

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2022**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2022



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 62200 Employer's ID Number 95-2486321

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

Country of Domicile United States of America

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

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

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

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

855-887-4487 (Area Code) (Telephone Number)

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

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

515-393-3690 (Area Code) (Telephone Number)

Internet Website Address www.globatlantic.com

Statutory Statement Contact Carrie Jo Thomas (Name) 515-383-3690 (Area Code) (Telephone Number)

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

OFFICERS

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

OTHER

Anna Agarwal, Chief Investment Officer; Padma Elmhart, Chief Technology Officer; Ilya Grigoryevich Flinkler, Managing Director; Brian Michael Hendry, Chief Audit Executive; Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.; Victoria May Lau, Senior Vice President; Emily Anne LeMay, Managing Director; Tonya Rachelle Maxwell, Senior Vice President; Barrie Ribet Moskovich, Managing Director; Daniel Patrick O'Shea, Chief Administrative Officer; Jason Michael Roach, Managing Director; Lauren Taylor Scott, Senior Vice President; Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.; Samuel Rawlings Barnett, Managing Director; Mark Francis Erickson, MD, COO- Investments; Risa Beth Gordon, SVP, Associate GC, Asst. Sec.; Leah Marie Hoppe, Managing Director; Lori Ann LaForte, Chief Marketing Officer; Kevin Francis Leavey, SVP, Illustration & Product Actuary; Michael Alan Link, Chief Underwriter; Juan Ignacio Mezzini, Managing Director; Bryan Edward Nelson, SVP, Appointed Actuary; Sarah Marie Patterson, Managing Director; Peter John Rujeel, Chief Operations Officer; Andrew Mead Shanberg, Chief Compliance Officer; Eric David Todd, Managing Director; Jason Alexander Bicker, MD & Chief Distribution Officer; Susan Lorraine Flengo, Managing Director; Jonathan Hecht, Managing Director; Douglas Robert Jaworski, Senior Vice President; Donna Marie Lasick, Senior Vice President; Hanben Kim Lee, Executive Vice President; Justin David MacNeil, MD and Assistant Treasurer; Stephen John McIntyre, Managing Director; Paula Genevieve Nelson, Managing Director; Peggy Hiu Poon, Treasurer; Kelly June Rutherford, Managing Director; Philip William Sherrill, MD, Chief Strategy Officer; Edward Clive Wilson, Chief Risk Officer

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr.; Peter John Rujeel; Hanben Kim Lee; Manu Sarsen; Paula Genevieve Nelson; 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.

DocuSigned by: Robert Michael Arena, Jr. President

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

DocuSigned by: David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 13th day of July, 2022 Jennifer Coggins

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



STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,903,303,996		7,903,303,996	8,580,751,464
2. Stocks:				
2.1 Preferred stocks	20,468,000		20,468,000	
2.2 Common stocks	618,328,156		618,328,156	580,261,612
3. Mortgage loans on real estate:				
3.1 First liens	1,054,394,052		1,054,394,052	1,022,801,576
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 140,363,202), cash equivalents (\$ 153,925,915) and short-term investments (\$)	294,289,117		294,289,117	144,464,659
6. Contract loans (including \$ premium notes)	266,659,111	3,979,370	262,679,741	210,549,197
7. Derivatives	162,880,209		162,880,209	149,871,052
8. Other invested assets	320,070,487	270	320,070,217	336,227,277
9. Receivables for securities	188,785,279		188,785,279	93,505,108
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,829,178,406	3,979,640	10,825,198,766	11,118,431,946
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	82,110,196		82,110,196	127,712,038
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,514,723	8,625,859	4,888,864	4,492,173
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	22,129,758		22,129,758	23,396,294
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	81,811,401		81,811,401	80,843,223
16.2 Funds held by or deposited with reinsured companies	1,232,370,284		1,232,370,284	1,232,838,310
16.3 Other amounts receivable under reinsurance contracts	62,063,853	13,626,202	48,437,651	85,737,085
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	64,527,497		64,527,497	
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit	1,144,152		1,144,152	1,167,385
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$) and other amounts receivable	6,312,769	6,312,769		
25. Aggregate write-ins for other than invested assets	39,889,249	178,453	39,710,796	34,366,768
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,435,052,288	32,722,923	12,402,329,365	12,708,985,222
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,435,052,288	32,722,923	12,402,329,365	12,708,985,222
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	16,135,721		16,135,721	18,563,412
2502. Third Party Receivable	7,183,061		7,183,061	5,969,298
2503. TPA Funding Deposit	16,392,014		16,392,014	9,834,058
2598. Summary of remaining write-ins for Line 25 from overflow page	178,453	178,453		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,889,249	178,453	39,710,796	34,366,768

