
SPX/CS/250325/5218.19-5531.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	2,597	13,550,188	5531.28		469,785		464,536		483,062			(5,249)					
SPX/CS/250325/5218.19-5805.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	33	172,214	5805.67		9,873		9,763		10,099			(110)					
SPX_INDU_NDX/ARBCS/250325/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/25/2024	03/25/2025	862,648	862,648	5.75		29,158		28,832		20,220			(326)					
SPX/CS/250325/5218.19-5674.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	806	4,206,135	5674.83		198,950		196,727		204,872			(2,223)					
SPX/CS/260325/5218.19-5974.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2026	285	1,486,122	5974.83		112,633		112,006		116,548			(627)					
SPX_INDU_NDX/ARBCS/250325/25/0.00%-6.32%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/25/2024	03/25/2025	167,197	167,197	6.32		6,002		5,935		4,274			(67)					
SPX/CS/250325/5218.19-5596.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	371	1,933,743	5596.51		78,897		78,015		80,917			(882)					
SPX/CS/250325/5218.19-5361.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2025	570	2,976,755	5361.69		50,903		50,334		51,962			(569)					
SPX/CS/260325/5218.19-6105.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/25/2024	03/25/2026	691	3,605,738	6105.32		307,209		305,497		318,408			(1,711)					

E06.60

STATEMENT AS OF MARCH 31, 2024 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/250325/0.00%-4.00% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U9RH1G071XBU11	03/25/2024	03/25/2025	1,625,774	1,625,774	4		42,758		42,280		27,147				(478)				
IBLDV7E/CS/250325/129.55-139.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY B4TYDEB6KMZ0031MB27	03/25/2024	03/25/2025	1,221	158,218	139.46		4,272		4,224		4,059				(48)				
SPX/CS/250321/5241.53-5556.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/27/2024	03/21/2025	99	517,131	5556.02		17,657		17,557		18,105				(100)				
SPX/CS/250327/5248.49-5563.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/27/2024	03/27/2025	62	327,539	5563.4		11,359		11,296		11,399				(63)				
SPX/CS/250321/5234.18-5548.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/27/2024	03/21/2025	146	762,387	5548.23		26,177		26,028		26,839				(149)				
SPX/CS/250326/5203.58-5515.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/27/2024	03/26/2025	58	304,141	5515.79		10,652		10,592		10,898				(60)				
SPX/CS/250324/5234.18-5548.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/27/2024	03/24/2025	84	439,002	5548.23		15,065		14,980		15,449				(85)				
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										207,263,835	58,379,452		136,133,895	XXX	394,457,516				(53,603,566)			XXX	XXX
SPX/CLQ/240410/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2023	04/10/2024	816,328	816,328	2.3		29,796		749		129,143				(7,491)				
SPX/CLQ/240410/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2023	04/10/2024	1,061,104	1,061,104	2		32,470		816		149,690				(8,163)				
SPX/CLQ/240410/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2023	04/10/2024	6,759,152	6,759,152	2.1		219,672		5,522		992,225				(55,225)				
SPX/CLQ/240410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2023	04/10/2024	557,539	557,539	1.9		16,001		402		75,280				(4,023)				
SPX/CLQ/240410/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2023	04/10/2024	643,505	643,505	2.2		22,201		558		98,138				(5,581)				
SPX/CLQ/240425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	4,423,456	4,423,456	2.1		144,205		9,667		382,347				(36,253)				
SPX/CLQ/240425/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	691,505	691,505	2.2		23,857		1,599		64,822				(5,998)				
SPX/CLQ/240425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	624,899	624,899	1.9		17,872		1,198		44,597				(4,493)				
SPX/CLQ/240425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	615,572	615,572	2.7		26,962		1,808		79,275				(6,778)				
SPX/CLQ/240425/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	2,244,168	2,244,168	2		68,672		4,604		177,604				(17,264)				
SPX/CLQ/240425/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	1,752,224	1,752,224	2.3		63,956		4,288		177,056				(16,078)				
SPX/CLQ/240510/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	05/10/2023	05/10/2024	2,628,211	2,628,211	2.05		86,468		9,420		356,813				(21,738)				
SPX/CLQ/240510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	05/10/2023	05/10/2024	1,044,066	1,044,066	2.1		35,394		3,856		144,858				(8,898)				
SPX/CLQ/240510/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	05/10/2023	05/10/2024	740,001	740,001	1.95		22,866		2,491		96,040				(5,748)				

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STATEMENT AS OF MARCH 31, 2024 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/240510/10/2.34%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	1,358,830	1,358,830	2.34	52,315			5,699		207,841			(13,152)						
SPX/CLQ/240510/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	770,682	770,682	2.15	26,897			2,930		109,221			(6,762)						
SPX/CLQ/240510/10/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	247,122	247,122	2.21	8,896			969		35,902			(2,237)						
SPX/CLQ/240524/24/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	2,851,689	2,851,689	2.05	99,524			15,182		222,517			(25,303)						
SPX/CLQ/240524/24/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	1,055,045	1,055,045	2.1	37,876			5,778		86,035			(9,630)						
SPX/CLQ/240524/24/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	716,474	716,474	1.94	23,357			3,563		50,373			(5,938)						
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	684,137	967,935	2.73	32,565			4,968		84,535			(8,279)						
SPX/CLQ/240524/24/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	633,800	633,800	2.3	25,225			3,848		60,665			(6,413)						
SPX/CLQ/240524/24/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	574,421	574,421	2.15	21,196			3,233		48,873			(5,389)						
SPX/CLQ/240425/25/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.04/25/2024	281,569	281,569	2.72	12,952			996		31,218			(3,587)						
SPX/CLQ/240524/24/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	382,724	382,724	2.21	14,582			2,224		34,188			(3,707)						
SPX/CLQ/240524/24/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	363,109	363,109	2	12,273			1,872		27,059			(3,120)						
SPX/CLQ/240610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	251,564	251,564	2.8	12,478			2,412		37,171			(3,146)						
SPX/CLQ/240510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.05/10/2024	1,665,115	1,665,115	2.8	79,759			9,513		250,216			(21,952)						
SPX/CLQ/240610/10/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	896,063	896,063	1.94	30,645			5,923		95,794			(7,726)						
SPX/CLQ/240510/10/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.05/10/2024	911,363	911,363	3.4	50,672			6,043		157,175			(13,946)						
SPX/CLQ/240610/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	571,782	571,782	2.3	23,557			4,553		71,521			(5,939)						
SPX/CLQ/240610/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	1,161,513	1,161,513	2.1	43,441			8,396		133,598			(10,951)						
SPX/CLQ/240610/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	148,157	148,157	2	5,245			1,014		16,291			(1,322)						
SPX/CLQ/240610/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	654,207	654,207	2.15	25,122			4,855		76,901			(6,333)						
SPX/CLQ/240625/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	559,118	559,118	2.2	21,973			4,247		67,132			(5,539)						
SPX/CLQ/240625/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	2,140,511	2,140,511	2.05	77,915			15,059		240,791			(19,642)						
SPX/CLQ/240625/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	.06/23/2023	.06/25/2024	333,291	333,291	2	11,865			2,784		15,313			(2,983)						
SPX/CLQ/240625/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	.06/23/2023	.06/25/2024	599,027	599,027	1.94	20,577			4,828		25,542			(5,173)						
SPX/CLQ/240625/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	.06/23/2023	.06/25/2024	792,480	792,480	2.71	39,030			9,158		68,413			(9,812)						
SPX/CLQ/240625/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	.06/23/2023	.06/25/2024	2,376,638	2,376,638	2.05	87,175			20,454		115,799			(21,916)						
SPX/CLQ/240625/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS ..... 549300WICGB70D06XZS54	.06/23/2023	.06/25/2024	377,826	377,826	2.21	15,166			3,558		21,871			(3,813)						

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STATEMENT AS OF MARCH 31, 2024 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/240625/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	736,847	736,847	2.1	27,823			6,528		37,990			(6,995)				
SPX/CLQ/240625/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	968,526	968,526	2.15	37,618			8,826		52,711			(9,457)				
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	05/24/2024	283,799		2.73	13,480			2,185		35,067			(3,710)				
SPX/CLQ/240625/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	3,446,644	3,446,644	2.3	144,828			33,982		217,694			(36,409)				
SPX/CLQ/240710/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	2,391,007	2,391,007	2.05	87,511			24,200		222,008			(22,000)				
SPX/CLQ/240710/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	419,398	419,398	2.2	16,566			4,581		41,614			(4,165)				
SPX/CLQ/240710/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	845,747	845,747	1.93	28,840			7,975		74,167			(7,250)				
SPX/CLQ/240710/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	203,191	203,191	2	7,234			2,000		18,431			(1,819)				
SPX/CLQ/240710/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	1,136,787	1,136,787	2.3	47,063			13,015		117,583			(11,831)				
SPX/CLQ/240710/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	2,583,996	2,583,996	2.1	96,900			26,796		245,422			(24,360)				
SPX/CLQ/240710/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	733,245	733,245	2.15	28,230			7,807		71,199			(7,097)				
SPX/CLQ/240710/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	112,616	112,616	2.25	4,550			1,258		11,412			(1,144)				
SPX/CLQ/240710/10/2.84%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	256,654	256,654	2.84	12,961			3,584		32,244			(3,258)				
SPX/CLQ/240725/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	339,768	339,768	3.2	19,095			6,081		28,550			(4,800)				
SPX/CLQ/240725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/25/2023	07/25/2024	1,167,386	1,167,386	2.7	56,602			18,024		76,600			(14,230)				
SPX/CLQ/240725/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	4,052,748	4,052,748	2.05	151,978			48,395		148,188			(38,207)				
SPX/CLQ/240725/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	250,858	250,858	2	9,156			2,916		8,620			(2,302)				
SPX/CLQ/240725/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	494,308	494,308	2.1	19,031			6,060		19,173			(4,784)				
SPX/CLQ/240625/25/2.76%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	06/25/2024	303,400	303,400	2.76	14,563			3,730		19,959			(3,996)				
SPX/CLQ/240725/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	1,113,455	1,113,455	1.95	39,528			12,587		35,828			(9,937)				
SPX/CLQ/240725/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	676,868	676,868	2.15	26,736			8,514		27,766			(6,721)				
SPX/CLQ/240725/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	1,415,884	1,415,884	2.3	59,892			19,072		67,758			(15,057)				
SPX/CLQ/240725/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	214,539	214,539	2.21	8,710			2,774		9,384			(2,190)				
SPX/CLQ/240809/9/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/10/2023	08/09/2024	2,313,753	2,313,753	2.05	83,989			30,283		164,518			(21,293)				
SPX/CLQ/240809/9/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/10/2023	08/09/2024	330,536	330,536	2.21	13,056			4,708		25,683			(3,310)				
SPX/CLQ/240809/9/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/10/2023	08/09/2024	1,704,563	1,704,563	2.1	63,580			22,925		124,728			(16,119)				

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STATEMENT AS OF MARCH 31, 2024 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/240809/9/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	939,514	939,514	2.3	38,708			13,957		76,443			(9,813)				
SPX/CLQ/240809/9/2.86%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	248,706	248,706	2.86	12,709			4,582		25,727			(3,222)				
SPX/CLQ/240809/9/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	1,524,883	1,524,883	1.94	51,846			18,694		101,446			(13,144)				
SPX/CLQ/240809/9/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	661,400	661,400	2.15	25,332			9,134		49,762			(6,422)				
SPX/CLQ/240823/23/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	811,689	811,689	1.94	27,029			10,842		48,085			(6,872)				
SPX/CLQ/240823/23/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	4,020,309	4,020,309	2.1	147,143			59,024		271,533			(37,409)				
SPX/CLQ/240823/23/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	1,020,139	1,020,139	2.71	49,171			19,724		98,243			(12,501)				
SPX/CLQ/240823/23/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	393,669	393,669	2.21	15,314			6,143		28,864			(3,893)				
SPX/CLQ/240823/23/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	842,609	842,609	2.15	31,766			12,742		59,120			(8,076)				
SPX/CLQ/240823/23/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	700,672	700,673	2.3	28,447			11,411		54,679			(7,232)				
SPX/CLQ/240725/25/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	07/25/2024	113,723	113,723	3.4	6,425			2,247		13,676			(1,774)				
SPX/CLQ/240823/23/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	3,431,695	3,431,695	2.05	122,168			49,005		222,866			(31,060)				
SPX/CLQ/240910/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	584,089	584,089	1.93	19,450			8,638		45,491			(4,890)				
SPX/CLQ/240910/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	270,060	270,060	2	9,398			4,174		21,879			(2,363)				
SPX/CLQ/240910/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	255,248	255,248	2.2	9,955			4,421		22,934			(2,503)				
SPX/CLQ/240910/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	1,622,360	1,622,360	2.3	66,841			29,686		152,879			(16,804)				
SPX/CLQ/240910/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	1,377,396	1,377,396	2.1	50,826			22,574		117,683			(12,777)				
SPX/CLQ/240910/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	541,557	541,557	2.15	20,579			9,140		47,465			(5,174)				
SPX/CLQ/240910/10/2.78%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	263,443	263,443	2.78	13,646			6,061		30,221			(3,431)				
SPX/CLQ/240910/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	149,945	149,945	2.25	6,013			2,670		13,801			(1,512)				
SPX/CLQ/240910/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	2,609,532	2,609,532	2.05	93,421			41,492		217,197			(23,486)				
SPX/CLQ/240925/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GIMVDQLFKA700JXC56	09/25/2023	09/25/2024	979,561	979,561	2.15	35,460			17,235		76,508			(8,915)				

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STATEMENT AS OF MARCH 31, 2024 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/240925/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	860,530	860,530	2.2	32,012			15,559		69,599			(8,048)				
SPX/CLQ/240925/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	1,068,599	1,068,599	2.3	41,889			20,359		92,341			(10,531)				
SPX/CLQ/240925/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	165,822	165,822	2	5,489			2,668		11,579			(1,380)				
SPX/CLQ/240925/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	1,029,953	1,029,953	1.94	32,856			15,969		68,554			(8,260)				
SPX/CLQ/240925/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	09/25/2024	1,253,600	1,253,601	2.71	57,431			27,913		135,102			(14,438)				
SPX/CLQ/240925/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	4,079,790	4,079,790	2.05	139,529			67,816		296,073			(35,077)				
SPX/CLQ/240925/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	09/25/2023	09/25/2024	772,205	772,205	2.1	27,182			13,211		58,175			(6,833)				
SPX/CLQ/241010/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	387,138	387,138	2.2	13,898			7,337		40,960			(3,494)				
SPX/CLQ/241010/10/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	273,707	273,707	2.73	12,508			6,604		35,669			(3,145)				
SPX/CLQ/241010/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	1,128,601	1,128,601	2.3	42,774			22,582		124,724			(10,753)				
SPX/CLQ/241010/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	659,502	659,502	2.15	23,083			12,186		68,214			(5,803)				
SPX/CLQ/241010/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	150,816	150,816	2	4,826			2,548		14,520			(1,213)				
SPX/CLQ/241010/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	2,182,266	2,182,266	2.05	72,015			38,019		215,334			(18,104)				
SPX/CLQ/240910/10/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	09/10/2024	304,783	304,783	2.72	13,380			6,486		39,651			(3,671)				
SPX/CLQ/241010/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	747,184	747,184	1.93	22,789			12,031		69,400			(5,729)				
SPX/CLQ/241010/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/10/2023	10/10/2024	1,152,939	1,152,939	2.1	39,200			20,695		116,517			(9,855)				
SPX/CLQ/241025/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	2,030,111	2,030,111	2.3	74,302			42,340		223,958			(18,679)				
SPX/CLQ/241025/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	1,869,817	1,869,817	2.1	61,143			34,841		183,972			(15,371)				
SPX/CLQ/241025/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	338,199	338,199	2.21	11,803			6,726		35,498			(2,967)				
SPX/CLQ/241025/25/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	1,056,928	1,056,928	2.72	46,928			26,741		141,281			(11,797)				
SPX/CLQ/241025/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	127,216	127,216	2	3,906			2,225		11,752			(982)				
SPX/CLQ/241025/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	618,684	618,684	2.15	20,850			11,881		62,723			(5,242)				
SPX/CLQ/241025/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	617,689	617,689	1.94	18,222			10,383		54,829			(4,581)				
SPX/CLQ/241025/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	10/25/2023	10/25/2024	2,333,224	2,333,224	2.05	73,963			42,147		222,568			(18,594)				
SPX/CLQ/241108/8/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	11/10/2023	11/08/2024	294,668	294,668	2.21	11,168			6,846		28,634			(2,839)				
SPX/CLQ/241108/8/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	11/10/2023	11/08/2024	724,054	724,054	2.15	26,645			16,333		67,997			(6,774)				
SPX/CLQ/241108/8/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876CIMVDQLFKA70QJXC56	11/10/2023	11/08/2024	1,135,143	1,135,143	2.3	44,952			27,555		115,869			(11,428)				

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/241108/8/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/10/2023	11/08/2024	281,210	281,210	2	9,505		5,826		24,121				(2,417)				
SPX/CLQ/241108/8/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/10/2023	11/08/2024	338,434	338,434	2.72	15,906		9,751		41,686				(4,044)				
SPX/CLQ/241108/8/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/10/2023	11/08/2024	1,032,556	1,032,556	1.94	33,661		20,634		85,203				(8,558)				
SPX/CLQ/241108/8/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/10/2023	11/08/2024	2,295,332	2,295,332	2.05	79,878		48,964		203,110				(20,308)				
SPX/CLQ/241125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2023	11/25/2024	485,884	485,884	2.8	24,294		15,924		57,185				(6,125)				
SPX/CLQ/241125/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	629,369	629,369	2.15	24,231		15,882		54,765				(6,109)				
SPX/CLQ/241125/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	2,532,171	2,532,171	2.05	91,158		59,751		207,443				(22,981)				
SPX/CLQ/241025/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2023	10/25/2024	350,832	350,832	2.71	16,454		10,265		39,360				(4,529)				
SPX/CLQ/241125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	1,052,182	1,052,182	2.1	39,036		25,587		88,881				(9,841)				
SPX/CLQ/241125/25/1.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	197,341	197,341	1.75	5,861		3,842		13,136				(1,478)				
SPX/CLQ/241125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2023	11/25/2024	1,008,707	1,008,707	2.7	48,821		32,001		114,517				(12,308)				
SPX/CLQ/241125/25/1.96%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	736,138	736,138	1.96	25,323		16,598		56,917				(6,384)				
SPX/CLQ/241125/25/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2023	11/25/2024	293,255	293,255	3.4	17,067		11,187		40,443				(4,303)				
SPX/CLQ/241125/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	1,187,408	1,187,408	2.3	48,921		32,066		112,379				(12,333)				
SPX/CLQ/241125/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBUI1	11/24/2023	11/25/2024	369,934	369,934	2.21	14,686		9,626		33,318				(3,702)				
SPX/CLQ/241210/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	987,375	987,375	1.85	30,411		21,152		62,242				(7,645)				
SPX/CLQ/241210/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	432,051	432,051	1.9	13,739		9,556		28,243				(3,454)				
SPX/CLQ/241210/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	4,203,099	4,203,099	1.8	124,832		86,825		255,146				(31,382)				
SPX/CLQ/241210/10/2.32%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	423,174	423,174	2.32	16,885		11,744		34,809				(4,245)				
SPX/CLQ/241210/10/1.97%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	1,275,134	1,275,134	1.97	42,334		29,445		87,206				(10,643)				
SPX/CLQ/241210/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/08/2023	12/10/2024	124,490	124,490	1.71	3,473		2,416		7,037				(873)				
SPX/CLQ/241223/23/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	12/23/2024	1,053,634	1,053,634	2.25	39,617		29,156		78,977				(10,015)				
SPX/CLQ/241223/23/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	12/23/2024	302,825	302,825	2.7	13,718		10,096		27,548				(3,468)				
SPX/CLQ/241223/23/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	12/23/2024	754,517	754,517	1.85	22,560		16,603		43,719				(5,703)				
SPX/CLQ/241125/25/2.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	11/25/2024	283,202	283,202	2.27	10,450		7,455		21,996				(2,867)				
SPX/CLQ/241223/23/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	12/23/2024	4,276,590	4,276,590	1.8	123,593		90,959		238,621				(31,246)				
SPX/CLQ/241223/23/1.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	12/22/2023	12/23/2024	676,094	676,094	1.75	18,863		13,882		36,286				(4,769)				

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STATEMENT AS OF MARCH 31, 2024 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/241223/23/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	12/22/2023	12/23/2024	551,290	551,290	1.9	17,035			12,537		33,129			(4,307)				
SPX/CLQ/241223/23/1.97%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	12/22/2023	12/23/2024	1,114,683	1,114,683	1.97	36,004			26,498		70,322			(9,102)				
SPX/CLQ/241223/23/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	12/22/2023	12/23/2024	480,148	480,148	2.4	19,350			14,241		38,744			(4,892)				
SPX/CLQ/241223/23/1.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	12/22/2023	12/23/2024	250,990	250,990	1.7	6,727			4,950		12,941			(1,701)				
SPX/CLQ/250110/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	1,287,547	1,287,547	1.95		41,974		32,712		74,398			(9,262)				
SPX/CLQ/250110/10/1.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	120,292	120,292	1.72		3,368		2,625		5,872			(743)				
SPX/CLQ/250110/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	522,015	522,015	1.9		16,548		12,896		29,194			(3,652)				
SPX/CLQ/250110/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	3,716,718	3,716,718	1.8		110,015		85,738		193,214			(24,277)				
SPX/CLQ/250110/10/2.37%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	318,975	318,975	2.37		12,918		10,068		22,767			(2,851)				
SPX/CLQ/250110/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ..... 876GMVDQLFKA70QJXC56	01/10/2024	01/10/2025	850,183	850,183	1.85		26,101		20,341		45,875			(5,760)				
SPX/CLQ/250124/24/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	757,589	757,589	1.9		24,622		20,322		38,133			(4,300)				
SPX/CLQ/250124/24/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	5,497,811	5,497,811	1.8		166,584		137,490		257,638			(29,093)				
SPX/CLQ/250124/24/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	485,414	485,414	2.4		20,582		16,987		32,684			(3,595)				
SPX/CLQ/250124/24/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	260,844	260,844	2.7		12,390		10,226		20,082			(2,164)				
SPX/CLQ/250124/24/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	2,936,430	2,936,430	1.95		98,370		81,190		152,865			(17,180)				
SPX/CLQ/241223/23/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	12/23/2024	356,095	356,095	2.28		17,805		14,398		27,143			(3,407)				
SPX/CLQ/250124/24/1.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	180,817	180,817	1.72		5,171		4,268		7,969			(903)				
SPX/CLQ/250124/24/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	1,160,095	1,160,095	2.25		45,940		37,916		72,261			(8,023)				
SPX/CLQ/250124/24/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ..... ES71P3U3RHI GC71XBU11	01/25/2024	01/24/2025	1,061,073	1,061,073	1.85		33,318		27,499		51,570			(5,819)				
SPX/CLQ/250210/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	1,272,527	1,272,527	1.95		41,357		35,797		57,675			(5,561)				
SPX/CLQ/250210/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	913,193	913,193	1.9		28,674		24,819		40,036			(3,855)				
SPX/CLQ/250210/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	402,954	402,954	1.71		11,001		9,522		15,222			(1,479)				
SPX/CLQ/250210/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	6,476,976	6,476,976	1.8		189,775		164,259		263,384			(25,516)				
SPX/CLQ/250210/10/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	1,097,382	1,097,382	2.28		42,908		37,139		58,950			(5,769)				
SPX/CLQ/250210/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	906,214	906,214	1.85		27,458		23,766		38,297			(3,692)				
SPX/CLQ/250225/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International ..... 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	647,138	647,138	2.4		26,144		23,661		35,510			(2,483)				