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$6,133,822,244 less \$ included in Line 6.3 (including \$ Modco Reserve).....	6,133,822,244	5,995,110,137
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	618,354,066	617,990,574
4. Contract claims:		
4.1 Life	23,581,084	52,364,334
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$182,368 and coupons \$ due and unpaid	182,368	
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).....	6,205,781	6,392,380
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco).....		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,200,451	1,323,462
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$27,028,088 assumed and \$42,673,328 ceded	69,701,416	141,431,709
9.4 Interest Maintenance Reserve	358,418,046	395,676,324
10. Commissions to agents due or accrued-life and annuity contracts \$5,213,136 , accident and health \$ and deposit-type contract funds \$	5,213,136	6,290,939
11. Commissions and expense allowances payable on reinsurance assumed	152,772	173,150
12. General expenses due or accrued	11,310,725	9,513,088
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,979,865)	2,212,185
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		10,548,946
15.2 Net deferred tax liability	43,202,208	4,359,679
16. Unearned investment income	5,069,686	
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	66,678,857	45,212,636
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		59,003,407
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	107,007,977	102,117,324
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,874,566	10,563,651
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,800,707,180	3,753,773,046
24.08 Derivatives	113,940,886	23,904,107
24.09 Payable for securities	48,901,360	73,522,068
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	118,781,142	444,858,970
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,533,326,086	11,756,342,116
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,533,326,086	11,756,342,116
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	926,818,899	926,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(60,315,620)	23,324,207
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	866,503,279	950,143,106
38. Totals of Lines 29, 30 and 37	869,003,279	952,643,106
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,402,329,365	12,708,985,222
DETAILS OF WRITE-INS		
2501. Derivative Collateral	87,600,000	402,281,704
2502. Litigation Reserves	9,310,155	11,240,000
2503. DXC Deferred Liability	21,870,987	30,076,170
2598. Summary of remaining write-ins for Line 25 from overflow page		1,261,096
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	118,781,142	444,858,970
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	234,978,304	227,147,034	519,356,757
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	224,996,919	301,253,083	632,169,709
4. Amortization of Interest Maintenance Reserve (IMR)	12,362,587	8,914,425	19,215,648
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	10,533,543	7,816,966	21,424,002
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	612,944	456,092	878,941
9. Totals (Lines 1 to 8.3)	483,484,297	545,587,600	1,193,045,056
10. Death benefits	78,716,184	79,265,604	179,870,912
11. Matured endowments (excluding guaranteed annual pure endowments)	10,300	7,122	19,742
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,028,467	1,163,930	2,101,608
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	79,112,182	137,078,768	250,471,436
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,728,613	2,210,759	5,459,458
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	138,712,107	132,747,115	403,864,054
20. Totals (Lines 10 to 19)	301,307,853	352,473,298	841,787,209
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	31,995,928	31,241,658	79,660,832
22. Commissions and expense allowances on reinsurance assumed	936,088	1,691,111	3,588,660
23. General insurance expenses and fraternal expenses	51,240,570	20,262,189	90,738,359
24. Insurance taxes, licenses and fees, excluding federal income taxes	10,052,684	12,107,312	19,478,452
25. Increase in loading on deferred and uncollected premiums	(465,165)	2,834,451	(281,391)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	56,590,540	118,183,702	240,705,010
28. Totals (Lines 20 to 27)	451,658,498	538,793,721	1,275,677,131
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	31,825,799	6,793,879	(82,632,075)
30. Dividends to policyholders and refunds to members	2,711,100	2,487,746	4,718,934
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	29,114,699	4,306,133	(87,351,009)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(51,414,223)	13,795,818	(27,358,937)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	80,528,922	(9,489,685)	(59,992,072)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,166,875) (excluding taxes of \$ (6,617,842) transferred to the IMR)	(71,397,952)	(43,929,399)	66,415,369
35. Net income (Line 33 plus Line 34)	9,130,970	(53,419,084)	6,423,297
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	952,643,106	849,595,942	849,595,942
37. Net income (Line 35)	9,130,970	(53,419,084)	6,423,297
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 16,024,755	(47,348,435)	158,236,032	158,114,535
39. Change in net unrealized foreign exchange capital gain (loss)	7,729,223	1,915,130	1,124,181
40. Change in net deferred income tax	(54,867,284)	1,606,091	(45,296,093)
41. Change in nonadmitted assets	(2,485,909)	(2,671,107)	(1,212,091)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(4,890,653)	(34,616,496)	3,540,125
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(5,681,896)	(2,839,932)	(11,265,365)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	14,774,157	(12,187,431)	(8,381,425)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(83,639,827)	56,023,203	103,047,164
55. Capital and surplus, as of statement date (Lines 36 + 54)	869,003,279	905,619,145	952,643,106
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	596,213	509,653	248,731
08.302. Miscellaneous Income	16,731	11,187	33,485
08.303. Assumed Adj IMR Gains		(64,748)	596,725
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)	612,944	456,092	878,941
2701. Funds Withheld Miscellaneous Expense	53,022,225	114,692,953	233,795,036
2702. Financing Fee	3,568,315	3,490,749	6,909,974
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	56,590,540	118,183,702	240,705,010
5301. Tax Sharing	6,627,694	(11,221,638)	(7,415,634)
5302. Prior year correction	8,146,463	(965,793)	(965,791)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	14,774,157	(12,187,431)	(8,381,425)

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	235,311,881	257,607,225	553,108,759
2. Net investment income	64,368,454	295,267,511	601,078,043
3. Miscellaneous income	48,893,492	18,160,931	28,823,242
4. Total (Lines 1 to 3)	348,573,827	571,035,667	1,183,010,044
5. Benefit and loss related payments	264,077,466	227,649,894	454,347,482
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	153,548,483	237,254,634	494,245,099
8. Dividends paid to policyholders	2,715,331	2,534,308	5,178,876
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	9,249,809	206,331	23,892,953
10. Total (Lines 5 through 9)	429,591,089	467,645,167	977,664,410
11. Net cash from operations (Line 4 minus Line 10)	(81,017,262)	103,390,500	205,345,634
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,379,875,761	996,172,375	2,104,639,662
12.2 Stocks			167,658,415
12.3 Mortgage loans	230,885,885	39,262,359	55,785,537
12.4 Real estate			
12.5 Other invested assets	18,215,604	54,978,826	102,565,473
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(95,280,171)	(10,524,505)	57,974,268
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,533,697,079	1,079,889,055	2,488,623,355
13. Cost of investments acquired (long-term only):			
13.1 Bonds	721,280,178	1,548,137,036	3,173,936,809
13.2 Stocks	20,000,000	1,301,484	(1,360,916)
13.3 Mortgage loans	259,216,172		15,221,440
13.4 Real estate			
13.5 Other invested assets	5,895,398	16,283,580	15,974,183
13.6 Miscellaneous applications	(63,138,674)	83,639,888	136,628,789
13.7 Total investments acquired (Lines 13.1 to 13.6)	943,253,074	1,649,361,988	3,340,400,305
14. Net increase (or decrease) in contract loans and premium notes	52,915,673	(45,146,354)	(49,693,500)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	537,528,332	(524,326,579)	(802,083,450)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	363,491	371,745	(56,953)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(307,050,103)	166,441,277	235,617,424
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(306,686,612)	166,813,022	235,560,471
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	149,824,458	(254,123,057)	(361,177,345)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	144,464,659	505,642,003	505,642,004
19.2 End of period (Line 18 plus Line 19.1)	294,289,117	251,518,946	144,464,659

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

20.0001. Additional paid-in capital contribution from parent, accrued under SSAP 72			
20.0002. Settled cession of reinsurance via reduction to reinsurance payable		37,581,642	37,581,642
20.0003. Remitted bonds to settle ceded reinsurance obligations	19,640,071		
20.0004. Paid-in-kind Interest - Bonds	(11,091,641)		(12,767,646)
20.0005. Paid-in-kind Interest - Other Invested Assets			(3,662,564)
20.0006. Investment cash free exchange of bonds		(3,790,119)	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	371,411,271	366,113,081	799,293,519
3. Ordinary individual annuities		2,200	2,200
4. Credit life (group and individual)			
5. Group life insurance	8,746	6,523	129,791
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	371,420,017	366,121,804	799,425,510
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	371,420,017	366,121,804	799,425,510
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	371,420,017	366,121,804	799,425,510
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$10,887,077 for the period ended June 30, 2022 and decreased by \$3,029,389 for the period ended December 31, 2021, respectively and the Company's statutory surplus increased by \$53,201,063 and decreased by \$277,948,054 as of June 30, 2022 and December 31, 2021, respectively.

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

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 9,130,970	\$ 6,423,297
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(10,887,077)	(3,029,389)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 20,018,047</u>	<u>\$ 9,452,686</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 869,003,279	\$ 952,643,106
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	53,201,063	(277,948,054)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 815,802,216</u>	<u>\$ 1,230,591,160</u>

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

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

C. Accounting Policy

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

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

- (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. See Note 13, *Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations*, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health contracts.
- (12) The minimum threshold for asset expenditure is set at \$20,000 for an individual item or a group of related assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During 2022, corrections were made to 2021 balances resulting in a \$7,930,592 increase in Funds Withheld NII Assumed and an decrease of \$7,930,592 in the Ceded Reinsurance Payable from Affiliates. In accordance with SSAP No. 3 - Accounting Changes and Corrections of Errors, the net of tax impact of these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus of \$7,930,592 for the year ended December 31, 2022.