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STATEMENT AS OF MARCH 31, 2024 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/250225/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	934,573	934,573	1.9		28,318		25,628		38,196				(2,689)				
SPX/CLQ/250225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	289,146	289,146	2.7		13,214		11,959		17,939				(1,255)				
SPX/CLQ/250225/25/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	6,105,750	6,105,750	2.25		228,966		207,220		309,533				(21,745)				
SPX/CLQ/250225/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	961,830	961,830	1.85		28,085		25,418		37,954				(2,667)				
SPX/CLQ/250225/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	839,099	839,099	1.95		26,348		23,845		35,475				(2,502)				
SPX/CLQ/250225/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	02/25/2025	6,654,488	6,654,488	1.8		186,991		169,232		253,167				(17,759)				
SPX/CLQ/250124/24/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/23/2024	01/24/2025	298,797	298,797	2.28		11,085		9,933		15,291				(1,153)				
SPX/CLQ/250310/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	1,676,557	1,676,557	1.85		47,614		45,087		54,673				(2,527)				
SPX/CLQ/250310/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	140,164	140,164	2.05		4,583		4,340		5,246				(243)				
SPX/CLQ/250310/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	705,056	705,056	1.9		20,799		19,695		23,845				(1,104)				
SPX/CLQ/250310/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	6,289,219	6,289,219	1.8		171,696		162,583		197,510				(9,112)				
SPX/CLQ/250310/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	113,656	113,656	1.71		2,876		2,723		3,321				(153)				
SPX/CLQ/250310/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	865,394	865,394	1.95		26,395		24,994		30,317				(1,401)				
SPX/CLQ/250310/10/2.35%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/08/2024	03/10/2025	369,571	369,571	2.35		14,339		13,578		16,460				(761)				
SPX/CLQ/250325/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	888,588	888,588	1.85		24,614		24,339		28,771				(275)				
SPX/CLQ/250325/25/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	212,289	212,289	1.71		5,265		5,206		6,166				(59)				
SPX/CLQ/250325/25/1.96%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	642,235	642,235	1.96		19,139		18,925		22,457				(214)				
SPX/CLQ/250325/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2024	03/25/2025	5,843,927	5,843,927	1.8		155,332		153,596		182,306				(1,736)				
SPX/CLQ/250325/25/2.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	3,349,251	3,349,251	2.26		119,233		117,901		139,919				(1,332)				
SPX/CLQ/250325/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	03/25/2025	641,495	641,495	1.9		18,347		18,142		21,529				(205)				
SPX/CLQ/250225/25/2.31%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2024	02/25/2025	209,777	209,777	2.31		7,447		7,356		8,711				(91)				
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options									5,732,974	2,163,707		4,044,199	XXX	16,935,087				(1,688,838)			XXX	XXX
0219999999	Subtotal - Purchased Options - Hedging Other									212,996,809	60,543,159		140,178,095	XXX	411,392,603				(55,292,404)			XXX	XXX
0289999999	Subtotal - Purchased Options - Replications													XXX								XXX	XXX
0359999999	Subtotal - Purchased Options - Income Generation													XXX								XXX	XXX
0429999999	Subtotal - Purchased Options - Other													XXX								XXX	XXX
0439999999	Total Purchased Options - Call Options and Warrants									207,263,835	58,379,452		136,133,895	XXX	394,457,516				(53,603,566)			XXX	XXX
0449999999	Total Purchased Options - Put Options									5,732,974	2,163,707		4,044,199	XXX	16,935,087				(1,688,838)			XXX	XXX
0459999999	Total Purchased Options - Caps													XXX								XXX	XXX
0469999999	Total Purchased Options - Floors													XXX								XXX	XXX
0479999999	Total Purchased Options - Collars													XXX								XXX	XXX
0489999999	Total Purchased Options - Other													XXX								XXX	XXX
0499999999	Total Purchased Options									212,996,809	60,543,159		140,178,095	XXX	411,392,603				(55,292,404)			XXX	XXX

E06.68





STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	42,000,000	5.34 / 2.45				(9,834,596)		(9,834,596)	(1,982,354)				1,113,712		
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	4,000,000	5.34 / 2.45				(936,628)		(936,628)	(188,796)				106,068		
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	05/13/2022	05/18/2037	1	35,000,000	5.34 / 2.73	(195,000)			(4,796,725)		(4,796,725)	(1,121,997)				634,153		
USD/IRS/220517-420519/2.75/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	05/13/2022	05/19/2042	1	15,000,000	5.34 / 2.75	(15,000)			(2,426,768)		(2,426,768)	(579,371)				319,382		
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	05/13/2022	05/18/2037	1	55,000,000	5.34 / 2.73	(330,000)			(7,537,711)		(7,537,711)	(1,763,530)				996,526		
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	05/17/2022	05/18/2032	1	60,000,000	5.34 / 2.67				(6,401,251)		(6,401,251)	(1,478,816)				855,469		
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	05/17/2022	05/18/2032	1	12,000,000	5.34 / 2.67				(1,280,250)		(1,280,250)	(295,763)				171,094		
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	05/17/2022	05/18/2032	1	8,000,000	5.34 / 2.67				(853,500)		(853,500)	(197,175)				114,063		
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	4,000,000	5.34 / 2.45				(936,628)		(936,628)	(188,796)				106,068		
USD/IRS/230302-330302/3.64/S+0-OLONDOOF900A1PQ	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 / 5.34	11,750		523,554	519,109		519,109	828,306				447,993		
USD/IRS/230414-280414/3.298/S+0-OLONDOOF00B7ST	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association	04/14/2023	04/14/2028	1	100,000,000	5.34 / 3.298				(4,919,964)		(4,919,964)	(1,821,230)				1,004,780		
USD/IRS/210617-310616/1.46725/S+0.255-OL0Z300F900B	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	04/18/2023	06/16/2031	1	650,000,000	5.34255 / 1.46725			(9,198,051)	(107,394,582)		(107,394,582)	(11,888,612)				8,727,212		
USD/IRS/240308-440308/3.7188/S+0-OLONDOOF900D416	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	03/06/2024	03/08/2044	1	10,700,000	3.7188 / 5.34				138,331		138,331	126,942				238,895		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(528,250)		(9,628,798)	(146,686,208)	XXX	(146,686,208)	(20,551,192)				15,404,677	XXX	XXX
SRENVX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)			(151,667)		(151,667)	(514,497)	84,022			120,000,000		
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(30,000)		(151,667)	(514,497)	XXX	(514,497)	84,022				120,000,000	XXX	XXX
TRSAP: T 4 11/15/52 Govt/USD/TRS/230109-260109/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/09/2026	1	28,000,000	0.0 / 0.0				47,809		47,809					186,655		
TRSAP: T 4 11/15/52 Govt/USD/TRS/230109-280107/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/07/2028	1	84,000,000	0.0 / 0.0				109,597		109,597					815,717		
TRSAP: T 4 11/15/52 Govt/USD/TRS/230111-260113/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/13/2026	1	11,000,000	0.0 / 0.0			(643,068)	32,352		32,352					73,554		
TRSAP: T 4 11/15/52 Govt/USD/TRS/230111-280111/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2028	1	33,000,000	0.0 / 0.0				62,530		62,530					320,925		

E06.70

STATEMENT AS OF MARCH 31, 2024 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)
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230206-280203/50	General Business	RSAT	Interest Rate	Credit Agricole ... 1VUV7VQFKU00S21	02/03/2023	02/03/2028	1	55,000,000	0.0 / 0.0				326,963		326,963					539,308		
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230213-28021	General Business	RSAT	Interest Rate	Citibank, National Association ... E570DZIZ7FF32WEFA76	02/10/2023	02/14/2028	1	60,000,000	0.0 / 0.0				(151,065)		(151,065)					590,635		
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230216-28021	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	02/15/2023	02/16/2028	1	60,000,000	0.0 / 0.0			(3,218,832)	(117,910)		(117,910)					591,052		
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230222-28021	General Business	RSAT	Interest Rate	Credit Agricole ... 1VUV7VQFKU00S21	02/21/2023	02/18/2028	1	60,000,000	0.0 / 0.0			(3,151,843)	(76,217)		(76,217)					591,469		
TRISWAP: T 3 7/8 02/15/43 Govt/USD/TRS/230301-28030	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	02/28/2023	03/01/2028	1	190,000,000	0.0 / 0.0			(10,362,518)	72,128		72,128					1,880,884		
TRISWAP: T 3 5/8 05/15/53 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/07/2023	08/04/2028	1	20,000,000	0.0 / 0.0				(392,063)		(392,063)					208,446		
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/07/2023	08/04/2028	1	30,000,000	0.0 / 0.0				(597,946)		(597,946)					312,669		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/11/2023	08/14/2028	1	22,000,000	0.0 / 0.0				(657,924)		(657,924)					230,012		
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/11/2023	08/14/2028	1	30,000,000	0.0 / 0.0				(568,639)		(568,639)					313,652		
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFT09	08/15/2023	08/16/2028	1	21,000,000	0.0 / 0.0				(387,346)		(387,346)					219,694		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFT09	08/15/2023	08/16/2028	1	16,000,000	0.0 / 0.0				(469,210)		(469,210)					167,386		
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/17/2023	08/18/2028	1	21,000,000	0.0 / 0.0				(367,836)		(367,836)					219,831		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc ... 7H6GLXDRUGOFU57RNE97	08/17/2023	08/18/2028	1	16,000,000	0.0 / 0.0				(451,525)		(451,525)					167,491		

E06.71

STATEMENT AS OF MARCH 31, 2024 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)
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCFXT09	08/21/2023	08/22/2028	1	21,000,000	0.0 / 0.0				(356,736)		(356,736)					220,106		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCFXT09	08/21/2023	08/22/2028	1	16,000,000	0.0 / 0.0				(443,244)		(443,244)					167,700		
TRISWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/19/2023	09/20/2024	1	20,000,000	0.0	(20,000,000)			(468,687)		(468,687)					68,822		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCFXT09	09/19/2023	09/20/2024	1	16,000,000	0.0 / 0.0				(371,999)		(371,999)					55,058		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/21/2023	09/25/2024	1	16,500,000	0.0 / 0.0				(365,695)		(365,695)					57,593		
TRISWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/21/2023	09/25/2024	1	20,500,000	0.0 / 0.0				(456,738)		(456,738)					71,555		
TRISWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/19/2023	09/20/2024	1		0.0	20,000,000												
TRISWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230929-24093	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/28/2023	09/30/2024	1	21,000,000	0.0 / 0.0				(430,717)		(430,717)					74,322		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230929-24100	General Business	RSAT	Interest Rate	Societe Generale .. O2RNE81BXP4R0TD8PU41	09/28/2023	10/01/2024	1	17,000,000	0.0 / 0.0				(343,435)		(343,435)					60,330		
TRISWAP: T 4 3/8 08/15/43 Govt/USD/TRS/231010-24100	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	10/06/2023	10/08/2024	1	22,000,000	0.0 / 0.0				(408,898)		(408,898)					79,545		
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/231010-24100	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	10/06/2023	10/08/2024	1	19,000,000	0.0 / 0.0				(341,218)		(341,218)					68,698		
TRISWAP: T 4 11/15/52 Govt/USD/TRS/240109-250109/50	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCFXT09	01/09/2024	01/09/2025	1	28,000,000	0.0 / 0.0				90,697		90,697					123,450		
TRISWAP: T 4 11/15/52 Govt/USD/TRS/240111-250113/50	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCFXT09	01/10/2024	01/13/2025	1	11,000,000	0.0 / 0.0				36,540		36,540					48,839		
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(17,376,261)	(7,446,433)	XXX	(7,446,433)					8,525,399	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(558,250)		(27,156,725)	(154,647,137)	XXX	(154,647,137)	(20,467,171)				143,930,077	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										(528,250)		(9,628,798)	(146,686,208)	XXX	(146,686,208)	(20,551,192)				15,404,677	XXX	XXX

E06.72

STATEMENT AS OF MARCH 31, 2024 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)				
1369999999. Total Swaps - Credit Default										(30,000)		(151,667)	(514,497)	XXX	(514,497)	84,022					120,000,000	XXX	XXX			
1379999999. Total Swaps - Foreign Exchange														XXX										XXX	XXX	
1389999999. Total Swaps - Total Return												(17,376,261)	(7,446,433)	XXX	(7,446,433)									8,525,399	XXX	XXX
1399999999. Total Swaps - Other														XXX										XXX	XXX	
1409999999. Total Swaps										(558,250)		(27,156,725)	(154,647,137)	XXX	(154,647,137)	(20,467,171)								143,930,077	XXX	XXX
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/25/2021	06/28/2024	1	167,299				23,341		23,341		4,210			413						
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				856,038		856,038		154,400			15,144						
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				289,000		289,000		33,606			8,282						
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				15,542		15,542		1,808			445						
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021	06/28/2024	1	4,341,396				392,866		392,866		43,521			10,715						
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021	06/28/2024	1	204,613				18,516		18,516		2,051			505						
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024	1	19,165				1,717		1,717		192			47						
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024	1	1,036,653				92,874		92,874		10,390			2,559						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1	9,879,983				1,040,920		1,040,920		253,851			24,385						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1	433,500				45,672		45,672		11,138			1,070						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	1	587,291				62,868		62,868		15,074			1,450						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	1	14,418,587				1,543,470		1,543,470		370,085			35,587						
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	09/17/2021	12/31/2024	1	3,354,668				263,800		263,800		29,923			14,554						
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	09/17/2021	06/28/2024	1	62,460				4,999		4,999		625			154						
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	549300HS3WTRS6D88H32	09/17/2021	06/28/2024	1	48,345				3,869		3,869		484			119						
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	4,031				273		273		41			10						
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	217,654				14,719		14,719		2,170			537						
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/04/2021	06/28/2024	1	(14,448,288)				(1,363,000)		(1,363,000)		(373,691)			35,660						
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/18/2021	06/28/2024	1	235,257				16,534		16,534		2,347			581						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	06/28/2024	1	10,807				1,075		1,075		278			27						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1	107,881				10,199		10,199		2,672			468						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1	3,685,622				348,426		348,426		91,262			15,990						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/21/2021	06/28/2024	1	105,104				10,209		10,209		2,714			259						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/01/2021	06/28/2024	1	112,854				10,464		10,464		2,922			279						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/05/2021	06/28/2024	1	123,563				11,013		11,013		3,206			305						

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STATEMENT AS OF MARCH 31, 2024 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	11/05/2021	12/31/2024	1	3,531,511					305,772		305,772		87,980			15,322		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/31/2024	1	153,415					13,261		13,261		3,823			666		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	06/28/2024	1	64,459					5,133		5,133		645			159		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	06/28/2024	1	14,377					1,335		1,335		372			35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	06/28/2024	1	2,261					180		180		23			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	49,867					4,229		4,229		1,297			123		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	74,802					6,344		6,344		1,946			185		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	7,956					675		675		207			20		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	80,123					6,795		6,795		2,084			198		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	06/28/2024	1	(232,017)					(16,937)		(16,937)		(6,077)			573		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	12/31/2024	1	(5,889,724)					(422,243)		(422,243)		(148,399)			25,553		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	06/28/2024	1	263,610					12,635		12,635		2,617			651		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	12/31/2024	1	5,875,591					408,651		408,651		148,282			25,491		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	06/28/2024	1	231,421					16,349		16,349		6,070			571		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	12/31/2024	1	(2,151,385)					(154,236)		(154,236)		(54,207)			9,334		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/29/2021	12/31/2024	1	2,146,223					149,271		149,271		54,164			9,311		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	12/31/2024	1	3,624,168					250,414		250,414		91,495			15,724		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	12/31/2024	1	106,083					7,330		7,330		2,678			460		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	06/28/2024	1	103,299					7,290		7,290		2,710			255		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	06/28/2024	1	169,609					7,721		7,721		1,683			419		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	06/28/2024	1	364					13		13		8			1		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/15/2021	06/28/2024	1	17,737					638		638		412			44		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	06/28/2024	1	47,522					2,156		2,156		471			117		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	12/31/2024	1	3,712,357					170,907		170,907		33,204			16,106		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	06/28/2024	1	47,522					2,156		2,156		471			117		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	06/28/2024	1	132,986					6,035		6,035		1,320			328		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	06/28/2024	1	11,722					532		532		116			29		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/28/2024	1	10,267					740		740		269			25		

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STATEMENT AS OF MARCH 31, 2024 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	253,515					17,634		17,634		6,398			1,100		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	715,951					50,662		50,662		18,052			3,106		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/17/2021	06/28/2024	1	73,358					11,626		11,626		3,975			181		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	149,524					10,903		10,903		3,916			369		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	7,106,511					502,873		502,873		179,183			30,832		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	06/28/2024	1	145,237					10,249		10,249		3,810			358		
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					400,586		400,586		145,339			24,986		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	1	794,485					50,619		50,619		7,916			1,961		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/04/2022	06/28/2024	1	28,369					1,807		1,807		282			70		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/28/2024	1	32,399					2,481		2,481		847			80		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	1	1,136,446					84,952		84,952		28,568			4,930		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/05/2022	12/31/2024	1	33,265					2,487		2,487		837			144		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/05/2022	06/28/2024	1	32,452					2,152		2,152		324			80		
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					7,854		7,854		4,027			432		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	06/28/2024	1	5,457					442		442		142			13		
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					8,564		8,564		4,265			240		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	12/31/2024	1	42,419					3,142		3,142		1,067			184		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/26/2022	06/28/2024	1	41,283					3,133		3,133		1,080			102		
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					112,144		112,144		38,076			6,568		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/27/2022	06/28/2024	1	(59,319)					(4,088)		(4,088)		(1,558)			146		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/27/2022	12/31/2024	1	(1,892,824)					(127,475)		(127,475)		(47,849)			8,212		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/28/2022	06/28/2024	1	3,225					217		217		85			8		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/28/2022	12/31/2024	1	134,484					8,801		8,801		3,404			583		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/28/2022	12/31/2024	1	5,749					376		376		145			25		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/01/2022	06/28/2024	1	11,140					577		577		256			27		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	1	63,694					4,061		4,061		569			276		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/30/2025	1	2,755,316					171,611		171,611		22,111			15,397		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	1	36,619					2,406		2,406		366			90		

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STATEMENT AS OF MARCH 31, 2024 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. 549300HS3IITRS6D88H32	02/22/2022	12/31/2024	1	91,751					5,849		5,849		819			398		
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					2,513		2,513		323			226		
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					6,013		6,013		912			226		
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)					(82,268)		(82,268)		(10,837)			5,266		
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)					(2,547)		(2,547)		(367)			91		
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					72,974		72,974		10,223			4,966		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	15,433					1,207		1,207		387			67		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	21,014					1,715		1,715		548			52		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	529,503					41,400		41,400		13,276			2,297		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	14,905					1,216		1,216		388			37		
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					355,090		355,090		113,373			26,384		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	102,142					8,334		8,334		2,661			252		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	130,790					10,226		10,226		3,279			567		
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					225,065		225,065		71,859			16,723		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	871,513					65,545		65,545		20,927			4,870		
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)					(32,222)		(32,222)		(12,444)			1,340		
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					874		874		280			70		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	1	97,890					6,350		6,350		2,576			242		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	1	100,877					6,384		6,384		2,557			438		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	7,782					474		474		190			43		
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					221,810		221,810		88,719			20,365		
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					12,377		12,377		4,461			420		
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					16,449		16,449		5,875			1,011		
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					306,811		306,811		109,569			18,851		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	205,866					12,426		12,426		5,232			893		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	6,763					396		396		165			38		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	166,003					10,159		10,159		4,379			410		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	244,488					14,962		14,962		6,449			603		

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STATEMENT AS OF MARCH 31, 2024 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	03/28/2022	06/28/2024	1	198,780					12,165		12,165		5,243			491		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	169,281					10,217		10,217		4,301			734		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	4,695,600					274,891		274,891		274,891			26,240		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	3,121					188		188		79			14		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	5,282,550					309,252		309,252		128,889			29,520		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	125,827					7,595		7,595		3,198			546		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	113,552					6,949		6,949		2,995			280		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	121,336					7,425		7,425		3,200			299		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	117,600					7,098		7,098		2,988			510		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	1,084					63		63		26			6		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	3,863					226		226		94			22		
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					201,689		201,689		120,851			11,198		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	65,686					2,862		2,862		1,691			285		
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					132,023		132,023		77,747			17,533		
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					121,387		121,387		71,484			16,120		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	76,200					3,320		3,320		1,961			331		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	89,631					3,905		3,905		2,307			389		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	3,517					153		153		90			15		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	86,380					3,840		3,840		2,301			213		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	70,906					3,089		3,089		1,825			308		
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					121,462		121,462		121,462			16,130		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	84,056					3,737		3,737		2,239			207		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	75,029					3,335		3,335		1,998			185		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	1,752					76		76		45			8		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	39,628					1,668		1,668		982			221		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	21,051					917		917		542			91		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	71,531					3,180		3,180		1,906			177		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	792,944					46,421		46,421		19,347			4,431		

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STATEMENT AS OF MARCH 31, 2024 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	03/28/2022	06/30/2025	1	1,271,667					74,446		74,446		31,027			7,106		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	83,613					5,047		5,047		2,125			363		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	167,940					10,136		10,136		4,267			729		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	3,783,905					231,567		231,567		99,808			9,339		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	77,444					4,739		4,739		2,042			191		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	2,854,913					174,715		174,715		75,305			7,046		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	12/31/2024	1	69,798					1,426		1,426		1,827			303		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2025	1	2,813,046					55,411		55,411		71,170			15,720		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	06/28/2024	1	67,331					1,415		1,415		1,818			166		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	12/31/2024	1	200,014					4,035		4,035		5,235			868		
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					121,050		121,050		163,074			35,990		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/10/2022	06/28/2024	1	193,368					4,098		4,098		5,220			477		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/11/2022	06/28/2024	1	777					17		17		21			2		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/19/2022	06/28/2024	1	370,852					8,344		8,344		10,004			915		
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					234,058		234,058		284,358			47,176		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/28/2024	1	(251,636)					(821)		(821)		(2,473)			621		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/28/2024	1	235,420					7,087		7,087		6,323			581		
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)					(6,144)		(6,144)		(7,827)			716		
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)					(198,815)		(198,815)		(275,508)			45,621		
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					(357)		(357)		209			53		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2022	06/28/2024	1	44,548					342		342		1,212			110		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/27/2022	06/28/2024	1	756,604					14,677		14,677		20,447			1,867		
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					35,142		35,142		138,594			30,247		
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					552		552		1,484			244		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	1,516,335					88,770		88,770		36,998			8,474		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/29/2022	06/28/2024	1	180,029					2,238		2,238		4,884			444		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/29/2022	06/30/2025	1	1,647,302					10,695		10,695		42,180			9,206		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	1,937,996					113,455		113,455		47,286			10,830		