3. Business Combinations and Goodwill

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

4. Discontinued Operations - Not Applicable

5. Investments

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

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 976,802,758	\$ 77,591,294	\$ 1,054,394,052
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 1,022,801,576		\$ 1,022,801,576
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

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

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

- (1) Loan-backed and structured securities (“LBASS”) are valued and reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments (“OTTI”) using current cash flow assumptions. The Company recognized \$1,139,031 OTTI charges on loan-backed securities as of June 30, 2022 and \$206,000 OTTI charges were recognized as of December 31, 2021.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..05609MDE2	\$ 110,478	\$ 107,305	\$ 3,172	\$ 107,305	\$ 107,305	.....03/31/2022
..BGA05E9R9	43,263,686	43,098,095	165,591	43,098,095	43,098,095	.....03/31/2022
..63940EAB6	26,601,323	26,323,900	277,422	26,323,900	26,323,900	.....06/30/2022
..41164LAA7	19,629,072	19,470,228	158,844	19,470,228	19,470,228	.....06/30/2022
..64033MAC2	9,364,773	9,048,190	316,583	9,048,190	9,048,190	.....06/30/2022
..BGA05E9R9	38,631,451	38,414,032	217,419	38,414,032	38,414,032	.....06/30/2022
Total			\$ 1,139,031			

- (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..... \$ (97,491,151)
- 2. 12 months or longer..... (10,040,944)

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

- 1. Less than 12 months..... \$ 1,334,355,745
- 2. 12 months or longer..... 85,166,847

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

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	-				-	6,960,000	(6,960,000)				
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	34,600,000				34,600,000	34,600,000	-		34,600,000	0.278	0.279
j. On deposit with states	5,357,720				5,357,720	3,461,959	1,895,761		5,357,720	0.043	0.043
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	850,650,886				850,650,886	930,543,136	(79,892,250)		850,650,886	6.841	6.859
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 890,608,606	\$	\$	\$	\$ 890,608,606	\$ 975,565,095	\$ (84,956,489)	\$	\$ 890,608,606	7.162 %	7.181 %

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 87,600,000	\$ 87,600,000	0.704 %	0.706 %
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	\$ 87,600,000	\$ 87,600,000	0.704 %	0.706 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 87,600,000	0.760 %
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	
	06/30/2022	12/31/2021	06/30/2022	12/31/2021	06/30/2022	12/31/2021
(1) Bonds - amortized cost	1	1	\$ 2,018,852	\$ 2,034,333	\$ 2,006,865	\$ 2,064,494
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	1	1	\$ 2,018,852	\$ 2,034,333	\$ 2,006,865	\$ 2,064,494

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of June 30, 2022 and December 31, 2021, respectively.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of \$0 and \$0 in joint ventures, partnerships, or limited liability companies as of June 30, 2022 and December 31, 2021, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of June 30, 2022 and December 31, 2021 respectively.

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying value of derivative assets were \$48,939,324 and \$125,966,945 as of June 30, 2022 and December 31, 2021, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the contract expiration date.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - Not Applicable
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7) During Q4, 2021, the Company has designated bond forwards to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended June 30, 2022, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2022 and 2023 and is expected to affect earnings until 2051. There were no securities purchased for the period ended June 30, 2022.
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

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

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

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

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

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities who are indirectly controlled by KKR. Those investments are disclosed in General Interrogatories 14.2, and in footnote 10B, if applicable.

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

On June 21, 2022, the Company exchanged \$225,000,000 of short to intermediate duration bonds and notes with Forethought Life Insurance Company, an affiliate of the Company, for intermediate to long duration bonds.

On April 26, 2022, the Company sold \$92,200,000 of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliate of the Company, in exchange for cash.

On April 12, 2022, the Company sold \$99,260,000 of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliate of the Company, in exchange for cash.

On March 3, 2022, the Company agreed to purchase \$1,130,600,000 of notes from Lightning 2022-1 Financing L.P. ("Lightning"), and Thunderbird 2022-1 Financing L.P. ("Thunderbird"), entities which are indirectly under the control of KKR. As of June 30, 2022, the Company owned \$41,325,975 of notes from these entities.

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

On July 12th, 2021, the Company entered into an agreement with Husky Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,194,466 and \$107,187,489 for the periods ended June 30, 2022 and December 31, 2021, respectively.

On July 12, 2021, the Company entered into an agreement with Bobcat Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,194,466 and \$106,218,605 for the periods ended June 30, 2022 and December 31, 2021, respectively.

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

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

Notes to the Financial Statements

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

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

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

D. Amounts Due to or From Related Parties

As of June 30, 2022, and December 31, 2021, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$2,874,566 and \$10,563,651 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of \$10,461,640 and \$16,340,270 for the periods ended June 30, 2022 and December 31, 2021, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$3,540,103 and \$6,902,260 payable at June 30, 2022 and December 31, 2021, respectively.

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

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company recorded expenses for these agreements of \$63,722,691 and \$134,384,995 as of and for the years ended June 30, 2022 and December 31, 2021, respectively.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

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

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

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

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

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

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$ 591,479,776	\$ 591,479,776	\$ 146,915,300	\$ (444,564,475)
CAPE VERITY III		1,344,732,420	401,149,444	(943,582,976)
GOTHAM		161,924,789	33,437,751	(128,487,038)

* 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

Notes to the Financial Statements

11. Debt (Continued)

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 \$618,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$.....	\$.....	\$.....
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	24,600,000	24,600,000	
(d) Excess stock	-	-	
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 618,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$.....	\$.....	\$.....
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	24,600,000	24,600,000	
(d) Excess stock	-	-	
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 631,870,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 839,770,696	\$ 850,650,886	\$ 615,000,000
2. Current year general account total collateral pledged	839,770,696	850,650,886	615,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	1,004,530,457	930,543,136	615,000,000

(b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 615,464,582
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,464,582</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 615,087,556
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,087,556</u>

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2022	12/31/2021	06/30/2022	12/31/2021	06/30/2022	12/31/2021
a. Service cost	\$ (3,748)	\$ 48,414	\$	\$	\$	\$
b. Interest cost	(21,238)	230,655				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses		60,420				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	<u>\$ (24,986)</u>	<u>\$ 339,489</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

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

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

(8) Accumulated benefit obligation - No Significant Changes

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

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

Notes to the Financial Statements

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

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

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

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

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

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

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 6% employer safe harbor matching contribution. The allocated expense through June 30, 2022 and December 31, 2021 was \$672,774 and \$2,028,646, respectively.
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

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

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

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$60,868,485.59 and \$92,192,165.88 at June 30, 2022 and December 31, 2021, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

The Company invests in certain joint ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of June 30, 2022 commitments to make additional investments to joint ventures, LLCs, and partnerships total \$12,953,297.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities

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

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

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

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$9,310,155 and \$11,240,000 at June 30, 2022 and December 31, 2021, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$49,671,781 as of June 30, 2022. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$87,600,000 from counterparties as of June 30, 2022. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 2,225,660	\$	\$	\$	\$ 2,225,660
DERIVATIVE ASSETS		30,152,290			30,152,290
Total assets at fair value/NAV	\$ 2,225,660	\$ 30,152,290	\$	\$	\$ 32,377,950
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ 476,398	\$ 113,464,487	\$	\$	\$ 113,940,885
Total liabilities at fair value	\$ 476,398	\$ 113,464,487	\$	\$	\$ 113,940,885

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

Description	Beginning balance as of 04/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2022
a. Assets										
COMMON STOCK	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
Total assets	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
b. Liabilities										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended June 30, 2022.