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STATEMENT AS OF MARCH 31, 2024 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	.03/28/2022	06/30/2025	.....1	.....1,030,809	.....	.....	.....	.....60,346	.....	.....60,346	.....	.....25,151	.....	.....	.....5,760	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	.....1	.....3,813,602	.....	.....	.....	.....223,257	.....	.....223,257	.....	.....93,049	.....	.....	.....21,311	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	.....1	.....1,867,408	.....	.....	.....	.....109,322	.....	.....109,322	.....	.....45,563	.....	.....	.....10,436	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	.....1	.....3,813,602	.....	.....	.....	.....223,257	.....	.....223,257	.....	.....93,049	.....	.....	.....21,311	.....	.....
BARC EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	.06/29/2022	12/31/2024	.....1	.....184,861	.....	.....	.....	.....1,814	.....	.....1,814	.....	.....4,876	.....	.....	.....802	.....	.....
BARC EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	.06/29/2022	06/28/2024	.....1	.....54,791	.....	.....	.....	.....681	.....	.....681	.....	.....1,486	.....	.....	.....135	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.03/28/2022	06/30/2025	.....1	.....1,867,408	.....	.....	.....	.....109,322	.....	.....109,322	.....	.....45,563	.....	.....	.....10,436	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	12/31/2024	.....1	.....86,138	.....	.....	.....	.....265	.....	.....265	.....	.....2,282	.....	.....	.....374	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	06/28/2024	.....1	.....83,999	.....	.....	.....	.....483	.....	.....483	.....	.....2,288	.....	.....	.....207	.....	.....
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	12/31/2024	.....1	.....92,196	.....	.....	.....	.....(2,149)	.....	.....(2,149)	.....	.....829	.....	.....	.....400	.....	.....
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	06/28/2024	.....1	.....91,992	.....	.....	.....	.....(2,262)	.....	.....(2,262)	.....	.....898	.....	.....	.....227	.....	.....
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	06/30/2025	.....1	.....92,216	.....	.....	.....	.....(2,057)	.....	.....(2,057)	.....	.....777	.....	.....	.....515	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	06/30/2025	.....1	.....87,877	.....	.....	.....	.....74	.....	.....74	.....	.....2,261	.....	.....	.....491	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.06/30/2022	12/30/2025	.....1	.....2,426,585	.....	.....	.....	.....(5,467)	.....	.....(5,467)	.....	.....60,373	.....	.....	.....16,051	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/12/2022	06/28/2024	.....1	.....1,847	.....	.....	.....	.....(53)	.....	.....(53)	.....	.....51	.....	.....	.....5	.....	.....
BARC GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	.07/22/2022	06/28/2024	.....1	.....23,710	.....	.....	.....	.....(1,011)	.....	.....(1,011)	.....	.....230	.....	.....	.....59	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/26/2022	06/30/2025	.....1	.....651,927	.....	.....	.....	.....(13,706)	.....	.....(13,706)	.....	.....17,109	.....	.....	.....3,643	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/25/2022	12/31/2025	.....1	.....10,202,202	.....	.....	.....	.....(155,586)	.....	.....(155,586)	.....	.....257,331	.....	.....	.....67,537	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2025	.....1	.....18,492,737	.....	.....	.....	.....(419,637)	.....	.....(419,637)	.....	.....470,119	.....	.....	.....122,420	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/26/2022	06/28/2024	.....1	.....635,254	.....	.....	.....	.....(12,496)	.....	.....(12,496)	.....	.....17,552	.....	.....	.....1,568	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2025	.....1	.....575,862	.....	.....	.....	.....(13,067)	.....	.....(13,067)	.....	.....14,640	.....	.....	.....3,812	.....	.....
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.07/26/2022	12/31/2024	.....1	.....644,366	.....	.....	.....	.....(13,109)	.....	.....(13,109)	.....	.....17,364	.....	.....	.....2,796	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/25/2022	06/30/2025	.....1	.....321,218	.....	.....	.....	.....(4,277)	.....	.....(4,277)	.....	.....8,372	.....	.....	.....1,795	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/25/2022	12/31/2025	.....1	.....245,653	.....	.....	.....	.....(3,746)	.....	.....(3,746)	.....	.....6,196	.....	.....	.....1,626	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/25/2022	12/31/2024	.....1	.....317,184	.....	.....	.....	.....(3,909)	.....	.....(3,909)	.....	.....8,499	.....	.....	.....1,376	.....	.....
MIZUHO EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/25/2022	06/28/2024	.....1	.....312,310	.....	.....	.....	.....(3,645)	.....	.....(3,645)	.....	.....8,591	.....	.....	.....771	.....	.....
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/26/2022	12/31/2025	.....1	.....191,467	.....	.....	.....	.....(6,611)	.....	.....(6,611)	.....	.....1,630	.....	.....	.....1,267	.....	.....
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. ....	549300HS3IITRS6D88H32	.07/26/2022	12/31/2025	.....1	.....6,574,386	.....	.....	.....	.....(226,992)	.....	.....(226,992)	.....	.....55,983	.....	.....	.....43,522	.....	.....

E06.79

STATEMENT AS OF MARCH 31, 2024 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.	07/26/2022	06/28/2024	1	256,824					(10,338)		(10,338)		2,498			634		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2024	1	255,614					(9,787)		(9,787)		2,303			1,109		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	06/30/2025	1	254,020					(9,258)		(9,258)		2,155			1,420		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/22/2022	06/28/2024	1	13,198,382					(186,170)		(186,170)		363,526			32,575		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,027,296					177,225		177,225		73,864			16,917		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,608,068					211,224		211,224		88,033			20,163		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	06/30/2025	1	1,394,844					58,695		58,695		34,565			7,795		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	06/30/2025	1	1,045,950					44,014		44,014		25,920			5,845		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	06/30/2025	1	366,795					15,435		15,435		9,090			2,050		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/28/2022	06/28/2024	1	648					(13)		(13)		18			2		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/01/2022	06/28/2024	1	59,891					(518)		(518)		1,644			148		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/01/2022	12/31/2024	1	8,242,799					(77,825)		(77,825)		220,413			35,762		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/01/2022	12/31/2024	1	(6,517,562)					61,536		61,536		(174,280)			28,277		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	06/28/2024	1	372,730					(5,034)		(5,034)		10,263			920		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	12/31/2024	1	11,492,706					(155,171)		(155,171)		308,203			49,861		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	12/31/2024	1	9,010,241					(121,653)		(121,653)		241,631			39,091		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	06/28/2024	1	27,813					(376)		(376)		765			69		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/02/2022	06/28/2024	1	14,518					(302)		(302)		142			36		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	1,292,191					(44,609)		(44,609)		11,635			5,606		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	26,564					(917)		(917)		239			115		
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					(98,847)		(98,847)		157,547			25,427		
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					(3,181)		(3,181)		5,243			469		
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					(229,128)		(229,128)		59,764			28,795		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1	697					(24)		(24)		6			3		
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					(56)		(56)		16			4		
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					(98,847)		(98,847)		157,547			25,427		
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					(2,019)		(2,019)		540			137		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/28/2024	1	91,045					(1,233)		(1,233)		2,507			225		

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STATEMENT AS OF MARCH 31, 2024 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	08/08/2022	06/28/2024	1	8,273					(112)		(112)		228			20		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/30/2025	1	92,350					(1,360)		(1,360)		2,410			516		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/31/2024	1	91,857					(1,257)		(1,257)		2,464			399		
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					(37,707)		(37,707)		58,937			15,453		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/12/2022	06/28/2024	1	10,913					(325)		(325)		106			27		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	15,423					(651)		(651)		150			38		
SOCGEN GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	(10,781)					455		455		(105)			27		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	06/28/2024	1	10,393					(363)		(363)		289			26		
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)					(1,380)		(1,380)		(3,851)			155		
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					(5,639)		(5,639)		3,780			334		
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					(118,689)		(118,689)		75,739			12,003		
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					(749,196)		(749,196)		478,081			75,764		
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)					12,903		12,903		(7,775)			1,622		
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					(835)		(835)		559			49		
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					(349,228)		(349,228)		46,934			22,553		
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)					9,873		9,873		(1,443)			368		
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					(107,215)		(107,215)		64,954			10,277		
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					(2,040)		(2,040)		1,272			112		
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					(210,824)		(210,824)		27,192			13,063		
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					(952)		(952)		132			34		
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					(78,926)		(78,926)		8,225			3,946		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	403,702					(17,903)		(17,903)		11,063			1,751		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	2,167,050					(96,100)		(96,100)		59,387			9,402		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	06/28/2024	1	34,911					(1,514)		(1,514)		977			86		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/31/2022	12/31/2024	1	5,059,748					(445,293)		(445,293)		45,762			21,952		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	06/28/2024	1	18,704					(811)		(811)		524			46		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/31/2022	06/28/2024	1	69,189					(6,062)		(6,062)		666			171		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	09/09/2022	12/31/2024	1	(6,953,307)					282,368		282,368		(190,055)			30,167		

E06.81

STATEMENT AS OF MARCH 31, 2024 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	09/09/2022	06/28/2024	1	49,286					(1,991)		(1,991)		1,378			122		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	06/28/2024	1	90,910					(4,999)		(4,999)		2,562			224		
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					(67,913)		(67,913)		45,712			7,256		
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					(214,454)		(214,454)		144,345			22,911		
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					(153,831)		(153,831)		76,337			11,991		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	61,107					(5,039)		(5,039)		1,747			151		
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					(125,521)		(125,521)		42,659			6,578		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	20,375					(1,680)		(1,680)		583			50		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	390,709					(32,346)		(32,346)		10,993			1,695		
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	12/30/2025	1	3,854,844					(629,777)		(629,777)		37,164			25,499		
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	06/30/2025	1	128,178					(20,504)		(20,504)		1,161			716		
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	12/31/2024	1	129,603					(20,141)		(20,141)		1,179			562		
MIZUHO GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	06/28/2024	1	129,681					(19,510)		(19,510)		1,229			320		
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					(544,468)		(544,468)		218,900			54,515		
SOCGEN GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2024	1	316,923					(43,462)		(43,462)		2,878			1,375		
SOCGEN GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	4,664					(562)		(562)		42			20		
SOCGEN GBP/USD GBP ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	17,103					(1,962)		(1,962)		164			42		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	365,689					(16,549)		(16,549)		10,249			903		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2025	1	373,854					(17,285)		(17,285)		10,030			2,089		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2025	1	532,464					(25,333)		(25,333)		13,890			3,525		
SOCGEN GBP/USD USD ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	(28,937)					3,320		3,320		(277)			71		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	370,797					(16,837)		(16,837)		10,169			1,609		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/30/2025	1	151,111					(11,118)		(11,118)		4,047			1,000		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/30/2025	1	6,965					(499)		(499)		191			39		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/28/2024	1	6,790					(478)		(478)		193			17		
SOCGEN EUR/USD EUR ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/31/2024	1	6,900					(485)		(485)		193			30		
MIZUHO AUD/USD USD ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	10/13/2022	06/28/2024	1	(86,217)					2,207		2,207		(4,134)			213		
MIZUHO AUD/USD USD ...	FX Bond .....	Annual Sch D part 1 .....	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	10/13/2022	12/31/2024	1	(88,537)					2,714		2,714		(3,936)			364		

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STATEMENT AS OF MARCH 31, 2024 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 GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/19/2022	06/28/2024	1	14,455					(1,744)		(1,744)		138			36		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/31/2024	1	94,638					(5,812)		(5,812)		2,624			411		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/31/2024	1	4,557					(288)		(288)		126			20		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	06/28/2024	1	4,320					(274)		(274)		122			11		
BGA14JCC6-USD	FX Bond	Annual Sch D part 1	Currency	OTC	10/21/2022	12/31/2025	1	20,509,443					(1,193,901)		(1,193,901)		540,844			135,770		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2022	12/31/2024	1	6,232					(750)		(750)		56			27		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/31/2024	1	(6,282)					702		702		(57)			27		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/30/2025	1	1,284,262					(71,400)		(71,400)		33,781			8,495		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/31/2024	1	966,204					(52,729)		(52,729)		26,666			4,192		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/28/2024	1	951,749					(52,366)		(52,366)		26,817			2,349		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/30/2025	1	974,888					(53,399)		(53,399)		26,348			5,448		
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					(736,904)		(736,904)		426,368			108,390		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	692,561					(30,307)		(30,307)		19,393			1,709		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	702,394					(30,539)		(30,539)		19,237			3,047		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	707,263					(31,040)		(31,040)		18,937			3,952		
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					(281,001)		(281,001)		162,585			41,332		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	234,255					(10,281)		(10,281)		6,272			1,309		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	229,167					(10,028)		(10,028)		6,418			566		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	10,618					(465)		(465)		297			26		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	232,653					(10,116)		(10,116)		6,371			1,009		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	247,625					(10,766)		(10,766)		6,782			1,074		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	13,857					(227)		(227)		382			34		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	(22,101)					362		362		(609)			55		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	16,488					(977)		(977)		160			41		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/31/2024	1	117,152					(2,008)		(2,008)		3,150			508		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/22/2022	06/28/2024	1	176,897					(9,118)		(9,118)		1,717			437		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/28/2024	1	57,365					(831)		(831)		1,580			142		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/31/2025	1	1,279,308					(25,914)		(25,914)		32,439			8,469		

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STATEMENT AS OF MARCH 31, 2024 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	11/22/2022	12/31/2024	1	57,734					(911)		(911)		1,550			250		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/30/2025	1	57,793					(1,025)		(1,025)		1,512			323		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	11/28/2022	06/28/2024	1	235,894					(2,343)		(2,343)		6,482			582		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/02/2022	12/31/2024	1	447,666					(45)		(45)		11,891			1,942		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2022	06/28/2024	1	556,070					8,364		8,364		15,065			1,372		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2022	12/31/2024	1	11,561,367					117,809		117,809		304,833			50,159		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	19,261					1,864		1,864		477			84		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	11,653					902		902		293			51		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	450,570					43,593		43,593		11,137			1,955		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	12/31/2024	1	227,583					17,980		17,980		5,703			987		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. 65GSEF7VJP5170UK5573	11/10/2021	12/31/2024	1	25,623					2,315		2,315		637			111		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	272,595					21,090		21,090		6,839			1,183		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	427,863					29,791		29,791		10,798			1,856		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/11/2022	12/31/2024	1	9,729					769		769		244			42		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	08/23/2022	12/31/2024	1	(1,808,349)					77,581		77,581		(49,507)			7,846		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	18,290					1,273		1,273		461			79		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES 65GSEF7VJP5170UK5573	11/10/2021	12/31/2024	1	599,410					54,147		54,147		14,890			2,601		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. .... 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	71,041					3,251		3,251		635			308		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	06/30/2022	12/30/2025	1	2,217,386					(45,243)		(45,243)		18,622			14,667		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	2,476,741					113,339		113,339		22,153			10,745		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	08/23/2022	12/31/2024	1	(5,287,951)					355,253		355,253		(47,744)			22,942		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	1	1,247,041					58,252		58,252		11,153			5,410		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES 65GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	311,854					12,953		12,953		2,791			1,353		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. .... 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	1	6,254,073					292,143		292,143		55,935			27,133		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. .... 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1	(2,223,122)					195,650		195,650		(20,107)			9,645		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES 65GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	5,600,827					232,624		232,624		50,114			24,299		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. .... 549300HS3WTRS6D88H32	06/08/2022	12/31/2024	1	(7,169,394)					(31,366)		(31,366)		(64,348)			31,105		

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STATEMENT AS OF MARCH 31, 2024 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.	09/30/2022	12/30/2025	1	(1,925,394)					314,557		314,557		(18,563)			12,736		
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)					35,190		35,190		(3,667)			1,759		
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					954		954		130			63		
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					29,998		29,998		4,104			1,994		
SOGGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/02/2022	12/31/2024	1	(387,766)					39		39		(10,300)			1,682		
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					155,462		155,462		42,958			7,500		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/28/2024	1	909,972					7,512		7,512		24,748			2,246		
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)					71,056		71,056		(43,048)			6,811		
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					72,792		72,792		528,263			86,516		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	183,587					16,509		16,509		4,562			796		
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					165,716		165,716		45,792			7,995		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	293,965					24,428		24,428		7,343			1,275		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	251,180					20,872		20,872		6,274			1,090		
SOGGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	(219,362)					9,728		9,728		(6,011)			952		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/31/2024	1	59,566					217		217		1,578			258		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	06/28/2024	1	2,447					20		20		66			6		
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)					560,717		560,717		(357,808)			56,703		
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)					95,734		95,734		(190,148)			30,762		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	12/31/2024	1	612,198					55,647		55,647		15,202			2,656		
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					1,301,753		1,301,753		355,609			62,133		
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)					22,461		22,461		(5,858)			2,823		
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					155,951		155,951		146,037			24,339		
SOGGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	(1,203,705)					53,380		53,380		(32,986)			5,222		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/14/2022	12/31/2024	1	364,782					10,902		10,902		3,267			1,583		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2022	12/31/2024	1	294,234					(11,897)		(11,897)		2,650			1,277		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/14/2022	12/31/2024	1	14,373					430		430		129			62		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	24,152					2,007		2,007		603			105		
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					112,525		112,525		33,825			5,875		

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STATEMENT AS OF MARCH 31, 2024 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	12/21/2022	12/31/2024	1	3,771,623					8,417		8,417		100,016			16,363		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	06/28/2024	1	66,789					475		475		1,818			165		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/22/2022	06/28/2024	1	(9,474,277)					133,639		133,639		(260,953)			23,384		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1	10,889,589					1,435,461		1,435,461		275,328			26,877		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1	202,075					26,637		26,637		5,109			499		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	20,447					941		941		183			89		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	837,736					38,567		38,567		7,493			3,635		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	08/25/2022	12/31/2024	1	(1,523,305)					106,659		106,659		(13,757)			6,609		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1	3,586,068					249,227		249,227		32,011			15,558		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1	119,702					8,319		8,319		1,068			519		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	08/05/2022	12/31/2024	1	(3,318,848)					114,573		114,573		(29,884)			14,399		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	837,736					38,567		38,567		7,493			3,635		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	20,447					941		941		183			89		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/29/2022	06/28/2024	1	1,489					16		16		41			4		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/29/2022	12/31/2024	1	95,969					578		578		2,538			416		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/29/2022	12/31/2024	1	(59,714)					(359)		(359)		(1,579)			259		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/30/2022	12/31/2024	1	(948,499)					41,454		41,454		(8,547)			4,115		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/30/2022	12/31/2024	1	948,500					(41,454)		(41,454)		8,547			4,115		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	01/13/2023	06/28/2024	1	(297,829)					(7,483)		(7,483)		(8,022)			735		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	01/13/2023	12/31/2024	1	(5,710,698)					(114,132)		(114,132)		(149,507)			24,776		
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)					(265,044)		(265,044)		(363,980)			60,278		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	06/30/2025	1	677,704					9,101		9,101		17,245			3,787		
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					125,959		125,959		360,318			97,016		
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					(518)		(518)		259			125		
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					(13,506)		(13,506)		5,010			3,942		
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					(458)		(458)		286			72		
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					(586)		(586)		239			158		

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STATEMENT AS OF MARCH 31, 2024 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 GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/30/2023	12/30/2025	1	165,394					(2,911)		(2,911)		1,385			1,094		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/30/2023	06/30/2026	1	3,007,443					(56,602)		(56,602)		25,075			22,552		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/30/2023	06/30/2025	1	167,921					(2,642)		(2,642)		1,408			938		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/30/2023	06/28/2024	1	173,714					(2,242)		(2,242)		1,701			429		
Goldman Sachs International USD/CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	.01/30/2023	06/28/2024	1	(10,753)					(195)		(195)		(251)			27		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	.01/30/2023	12/31/2024	1	373,176					8,127		8,127		9,757			1,619		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	.01/30/2023	06/28/2024	1	17,573					472		472		473			43		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/30/2023	12/31/2024	1	170,831					(2,402)		(2,402)		1,535			741		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/31/2023	12/30/2025	1	148,417					1,463		1,463		3,644			982		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/31/2023	06/28/2024	1	151,727					3,914		3,914		4,085			374		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/31/2023	06/30/2026	1	3,789,045					22,302		22,302		88,422			28,412		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/31/2023	12/31/2024	1	151,101					3,061		3,061		3,955			656		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.01/31/2023	06/30/2025	1	149,764					2,222		2,222		3,806			837		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.02/13/2023	06/30/2025	1	2,774,946					20,330		20,330		71,001			15,507		
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.02/13/2023	06/30/2025	1	(2,774,946)					(20,330)		(20,330)		(71,001)			15,507		
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					606		606		7,059			1,155		
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					86		86		379			34		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/07/2023	06/28/2024	1	(81,128)					4,257		4,257		(787)			200		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/07/2023	06/30/2025	1	(2,473,473)					129,030		129,030		(21,166)			13,822		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/07/2023	12/31/2024	1	(81,314)					4,189		4,189		(733)			353		
Barclays Bank PLC (London) USD/EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.03/09/2023	06/30/2025	1	(3,529,351)					24,311		24,311		(91,468)			19,723		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/13/2023	06/30/2025	1	294,719					(542)		(542)		7,603			1,647		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/13/2023	12/30/2025	1	295,291					(1,900)		(1,900)		7,380			1,953		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/13/2023	06/30/2026	1	6,418,119					(64,437)		(64,437)		152,731			48,127		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.03/13/2023	12/31/2024	1	303,256					1,066		1,066		8,034			1,316		

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STATEMENT AS OF MARCH 31, 2024 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	03/13/2023	06/28/2024	1	311,835					3,114		3,114		8,472			770		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	06/28/2024	1	875,442					8,058		8,058		23,796			2,161		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	12/31/2024	1	89,383					1,219		1,219		2,351			388		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/28/2024	1	91,730					1,772		1,772		2,479			226		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	12/30/2025	1	88,491					353		353		2,187			585		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2025	1	88,466					779		779		2,261			494		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1	2,156,664					905		905		50,670			16,172		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1	195,211					82		82		4,586			1,464		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/10/2023	06/28/2024	1	30,533					(517)		(517)		299			75		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/10/2023	12/31/2024	1	663,305					(12,719)		(12,719)		5,965			2,878		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	12/31/2024	1	179,499					3,331		3,331		4,704			779		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/30/2026	1	4,002,720					12,975		12,975		93,715			30,015		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	12/30/2025	1	175,001					1,315		1,315		4,308			1,158		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/30/2025	1	175,841					2,249		2,249		4,477			983		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/28/2024	1	185,129					4,488		4,488		4,989			457		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/14/2023	06/28/2024	1	4,178					140		140		112			10		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/14/2023	12/31/2024	1	97,226					2,638		2,638		2,532			422		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	05/17/2023	06/28/2024	1	682,914					11,101		11,101		18,489			1,686		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2023	06/28/2024	1	9,110					(107)		(107)		89			22		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/17/2023	12/31/2024	1	189,198					(3,121)		(3,121)		1,701			821		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	05/22/2023	06/28/2024	1	21,025					329		329		569			52		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	05/22/2023	12/31/2024	1	505,645					5,305		5,305		13,329			2,194		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/25/2023	06/30/2026	1	6,245,639					(51,434)		(51,434)		148,301			46,833		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/25/2023	12/31/2025	1	309,007					(1,356)		(1,356)		7,705			2,046		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/24/2023	06/30/2026	1	2,481,870					(14,521)		(14,521)		58,760			18,610		

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STATEMENT AS OF MARCH 31, 2024 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	.05/25/2023	.06/28/2024	1	317,718					3,509		3,509		8,627			784		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/25/2023	.06/30/2025	1	312,121					144		144		8,036			1,744		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/24/2023	.06/28/2024	1	121,160					1,606		1,606		3,286			299		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/24/2023	.12/31/2024	1	120,274					961		961		3,176			522		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/24/2023	.06/30/2025	1	118,878					303		303		3,055			664		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/25/2023	.12/31/2024	1	315,565					1,848		1,848		8,346			1,369		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/24/2023	.12/31/2025	1	117,629					(260)		(260)		2,926			779		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	.06/20/2023	.06/30/2025	1	(398,902)					(6,282)		(6,282)		(10,129)			2,229		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	.06/20/2023	.06/28/2024	1	(392,166)					(9,573)		(9,573)		(10,567)			968		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	.06/20/2023	.12/31/2024	1	(396,749)					(8,122)		(8,122)		(10,383)			1,721		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2023	.12/31/2024	1	147,359					3,494		3,494		3,848			639		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2023	.06/28/2024	1	7,688					217		217		207			19		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	.06/20/2023	.12/31/2025	1	(9,499,846)					(105,596)		(105,596)		(232,926)			62,888		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/15/2023	.06/28/2024	1	11,492,477					318,594		318,594		309,097			28,365		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/21/2023	.06/28/2024	1	15,373					117		117		151			38		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/21/2023	.12/31/2024	1	279,311					(133)		(133)		2,508			1,212		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/21/2023	.06/28/2024	1	5,302					166		166		143			13		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/21/2023	.12/31/2024	1	108,901					2,945		2,945		2,836			472		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.07/13/2023	.06/28/2024	1	9,146					428		428		244			23		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.07/13/2023	.12/31/2024	1	171,926					7,234		7,234		4,429			746		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/02/2023	.12/31/2024	1	161,467					4,384		4,384		4,205			701		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/02/2023	.06/28/2024	1	167,240					4,833		4,833		4,495			413		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/02/2023	.12/31/2025	1	154,397					3,344		3,344		3,743			1,022		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/02/2023	.06/30/2026	1	154,854					3,022		3,022		3,553			1,161		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/02/2023	.12/31/2026	1	3,663,650					61,469		61,469		82,812			30,393		