(4) In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of June 30, 2022, the Company has 27 6 rated bonds with a carrying value of \$140,071,615. As of December 31, 2021, the Company has 19 6 rated bonds with a carrying value of \$135,987,796.

The Company does not own any common stock with fair value measurements in level 2 or 3 at June 30, 2022.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 7,272,108,785	\$ 7,903,303,996	\$ 2,731,758	\$ 4,470,178,902	\$ 2,799,198,125	\$	\$
CML	1,032,520,984	1,054,394,052	-	-	1,032,520,984		
OIA	9,158,667	226,252,896	-	-	9,158,667		256,509,253
INVESTMENT IN LLC	-	93,817,321	-	-	-		93,817,321
PREFERRED STOCK	20,468,000	20,468,000	-	20,468,000	-		
COMMON STOCK	36,825,660	36,825,660	2,225,660	-	34,600,000		
INVESTMENT IN SUB	-	581,502,496	-	-	-		581,502,496
CASH AND EQUIVALENTS	294,289,117	294,289,117	294,289,117	-	-		
DERIVATIVES	222,653,261	162,880,209	-	222,653,261	-		
TOTAL ASSETS	8,888,024,474	10,373,733,746	299,246,535	4,713,300,163	3,875,477,776		931,829,070
DERIVATIVE LIABILITIES	113,940,886	113,940,886	476,398	113,464,488	-		
TOTAL LIABILITIES	113,940,886	113,940,886	476,398	113,464,488	-		

D. Not Practicable to Estimate Fair Value

As of June 30, 2022, the Company owns 11 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 13,657,058	%		1
BA Common Stock	5,730,532			1
BA Common Stock	11,781,154			1
BA Common Stock	2,844,891			1
BA Common Stock	4,382,322			1
BA Common Stock	136,385,639			1
BA Common Stock	203,941			1
BA Common Stock	81,523,617			1
BA Common Stock	100			1
Common Stock	581,502,496			2
Common Stock	93,817,321			3

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Explanations

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

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

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$5,357,720 and \$3,461,959 as of June 30, 2022 and December 31, 2021, were on deposit with government authorities or trustees as required by law.

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

The Company's largest single life insurance policy face value as of June 30, 2022 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of June 30, 2022 or December 31, 2021

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

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 4,156,508	\$ 4,047,763	\$ 3,677,687	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	<u>\$ 4,156,508</u>	<u>\$ 4,047,763</u>	<u>\$ 3,677,687</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 August 12, 2022.

COVID-19

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

Notes to the Financial Statements

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended June 30, 2022, the Company's assumed participating policies were approximately 1.7% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending June 30, 2022 and the year ended December 31, 2021 was \$2,711,100 and \$4,718,934, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

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

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

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

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

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 216,594,928 | \$ 267,725,571 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 541,193,115 | \$ 581,502,496 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 757,788,043 | \$ 849,228,067 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87 .....	.....	OS.....
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 1,054,394,052
- 1.14 Total Mortgages in Good Standing \$ 1,054,394,052
- 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) \$ 1,054,394,052
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

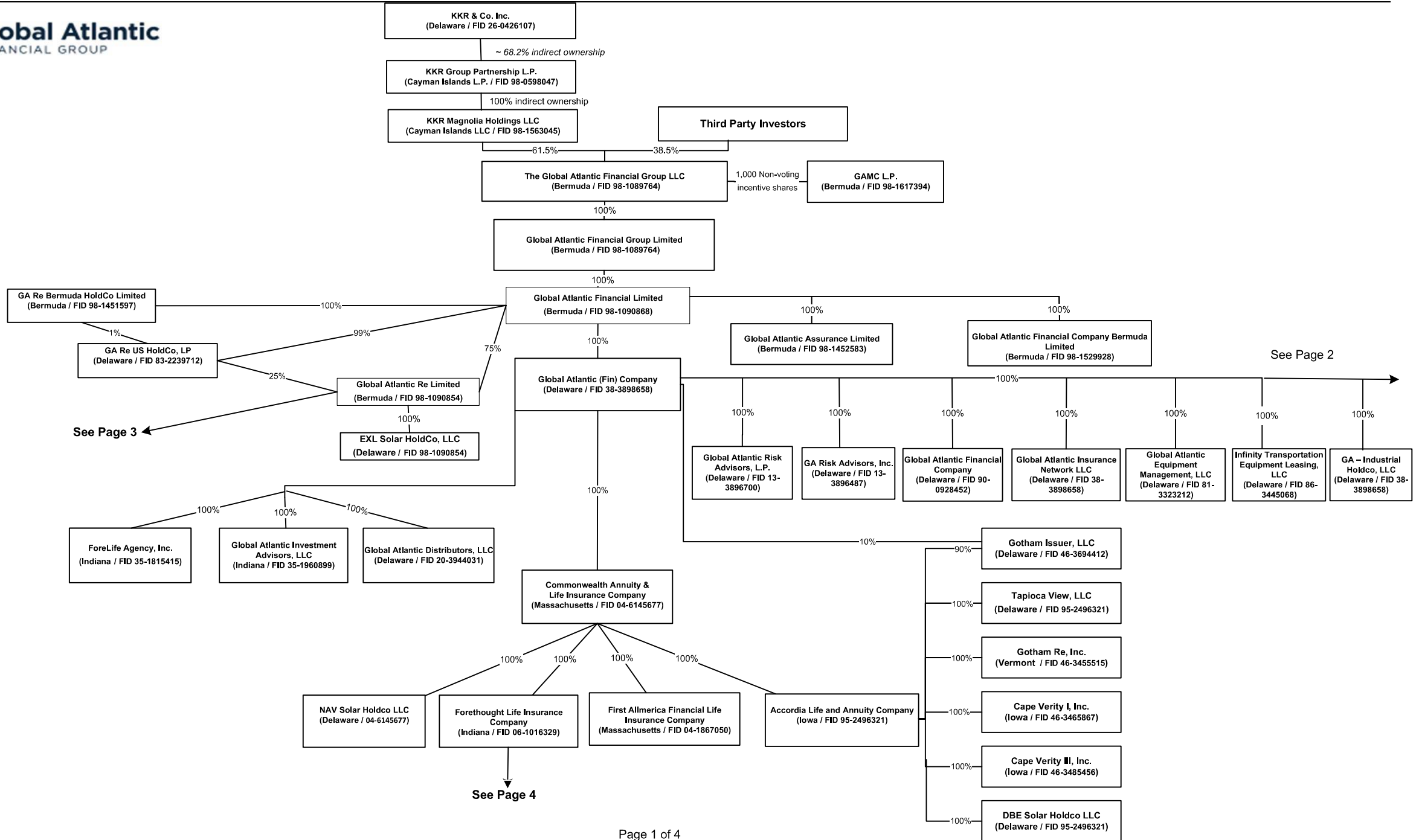
States, Etc.	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	3,627,750				3,627,750	
2. Alaska	AK	L	267,332				267,332	
3. Arizona	AZ	L	9,383,689				9,383,689	
4. Arkansas	AR	L	1,034,815				1,034,815	
5. California	CA	L	81,141,439				81,141,439	
6. Colorado	CO	L	9,626,503				9,626,503	
7. Connecticut	CT	L	2,454,452				2,454,452	
8. Delaware	DE	L	1,059,352				1,059,352	
9. District of Columbia	DC	L	239,756				239,756	
10. Florida	FL	L	26,259,886				26,259,886	
11. Georgia	GA	L	5,734,935				5,734,935	
12. Hawaii	HI	L	5,960,299				5,960,299	
13. Idaho	ID	L	10,860,935				10,860,935	
14. Illinois	IL	L	11,410,049				11,410,049	
15. Indiana	IN	L	6,099,128				6,099,128	
16. Iowa	IA	L	11,729,376				11,729,376	
17. Kansas	KS	L	2,006,446				2,006,446	
18. Kentucky	KY	L	3,380,236				3,380,236	
19. Louisiana	LA	L	8,834,088				8,834,088	
20. Maine	ME	L	530,972				530,972	
21. Maryland	MD	L	4,406,471				4,406,471	
22. Massachusetts	MA	L	3,265,414				3,265,414	
23. Michigan	MI	L	7,722,509				7,722,509	
24. Minnesota	MN	L	8,900,487				8,900,487	
25. Mississippi	MS	L	2,944,831				2,944,831	
26. Missouri	MO	L	3,168,788				3,168,788	
27. Montana	MT	L	159,706				159,706	
28. Nebraska	NE	L	2,434,767				2,434,767	
29. Nevada	NV	L	4,210,599				4,210,599	
30. New Hampshire	NH	L	1,168,740				1,168,740	
31. New Jersey	NJ	L	23,972,634				23,972,634	
32. New Mexico	NM	L	881,905				881,905	
33. New York	NY	N	2,871,575				2,871,575	
34. North Carolina	NC	L	13,489,535				13,489,535	
35. North Dakota	ND	L	643,652				643,652	
36. Ohio	OH	L	10,597,745				10,597,745	
37. Oklahoma	OK	L	2,659,621				2,659,621	
38. Oregon	OR	L	1,741,197				1,741,197	
39. Pennsylvania	PA	L	9,065,943				9,065,943	
40. Rhode Island	RI	L	468,855				468,855	
41. South Carolina	SC	L	4,086,521				4,086,521	
42. South Dakota	SD	L	2,731,241				2,731,241	
43. Tennessee	TN	L	4,865,172				4,865,172	
44. Texas	TX	L	25,295,329				25,295,329	
45. Utah	UT	L	9,760,436				9,760,436	
46. Vermont	VT	L	114,426				114,426	
47. Virginia	VA	L	5,745,196				5,745,196	
48. Washington	WA	L	4,509,399				4,509,399	
49. West Virginia	WV	L	542,495				542,495	
50. Wisconsin	WI	L	4,123,849				4,123,849	
51. Wyoming	WY	L	238,789				238,789	
52. American Samoa	AS	N	1,092				1,092	
53. Guam	GU	N						
54. Puerto Rico	PR	N	212,188				212,188	
55. U.S. Virgin Islands	VI	N	3,378				3,378	
56. Northern Mariana Islands	MP	N	549				549	
57. Canada	CAN	N	21,025				21,025	
58. Aggregate Other Aliens	OT	XXX	1,219,382				1,219,382	
59. Subtotal	XXX		369,886,879				369,886,879	
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,927,167				1,927,167	
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		553,382				553,382	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		372,367,428				372,367,428	
96. Plus Reinsurance Assumed	XXX		25,312,300				25,312,300	
97. Totals (All Business)	XXX		397,679,728				397,679,728	
98. Less Reinsurance Ceded	XXX		167,045,293				167,045,293	
99. Totals (All Business) less Reinsurance Ceded	XXX		230,634,435				230,634,435	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		1,219,382				1,219,382	
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		1,219,382				1,219,382	
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

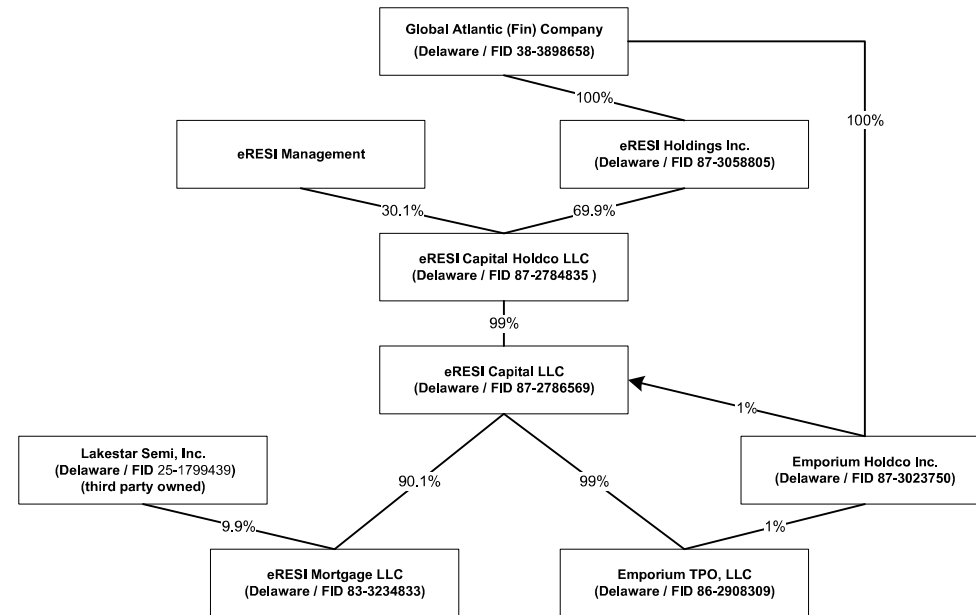
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 N - None of the above - Not allowed to write business in the state.....7

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

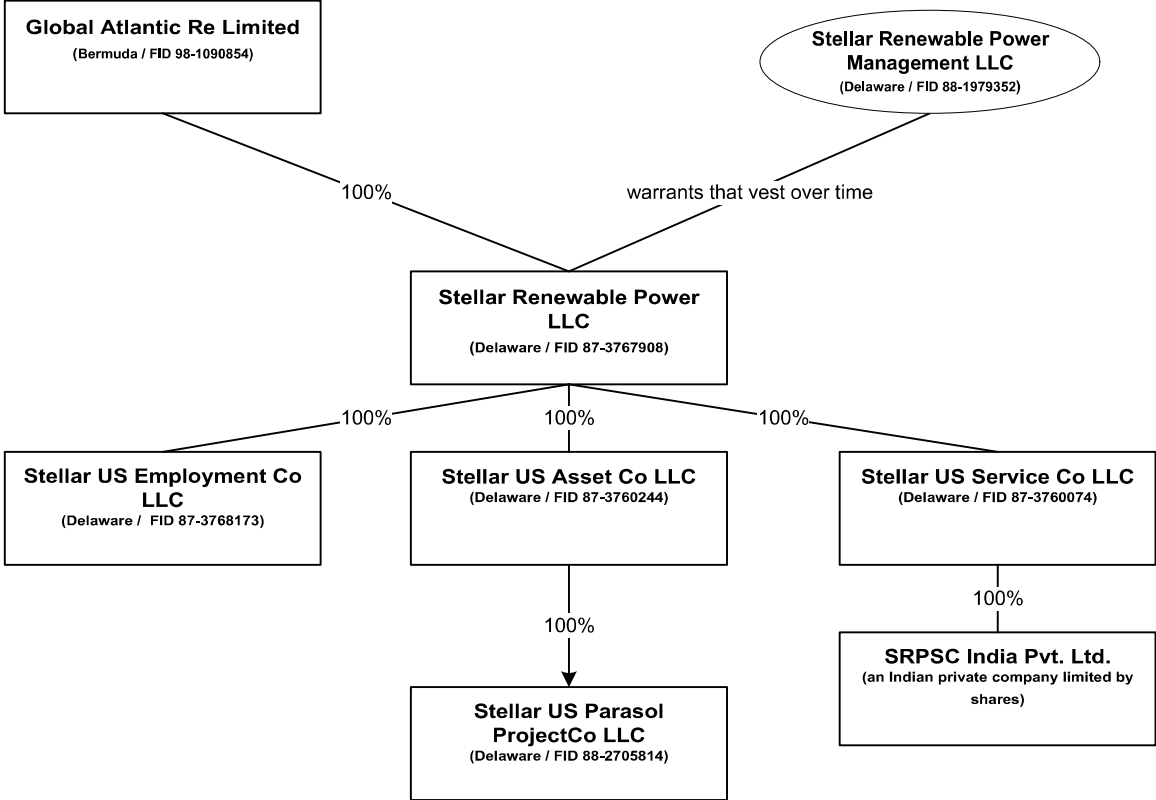
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART**