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STATEMENT AS OF MARCH 31, 2024 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	08/02/2023	06/30/2025	1	157,149					3,838		3,838		3,958			878		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	09/07/2023	12/31/2024	1	279,815					784		784		7,417			1,214		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	09/07/2023	06/28/2024	1	14,607					48		48		48			36		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/26/2023	06/28/2024	1	628,942					(4,361)		(4,361)		17,253			1,552		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/30/2025	1	5,876,576					(112,166)		(112,166)		148,848			38,872		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/30/2025	1	(6,420,326)					122,545		122,545		(162,620)			42,469		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/30/2025	1	(39,531)					755		755		(1,001)			261		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/30/2025	1	(65,822)					1,256		1,256		(1,668)			435		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/28/2024	1	(66,341)					1,252		1,252		(1,832)			164		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/28/2024	1	(19,889)					375		375		(550)			49		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2025	1	(20,363)					378		378		(533)			114		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2025	1	(66,142)					1,227		1,227		(1,732)			370		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/31/2024	1	(20,213)					367		367		(544)			88		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2026	1	(2,301,832)					44,323		44,323		(55,390)			17,260		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/31/2024	1	(66,428)					1,206		1,206		(1,787)			288		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	12/31/2024	1	(39,604)					719		719		(1,066)			172		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2025	1	(39,358)					730		730		(1,031)			220		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2026	1	1,247,712					(24,025)		(24,025)		30,024			9,356		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/28/2024	1	(40,413)					762		762		(1,116)			100		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2026	1	1,999,430					(38,500)		(38,500)		48,113			14,993		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	10/03/2023	06/30/2026	1	(3,686,023)					70,976		70,976		(88,698)			27,640		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	06/30/2025	1	27,270					(450)		(450)		713			152		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2025	1	16,008,459					(277,245)		(277,245)		404,667			105,974		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	06/28/2024	1	77,169					(1,249)		(1,249)		2,128			190		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2024	1	(5,621,489)					90,182		90,182		(151,025)			24,389		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2024	1	(1,712,609)					27,474		27,474		(46,011)			7,430		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	06/28/2024	1	(36,729)					594		594		(1,013)			91		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2024	1	(5,865,798)					94,102		94,102		(157,588)			25,449		

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STATEMENT AS OF MARCH 31, 2024 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)
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2024	1	29,597					(475)		(475)		795			128		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	06/30/2025	1	225,098					(3,716)		(3,716)		5,884			1,258		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/04/2023	12/31/2025	1	1,939,380					(33,587)		(33,587)		49,025			12,838		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	10/10/2023	12/30/2025	1	(5,942,501)					51,361		51,361		(148,861)			39,308		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	10/10/2023	06/30/2025	1	(20,586)					169		169		(534)			115		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	10/10/2023	06/28/2024	1	(20,114)					154		154		(552)			50		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	10/10/2023	12/30/2025	1	5,382,651					(46,608)		(46,608)		135,087			35,671		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	10/10/2023	12/31/2024	1	(20,429)					159		159		(546)			89		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSRPFMYMCOJFT09	10/24/2023	06/28/2024	1	8,299					(82)		(82)		228			20		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSRPFMYMCOJFT09	10/24/2023	12/31/2024	1	158,031					(1,519)		(1,519)		4,226			686		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/31/2023	06/30/2025	1	141,173					(992)		(992)		3,659			789		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	12/31/2024	1	229,557					(8,690)		(8,690)		2,067			996		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/31/2023	12/31/2025	1	8,979,652					(59,037)		(59,037)		224,414			59,444		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	06/30/2025	1	215,991					(8,201)		(8,201)		1,834			1,207		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	12/31/2025	1	1,050,447					(39,785)		(39,785)		8,975			6,954		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	06/30/2025	1	53,167					(2,019)		(2,019)		451			297		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	06/30/2025	1	224,206					(8,513)		(8,513)		1,904			1,253		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/31/2023	06/28/2024	1	153,180					(1,339)		(1,339)		4,206			378		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/31/2023	06/30/2025	1	410,766					(2,886)		(2,886)		10,647			2,295		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	06/28/2024	1	229,069					(8,806)		(8,806)		2,230			565		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	12/31/2024	1	54,436					(2,061)		(2,061)		490			236		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	06/30/2025	1	2,147,557					(81,545)		(81,545)		18,235			12,001		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/31/2023	12/31/2024	1	146,050					(1,143)		(1,143)		3,901			634		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	10/31/2023	12/31/2025	1	4,429,766					(167,775)		(167,775)		37,849			29,324		

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STATEMENT AS OF MARCH 31, 2024 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	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	06/28/2024	1	124,131					(4,772)		(4,772)		1,208			306		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	12/31/2025	1	4,267,449					(161,627)		(161,627)		36,463			28,250		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	12/31/2024	1	119,567					(4,526)		(4,526)		1,077			519		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	12/31/2024	1	221,146					(8,371)		(8,371)		1,992			959		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	06/28/2024	1	56,386					(2,168)		(2,168)		549			139		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/31/2023	12/31/2024	1	423,047					(3,311)		(3,311)		11,299			1,835		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/31/2023	12/31/2025	1	3,921,214					(25,780)		(25,780)		97,997			25,958		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/31/2023	06/28/2024	1	440,629					(3,851)		(3,851)		12,100			1,088		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	10/31/2023	06/28/2024	1	237,782					(9,141)		(9,141)		2,315			587		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/14/2023	12/31/2024	1	26,685					(259)		(259)		239			116		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/14/2023	06/28/2024	1	28,099					(255)		(255)		275			69		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/14/2023	12/31/2025	1	548,468					(6,688)		(6,688)		4,564			3,631		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/14/2023	06/30/2025	1	25,800					(282)		(282)		215			144		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/21/2023	06/30/2025	1	(146,057)					(2,541)		(2,541)		(3,703)			816		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/21/2023	12/31/2024	1	(144,895)					(2,611)		(2,611)		(3,799)			629		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/21/2023	12/30/2025	1	(5,541,725)					(90,888)		(90,888)		(135,118)			36,657		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/21/2023	06/28/2024	1	(142,633)					(2,661)		(2,661)		(3,857)			352		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	11/21/2023	12/30/2025	1	1,640,746					26,909		26,909		40,004			10,853		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	11/22/2023	06/30/2026	1	(3,359,393)					(39,109)		(39,109)		(77,837)			25,191		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	11/22/2023	06/28/2024	1	(130,765)					(1,840)		(1,840)		(3,544)			323		

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STATEMENT AS OF MARCH 31, 2024 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)
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSPRFMYMCFXT09	11/22/2023	06/30/2025	1	(129,260)					(1,693)		(1,693)		(3,290)			722		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSPRFMYMCFXT09	11/22/2023	12/30/2025	1	(129,086)					(1,550)		(1,550)		(3,162)			854		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSPRFMYMCFXT09	11/22/2023	12/31/2024	1	(129,826)					(1,757)		(1,757)		(3,415)			563		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	12/05/2023	06/28/2024	1	9,859,890					83,961		83,961		83,961			24,336		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	12/14/2023	06/28/2024	1	567,314					13,275		13,275		15,296			1,400		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	12/14/2023	12/31/2024	1	41,603					927		927		1,087			180		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	12/14/2023	06/28/2024	1	2,141					50		50		58			5		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	06/30/2025	1	627,526					9,701		9,701		15,938			3,507		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	12/31/2025	1	(271,662)					(3,963)		(3,963)		(6,635)			1,798		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	06/28/2024	1	863,717					6,423		6,423		8,496			2,132		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	12/31/2024	1	2,731,246					44,043		44,043		71,705			11,850		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	06/30/2026	1	(257,252)					(3,753)		(3,753)		(5,938)			1,929		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	06/28/2024	1	3,909,748					65,794		65,794		105,814			9,650		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/15/2023	12/31/2024	1	502,373					2,907		2,907		4,509			2,180		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RHI GC71XBU11	12/19/2023	12/31/2024	1	100,525					615		615		902			436		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RHI GC71XBU11	12/19/2023	06/28/2024	1	108,227					824		824		1,064			267		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RHI GC71XBU11	12/19/2023	06/30/2025	1	96,470					464		464		800			539		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RHI GC71XBU11	12/19/2023	06/30/2026	1	2,060,134					9,099		9,099		16,606			15,448		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RHI GC71XBU11	12/19/2023	12/31/2025	1	93,655					392		392		766			620		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSPRFMYMCFXT09	01/03/2024	06/30/2026	1	190,732					2,902		2,902		2,902			1,430		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association KB1H1DSPRFMYMCFXT09	01/03/2024	06/28/2024	1	8,987					143		143		143			22		

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STATEMENT AS OF MARCH 31, 2024 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)
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	01/03/2024	06/30/2025	1	8,013					125		125		125			45		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	01/03/2024	12/31/2025	1	7,983					120		120		120			53		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	01/03/2024	12/31/2024	1	8,370					131		131		131			36		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	01/04/2024	06/28/2024	1	(11,386,145)					(213,684)		(213,684)		(213,684)			28,103		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	01/04/2024	07/15/2024	1	17,748,130					332,923		332,923		332,923			47,806		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/05/2024	04/26/2024	1	6,898,539					(45,542)		(45,542)		(45,542)			9,203		
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/05/2024	06/28/2024	1	(265,518)					1,760		1,760		1,760			655		
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/05/2024	12/31/2024	1	(263,712)					1,999		1,999		1,999			1,144		
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/05/2024	06/30/2025	1	(261,354)					2,357		2,357		2,357			1,461		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/05/2024	12/31/2025	1	(6,947,764)					65,839		65,839		65,839			45,993		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	02/14/2024	12/31/2024	1	356,619					(1,012)		(1,012)		(1,012)			1,547		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	02/14/2024	06/30/2025	1	336,542					(770)		(770)		(770)			1,881		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	02/14/2024	06/28/2024	1	(9,747,683)					26,744		26,744		26,744			24,059		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	02/14/2024	06/28/2024	1	292,526					(803)		(803)		(803)			722		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	02/14/2024	12/31/2025	1	10,052,833					(22,458)		(22,458)		(22,458)			66,548		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/15/2024	12/31/2024	1	(184,732)					(88)		(88)		(88)			801		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/15/2024	06/30/2025	1	(7,173,453)					(8,507)		(8,507)		(8,507)			40,087		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/15/2024	06/28/2024	1	(178,275)					(117)		(117)		(117)			440		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/15/2024	04/26/2024	1	7,018,375					3,892		3,892		3,892			9,363		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/20/2024	06/28/2024	1	(10,680,498)					(47,571)		(47,571)		(47,571)			26,361		

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STATEMENT AS OF MARCH 31, 2024 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)	
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/20/2024	04/26/2024	1	10,646,363					47,444		47,444		47,444				14,202		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2027	1	2,559,817					(8,951)		(8,951)		(8,951)				23,071		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2026	1	119,174					(383)		(383)		(383)				989		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2025	1	66,378					277		277		277				439		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/28/2024	1	54,059					247		247		247				133		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2024	1	70,726					300		300		300				307		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2026	1	66,983					290		290		290				502		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2025	1	67,357					294		294		294				376		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2024	1	129,888					(14)		(14)		(14)				564		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/28/2024	1	97,460					55		55		55				241		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2025	1	121,140					(264)		(264)		(264)				802		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2027	1	1,838,979					6,115		6,115		6,115				16,574		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2025	1	124,887					(165)		(165)		(165)				698		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	06/30/2026	1	119,399					(306)		(306)		(306)				895		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	02/21/2024	12/31/2026	1	67,447					272		272		272				560		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	12/30/2025	1	(163,400)					(216)		(216)		(216)				1,081		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	06/28/2024	1	(65,648)					(165)		(165)		(165)				162		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	12/31/2025	1	(1,309,247)					(1,697)		(1,697)		(1,697)				8,667		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	06/30/2025	1	(66,519)					(133)		(133)		(133)				372		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	04/26/2024	1	1,384,832					3,507		3,507		3,507				1,847		
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association	02/29/2024	12/31/2024	1	(66,223)					(133)		(133)		(133)				287		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	12/31/2024	1	22,506					345		345		345				98		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	12/31/2025	1	21,265					290		290		290				141		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	06/30/2026	1	21,266					280		280		280				159		