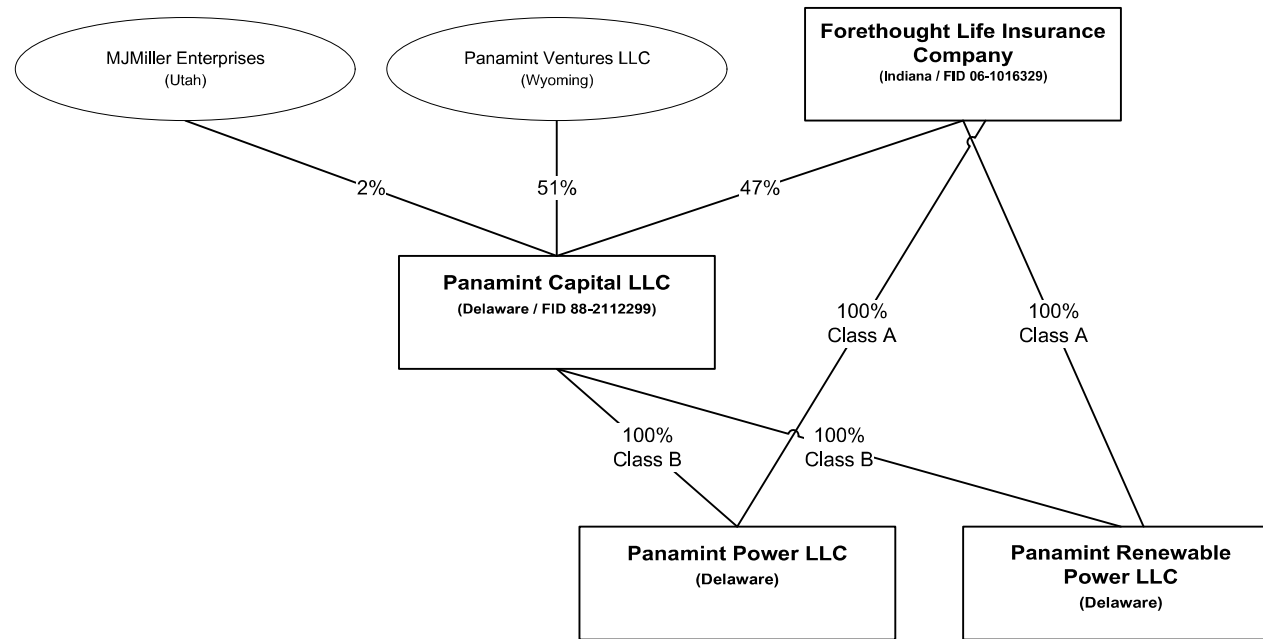
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART**



STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1452583				Global Atlantic Assurance Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	The Global Atlantic Financial Group LLC		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			04-6145677				Nav Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Holdings Inc.	Ownership	69.900	The Global Atlantic Financial Group LLC		
			87-2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Management	Ownership	30.100	The Global Atlantic Financial Group LLC		
			87-2786569				eRESI Capital LLC	DE	NIA	eRESI Capital Holdco LLC	Ownership	99.000	The Global Atlantic Financial Group LLC		
			87-2786569				eRESI Capital LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC		
			87-3023750				Emporium Holdco Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			83-3234833				eRESI Mortgage LLC	DE	NIA	eRESI Capital LLC	Ownership	90.100	The Global Atlantic Financial Group LLC		
			86-2908309				Emporium TPO, LLC	DE	NIA	eRESI Capital LLC	Ownership	99.000	The Global Atlantic Financial Group LLC		
			86-2908309				Emporium TPO, LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC		
			88-3767908				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-3768173				Stellar US Employment Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-3760244				Stellar US Asset Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			87-3760074				Stellar US Service Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			88-2705814				Stellar US Parasol ProjectCo LLC	DE	NIA	Stellar US Asset Co LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
							SRPSC India Pvt. Ltd.	IND	NIA	Stellar US Service Co LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			88-2112299				Panamint Capital LLC	DE	NIA	Forethought Life insurance Company	Ownership	47.000	The Global Atlantic Financial Group LLC		
			88-2112299				Panamint Capital LLC	DE	NIA	Panamint Ventures LLC	Ownership	51.000	The Global Atlantic Financial Group LLC		

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)	*
			88-2112299				Panamint Capital LLC	DE	NIA	MJ Miller Enterprises	Ownership	2.000	The Global Atlantic Financial Group LLC		
							Panamint Power LLC	DE	NIA	Forethought Life insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
							Panamint Renewable Power	DE	NIA	Forethought Life insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		

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.	NO

AUGUST FILING

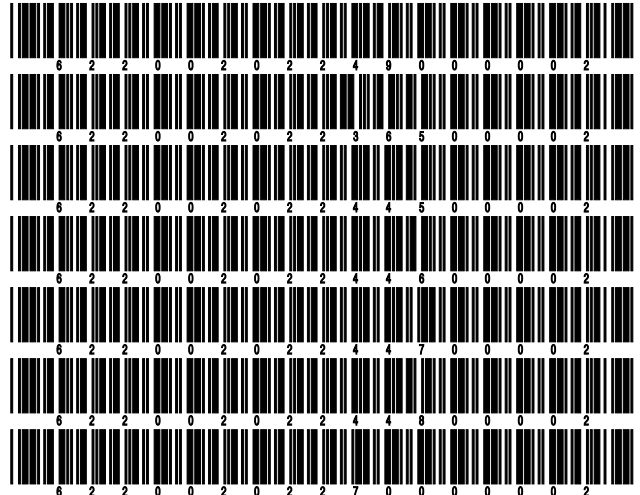
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1. The Company has no Trusteed Surplus.
2. The Company does not have any Medicare Part D coverage business.
3. The Company has no indexed annuity contracts.
4. The Company has no indexed annuity contracts.
5. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
- 8.

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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Accounts Receivable	178,453	178,453		
2597. Summary of remaining write-ins for Line 25 from overflow page	178,453	178,453		

Additional Write-ins for Liabilities Line 25

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

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,022,801,576	1,063,757,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	250,405,545	15,221,440
2.2 Additional investment made after acquisition	8,810,627	
3. Capitalized deferred interest and other		
4. Accrual of discount	769,345	929,502
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	2,746,159	(714,927)
7. Deduct amounts received on disposals	230,885,885	55,785,537
8. Deduct amortization of premium and mortgage interest points and commitment fees	253,315	606,299
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,054,394,052	1,022,801,576
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,054,394,052	1,022,801,576
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,054,394,052	1,022,801,576

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	336,227,547	352,730,066
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,696,370	
2.2 Additional investment made after acquisition	199,028	19,636,747
3. Capitalized deferred interest and other		
4. Accrual of discount		561
5. Unrealized valuation increase (decrease)	(11,756,854)	69,217,158
6. Total gain (loss) on disposals	7,920,000	871,052
7. Deduct amounts received on disposals	18,215,604	106,228,037
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	320,070,487	336,227,547
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	320,070,217	336,227,277

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,161,013,077	7,910,553,566
2. Cost of bonds and stocks acquired	752,371,819	3,154,757,914
3. Accrual of discount	6,437,517	31,372,459
4. Unrealized valuation increase (decrease)	32,852,284	106,576,444
5. Total gain (loss) on disposals	(15,427,986)	252,405,948
6. Deduct consideration for bonds and stocks disposed of	1,374,193,502	2,286,426,640
7. Deduct amortization of premium	5,691,235	28,667,963
8. Total foreign exchange change in book/adjusted carrying value	(14,122,791)	(4,977,437)
9. Deduct current year's other than temporary impairment recognized	1,139,031	206,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		25,624,786
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,542,100,152	9,161,013,077
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,542,100,152	9,161,013,077

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,673,737,868	264,327,271	430,097,064	10,250,544	4,673,737,868	4,518,218,619		4,909,504,803
2. NAIC 2 (a)	3,209,899,212	128,798,909	180,639,070	(27,890,518)	3,209,899,212	3,130,168,533		3,459,978,788
3. NAIC 3 (a)	81,753,988	15,206,981	5,199,321	(690,977)	81,753,988	91,070,671		64,744,801
4. NAIC 4 (a)	22,978,227	33,600	612,915	(643,208)	22,978,227	21,755,704		24,280,014
5. NAIC 5 (a)	2,550,375			(531,523)	2,550,375	2,018,852		2,034,333
6. NAIC 6 (a)	148,846,965	18,260,208	32,834,265	5,798,707	148,846,965	140,071,615		120,208,729
7. Total Bonds	8,139,766,635	426,626,969	649,382,635	(13,706,975)	8,139,766,635	7,903,303,994		8,580,751,468
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2		20,000,000		468,000		20,468,000		
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock		20,000,000		468,000		20,468,000		
15. Total Bonds and Preferred Stock	8,139,766,635	446,626,969	649,382,635	(13,238,975)	8,139,766,635	7,923,771,994		8,580,751,468

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

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

S102

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		11,881,795
2. Cost of short-term investments acquired	14,106,218	
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	14,106,218	11,881,795
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	119,136,764
2. Cost Paid/(Consideration Received) on additions	116,056,946
3. Unrealized Valuation increase/(decrease)	(56,240,492)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	79,142,568
6. Considerations received/(paid) on terminations	110,996,733
7. Amortization	(119,022,290)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	21,338,959
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	49,415,721
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	49,415,721

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	6,830,181
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	(476,399)
3.12 Section 1, Column 15, prior year	6,830,181
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	(7,306,580)
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)	(7,306,580)
4.1 Cumulative variation margin on terminated contracts during the year	(26,836,829)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(26,836,829)
4.23 SSAP No. 108 adjustments	(26,836,829)
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)	(476,399)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(476,399)

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	49,415,721
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(476,399)
3. Total (Line 1 plus Line 2).....	48,939,322
4. Part D, Section 1, Column 6.....	162,880,209
5. Part D, Section 1, Column 7.....	(113,940,886)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
Fair Value Check	
7. Part A, Section 1, Column 16.....	(3,529,270)
8. Part B, Section 1, Column 13.....	(476,399)
9. Total (Line 7 plus Line 8).....	(4,005,669)
10. Part D, Section 1, Column 9.....	110,084,036
11. Part D, Section 1, Column 10.....	(114,089,705)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	136,161,057
14. Part B, Section 1, Column 20.....	15,149,274
15. Part D, Section 1, Column 12.....	151,310,331
16. Total (Line 13 plus Line 14 minus Line 15).....	.....

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	79,166,005	478,190,037
2. Cost of cash equivalents acquired	2,603,523,215	4,941,590,567
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,528,763,221	5,340,614,599
7. Deduct amortization of premium	84	
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	153,925,915	79,166,005
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	153,925,915	79,166,005

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
5300210	Columbus		OH		04/06/2022	4.670	759,479		1,120,000
5300216	San Mateo		CA		04/05/2022	4.052	2,939,300		3,990,000
5300221A0	San Jose		CA		02/15/2022	3.523		8,810,627	83,210,266
5300224	San Diego		CA		06/02/2022	5.500	573,600		6,323,940
5300225A6	Plano		TX		06/14/2022	4.542	11,113,500		18,928,800
5300225B4	Plano		TX		06/14/2022	4.500	717,000		18,928,800
5300255	San Diego		CA		06/08/2022	2.600	1,545,525		3,065,000
0599999. Mortgages in good standing - Commercial mortgages-all other							17,648,405	8,810,627	135,566,806
0899999. Total Mortgages in good standing							17,648,405	8,810,627	135,566,806
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							17,648,405	8,810,627	135,566,806

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805162245	Pembroke Pines	FL		12/22/2016	04/27/2022	12,575,740		(25,350)			(25,350)	12,550,391	12,550,391			
5300058	San Diego	CA		08/05/2019	04/01/2022	44,000,000						44,000,000	44,000,000			
805143427	Palm Beach Gardens	FL		06/29/2012	04/19/2022	33,351,348		(44,700)			(44,700)	33,314,273	33,314,273			
0199999. Mortgages closed by repayment						89,927,088		(70,050)			(70,050)	89,864,664	89,864,664			
805161908	Decatur	GA		11/14/2016		168,805						168,805	168,805			
805151289	San Pedro	CA		03/19/2015		24,440		12,102			12,102	36,541	36,541			
805172228	Mesa	AZ		12/11/2017		48,263						48,263	48,263			
805151297	Santa Clara	CA		03/19/2015		47,816		2			2	47,818	47,818			
805151313	Vancouver	WA		03/19/2015		31,442		1			1	31,443	31,443			
805151305	Vancouver	WA		03/19/2015		27,182		1			1	27,182	27,182			
805151370	Dallas	TX		07/10/2015		193,554						193,554	193,554			
805172384	Skokie	IL		02/21/2018		54,463						54,463	54,463			
805161718	Brownstown	MI		09/15/2016		283,009						283,009	283,009			
805181179	San Antonio	TX		04/24/2018		92,418						92,418	92,418			
805143336	Vancouver	WA		01/06/2012		98,338		(1,648)			(1,648)	96,690	96,690			
805143310	Tempe	AZ		10/31/2011		137,935		(441)			(441)	137,494	137,494			
805143369	Plymouth	MN		04/02/2012		75,402		1,164			1,164	76,566	76,566			
805151008	Costa Mesa	CA		03/19/2015		17,969		1			1	17,970	17,970			
805143351	Ankeny	IA		04/18/2013		80,250		3,932			3,932	84,181	84,181			
805143344	Huntington Beach	CA		01/31/2012		100,888		1,279			1,279	102,167	102,167			
805143385	San Mateo	CA		05/24/2012		45,162		(24)			(24)	45,137	45,137			