E06.95

STATEMENT AS OF MARCH 31, 2024 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	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	06/30/2025	1	21,647					316		316		316			121		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	12/31/2026	1	451,595					5,570		5,570		5,570			3,746		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	12/31/2024	1	(431,224)					(6,619)		(6,619)		(6,619)			1,871		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/08/2024	06/28/2024	1	(7,507)					(122)		(122)		(122)			19		
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	03/12/2024	06/28/2024	1	(139,806)					(1,731)		(1,731)		(1,731)			345		
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	03/12/2024	12/31/2024	1	(3,578,336)					(42,013)		(42,013)		(42,013)			15,525		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	03/12/2024	04/26/2024	1	3,513,454					43,898		43,898		43,898			4,687		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	03/20/2024	12/31/2024	1	34,518					222		222		222			150		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	03/20/2024	06/28/2024	1	1,046					7		7		7			3		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	12/31/2024	1	(296,687)					(1,324)		(1,324)		(1,324)			1,287		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	06/28/2024	1	(301,661)					(1,527)		(1,527)		(1,527)			745		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	12/30/2025	1	(174,360)					(724)		(724)		(724)			1,153		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	12/31/2025	1	(118,447)					(494)		(494)		(494)			784		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	06/30/2025	1	(293,392)					(1,304)		(1,304)		(1,304)			1,640		
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	06/30/2026	1	(6,519,462)					(30,027)		(30,027)		(30,027)			48,887		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada	03/25/2024	04/26/2024	1	6,122,157					31,227		31,227		31,227			8,167		
141999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													8,936,742	XXX	8,936,742		11,525,663			4,743,656	XXX	XXX
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	06/28/2024	1	509,229					26,231		26,231		11,722			1,257		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	06/28/2024	1	12,341					974		974		322			30		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	06/28/2024	1	10,608					546		546		244			26		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	06/28/2024	1	6,533					515		515		170			16		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02/28/2021	06/28/2024	1	709,472					54,526		54,526		18,542			1,751		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/28/2021	06/28/2024	1	20,804					1,599		1,599		544			51		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1	12,608					975		975		316			55		

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STATEMENT AS OF MARCH 31, 2024 OF THE Accordia Life and Annuity Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	12/08/2021	12/31/2024	1	64,182					4,966		4,966		1,611			278			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	12/08/2021	12/31/2024	1	1,788,396					138,364		138,364		44,868			7,759			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	12/08/2021	12/31/2024	1	433,127					33,510		33,510		10,866			1,879			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. 65GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	403,944					16,600		16,600		4,005			997			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	784F5XWPLTWKT8V3E584	12/08/2021	06/28/2024	1	49,123					3,876		3,876		1,282			121			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	9,797					712		712		236			55			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	319,635					23,227		23,227		7,694			1,786			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	12/31/2024	1	7,674					577		577		193			33			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1	7,612					592		592		199			19			
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	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 549300HS3WTRS6D88H32	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 KB1H1DSRPFMYMCJFT09	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 KB1H1DSRPFMYMCJFT09	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 KB1H1DSRPFMYMCJFT09	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 549300HS3WTRS6D88H32	04/11/2022	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	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	04/04/2022	12/02/2024	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 549300HS3WTRS6D88H32	05/19/2022	12/02/2025	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 549300HS3WTRS6D88H32	05/19/2022	12/01/2026	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	OTC	05/19/2022	12/01/2027	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 549300HS3WTRS6D88H32	06/13/2022	12/02/2024	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	12/01/2026	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	12/01/2027	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	12/01/2025	1	25,000,000															

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STATEMENT AS OF MARCH 31, 2024 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)									
T 3 08/15/52 Govt/F/241129	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/29/2024	1	37,500,000																							
T 3 08/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/28/2025	1	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	08/17/2022	11/30/2026	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	08/17/2022	11/30/2027	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	12/19/2022	11/28/2025	1	20,000,000																							
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	03/16/2023	03/14/2025	1	18,768,807					(1,436,372)		(1,436,372)																
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	03/16/2023	03/14/2025	1	19,831,193					(1,517,676)		(1,517,676)																
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					(4,581,199)		(4,581,199)																
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					(1,505,251)		(1,505,251)																
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					(6,806,352)		(6,806,352)																
T 3 7/8 05/15/43 Govt/F/240520	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	11/17/2023	05/20/2024	1	65,000,000					2,581,036		2,581,036																
T 3 5/8 05/15/53 Govt/F/240520	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Credit Agricole Corp	11/17/2023	05/20/2024	1	29,500,000					1,049,265		1,049,265																
1439999999	Subtotal - Forwards - Hedging Other																														
1479999999	Subtotal - Forwards																														
1509999999	Subtotal - SSAP No. 108 Adjustments																														
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																														
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																														
1709999999	Subtotal - Hedging Other																														
1719999999	Subtotal - Replication																														
1729999999	Subtotal - Income Generation																														
1739999999	Subtotal - Other																														
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives																														
1759999999	Totals																														
										212,343,580	60,403,591	(27,156,725)	(26,532,765)	XXX	253,465,938	(20,467,171)	11,628,477	(55,245,680)		148,689,847	XXX	XXX									

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

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STATEMENT AS OF MARCH 31, 2024 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
TUM4	204	40,800,000	2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/28/2024	Wells Fargo Bank, National Association	02/27/2024	102.3300	102.2400	(35,642)	(35,642)	(35,642)					20,857	102.24	200,000
UXYM4	30	3,000,000	10YR UL TN JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024	114.0300	114.6100	17,344	17,344	17,344					3,438	114.61	100,000
ESM4	31	8,046,179	EMINI S&P JUN24	General Business	NA	Equity	06/21/2024	JPMorgan Chase Bank National Association	03/11/2024	5,191.0800	5,308.5000	181,996	181,996	181,996					164,564	5,308.50	50
TYM4	161	16,100,000	10 YR TNOTES JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024	110.3000	110.7500	72,953	72,953	72,953					17,838	110.80	100,000
TUM4			2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/28/2024	Wells Fargo Bank, National Association	02/27/2024			35,641	35,641	35,641							
UXYM4			10YR UL TN JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024			(17,344)	(17,344)	(17,344)							
ESM4			EMINI S&P JUN24	General Business	NA	Equity	06/21/2024	JPMorgan Chase Bank National Association	03/11/2024			(181,996)	(181,996)	(181,996)							
TYM4			10 YR TNOTES JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024			(80,500)	(80,500)	(80,500)							
153999999. Subtotal - Long Futures - Hedging Other												(7,549)	(7,549)	(7,549)					206,697	XXX	XXX
157999999. Subtotal - Long Futures												(7,549)	(7,549)	(7,549)					206,697	XXX	XXX
TUM4	121	24,200,000	2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/28/2024	Wells Fargo Bank, National Association	02/27/2024	102.3300	102.2400	21,141	21,141	21,141					12,371	102.24	200,000
UXYM4	448	44,800,000	10YR UL TN JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024	114.0300	114.6100	(259,000)	(259,000)	(259,000)					51,345	114.61	100,000
FVM4	1,320	132,000,000	5YR TNOTES JUN24	General Business	NA	Equity	06/28/2024	JPMorgan Chase Bank National Association	02/27/2024	106.8400	107.0800	(309,375)	(309,375)	(309,375)					141,261	107.02	100,000
TYM4	205	20,500,000	10 YR TNOTES JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024	110.3000	110.7500	(92,891)	(92,891)	(92,891)					22,713	110.80	100,000
TUM4			2YR T-NOTES JUN2	General Business	NA	Interest Rate	06/28/2024	Wells Fargo Bank, National Association	02/27/2024			(21,140)	(21,140)	(21,140)							
UXYM4			10YR UL TN JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024			269,090	269,090	269,090							
FVM4			5YR TNOTES JUN24	General Business	NA	Equity	06/28/2024	JPMorgan Chase Bank National Association	02/27/2024			226,882	226,882	226,882							
TYM4			10 YR TNOTES JUN24	General Business	NA	Interest Rate	06/18/2024	Wells Fargo Bank, National Association	02/27/2024			102,500	102,500	102,500							
160999999. Subtotal - Short Futures - Hedging Other												(62,793)	(62,793)	(62,793)					227,690	XXX	XXX
164999999. Subtotal - Short Futures												(62,793)	(62,793)	(62,793)					227,690	XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 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														
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																XXX	XXX		
1709999999. Subtotal - Hedging Other													(70,342)	(70,342)	(70,342)														434,388			XXX	XXX		
1719999999. Subtotal - Replication																																	XXX	XXX	
1729999999. Subtotal - Income Generation																																	XXX	XXX	
1739999999. Subtotal - Other																																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																		XXX	XXX
1759999999 - Totals													(70,342)	(70,342)	(70,342)															434,388			XXX	XXX	

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

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STATEMENT AS OF MARCH 31, 2024 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		
<b>0199999999 - Aggregate Sum of Exchange Traded Derivatives</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>		121,525	(191,867)	121,525	121,525	(191,867)	121,525	434,388	434,388
Bank of America National Association-NY	Y	N	3,820,000		5,495,430		1,675,430	13,401,208		9,581,208		
Barclays Bank PLC (London)	Y	N	15,610,000		16,897,188	(19,638,674)		40,841,563	(19,663,719)	5,567,844	3,174,751	3,174,751
BNP PARIBAS	Y	N	87,760,000		50,334,330			92,121,280	(118,093)	4,243,187		
Citibank, National Association	Y	N				(8,686,066)			(8,686,066)		1,731,261	1,731,261
Credit Agricole Corp	Y	N			1,376,228	(76,217)	1,300,011	1,376,228	(76,217)	1,300,011	1,130,777	1,130,777
Goldman Sachs International	Y	N	1,780,000		1,846,163	(624,108)		2,328,964	(624,108)	572,963		572,963
JPMorgan Chase Bank National Association	Y	N			82,622	(106,177)		82,622	(106,177)		167,007	167,007
JPMorgan Chase Bank, National Asc	Y	N			3,291,080	(30,740,947)		4,121,237	(138,135,529)		135,220,291	135,220,291
Mizuho	Y	N			9,603,895	(5,634,106)	3,969,789	9,603,895	(5,634,106)	3,969,789	1,595,784	1,595,784
Morgan Stanley	Y	N	66,470,000		13,853,287			66,625,240	(39,892)	115,348		
Royal Bank of Canada	Y	N	40,790,000		13,506,881	(570,300)		41,127,789	(636,718)		357,167	357,167
Societe Generale	Y	N	82,940,000		31,647,024	(5,339,221)		87,400,599	(5,366,678)		1,335,983	1,335,983
SunTrust Bank	Y	N	47,980,000		15,951,680			47,956,076	(55,651)			
Wells Fargo Bank, National Association	Y	N	19,330,000		3,240,102			32,191,166	(4,919,964)	7,941,202	2,401,630	2,401,630
Wells Fargo Corp	Y	N			379,525	(2,028,535)		379,525	(2,028,535)		1,002,232	1,002,232
<b>0299999999. Total NAIC 1 Designation</b>			<b>366,480,000</b>		<b>167,505,434</b>	<b>(73,444,351)</b>	<b>6,945,229</b>	<b>439,557,392</b>	<b>(186,091,454)</b>	<b>32,718,588</b>	<b>148,689,847</b>	<b>148,689,847</b>
<b>0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)</b>					<b>1,837,724</b>	<b>(113,494,830)</b>						
<b>0999999999 - Gross Totals</b>			<b>366,480,000</b>		<b>169,464,684</b>	<b>(187,131,048)</b>	<b>7,066,755</b>	<b>439,678,917</b>	<b>(186,283,321)</b>	<b>32,840,113</b>	<b>149,124,235</b>	<b>149,124,235</b>
1. Offset per SSAP No. 64					38,559,014	(38,559,014)						
2. Net after right of offset per SSAP No. 64					130,905,670	(148,572,034)						





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**