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	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
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805181310	New Castle	PA		07/13/2018		41,805						41,805		41,805		
805161882	Homewood	AL		10/03/2016		119,166						119,166		119,166		
805181328	Hermitage	PA		07/13/2018		51,453						51,452		51,452		
805143401	Phoenix	AZ		07/11/2012		280,848		993			993	281,840		281,840		
805143476	Ankeny	IA		03/05/2012		16,481		1,071			1,071	17,552		17,552		
805143492	Franklin	NJ		03/18/2008		101,000		(578)			(578)	100,423		100,423		
805151727	Bellevue	WA		10/09/2015		20,322						20,322		20,322		
80515128A	San Pedro	CA		08/30/2018		15,423		1			1	15,423		15,423		
805162138	Austin	TX		11/02/2016		88,816						88,816		88,816		
5300070	Conway	AR		12/04/2019		188,411		49			49	188,459		188,459		
805181989	Indian Land	SC		08/28/2018		56,989						56,989		56,989		
80515129A	Santa Clara	CA		08/30/2018		5,407		2,667			2,667	8,074		8,074		
805151461	Bonita Springs	FL		07/30/2015		75,300						75,300		75,300		
805142478	Chatanooga	TN		03/11/2015		49,250						49,250		49,250		
805142486	Goodlettsville	TN		03/12/2015		86,650						86,650		86,650		
805142452	West Covina	CA		02/04/2015		45,210						45,210		45,210		
805171113	Manhattan Beach	CA		03/02/2017		179,904						179,904		179,904		
80515100A	Costa Mesa	CA		08/30/2018		5,643		1			1	5,644		5,644		
805151990	Lexington	KY		12/14/2015		244,228						244,228		244,228		
805195112	Los Angeles	CA		09/06/2017		59,743						59,744		59,744		
805195054	Alhambra	CA		06/23/2017		54,583						54,583		54,583		
80515130A	Vancouver	WA		08/30/2018		6,506		1			1	6,507		6,507		
805162419	Luterville	MD		02/28/2017		82,202		182			182	82,203		82,203		
805162385	Hamilton Township	NJ		12/29/2016		54,856						54,857		54,857		
805162328	Dallas	TX		12/09/2016		66,328						66,328		66,328		
805195161	Ashburn	VA		12/21/2018		32,952						32,952		32,952		
805162351	Nashville	TN		01/16/2017		123,794						123,794		123,794		
80515131A	Vancouver	WA		08/30/2018		8,327						8,327		8,327		
805195153	Tampa	FL		12/14/2018		49,564		(47)			(47)	49,517		49,517		
805162369	Santa Monica	CA		02/06/2017		71,166						71,165		71,165		
805143179	Salem	OR		08/01/2007		79,208						79,209		79,209		
805143161	Shakopee	MN		12/07/2007		133,147		(418)			(418)	132,730		132,730		
805143138	Durango	CO		07/20/2006		408,288		(18,996)			(18,996)	389,291		389,291		
805143294	Berkeley	CA		06/30/2011		176,192		4,673			4,673	180,866		180,866		
805181047	Portland	OR		03/12/2018		53,413						53,413		53,413		
805143286	Madison	WI		09/01/2011		20,968		348			348	21,316		21,316		
805182383	Delray Beach	FL		12/17/2018		30,958						30,958		30,958		
5300003	Irving	TX		10/02/2017		95,916		7			7	95,923		95,923		
805152162	Tuscaloosa	AL		12/16/2015		81,729						81,730		81,730		
805161320	Santa Monica	CA		06/01/2016		167,338						167,338		167,338		
805161387	Seattle	WA		06/28/2016		115,840						115,840		115,840		
5300222A9	Anaheim	CA		02/15/2022								573,600		573,600		
0299999. Mortgages with partial repayments						5,604,633		6,426			6,426	6,184,659		6,184,659		
805151222	Irvine	CA		04/07/2015	06/23/2022	31,484,230						31,484,229		32,011,087		526,858
805172004	Portsmouth	VA		10/10/2017	06/23/2022	7,670,272						7,670,272		8,233,322		563,050
805181203	Atlanta	GA		05/01/2018	06/23/2022	8,280,761		(300)			(300)	8,280,461		8,023,487		(256,973)
155151046	Irvine	CA		04/20/2015	06/23/2022	19,270,672						19,270,672		19,817,220		546,548
155181100	Cockeysville	MD		05/02/2018	06/23/2022	8,700,000						8,700,000		9,087,933		387,933
805195096	Vancouver	WA		08/10/2017	06/23/2022	2,009,630		(102)			(102)	2,009,528		2,154,016		144,488
805195088	Vancouver	WA		08/10/2017	06/23/2022	7,765,650		(404)			(404)	7,765,246		8,335,973		570,727
805152352	Hayward	CA		02/10/2016	06/23/2022	11,500,000						11,500,000		11,763,235		263,235
805143047	Laguna Beach	CA		10/16/2002	06/23/2022	76,115		(1,015)			(1,015)	75,100		75,501		400
5300216	San Mateo	CA		04/05/2022	06/23/2022			25			25	2,939,325		2,939,300		(25)
5300210	Columbus	OH		04/06/2022	06/23/2022			9			9	759,488		759,525		37
5300255	San Diego	CA		04/29/2022	06/23/2022			785			785	1,546,310		1,546,193		(117)
0399999. Mortgages disposed						96,757,330		(1,002)			(1,002)	102,000,631		104,746,792		2,746,161
0599999 - Totals						192,289,051		(64,626)			(64,626)	198,049,954		200,796,115		2,746,161

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000-00-0	RABBI TRUST		US	Rabbi Trust		10/01/2013			162,264			
BGA06B-EP-2	LENNAR CORPORATION		US	Lennar Multifamily BTC Venture GP, LLC		11/12/2015			10,905		1,440,237	7.895
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
BGA12A-6G-5	DB WORKING CAPITAL FACILITY POOL 4 - ABS		US	DB WORKING CAPITAL FACILITY POOL 4 - ABS		06/14/2022		5,696,370				
2999999. Collateral Loans - Unaffiliated												
4899999. Total - Unaffiliated												
4999999. Total - Affiliated												
5099999 - Totals												

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (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						
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND		DE	Capital Distribution	05/26/2015	05/05/2022	104,187						104,187	104,187				108,367	
BGA05S-NG-8	STRATEGIC GROWTH BANCORP INC		US	Capital Distribution	03/01/2019	06/29/2022								7,920,000		7,920,000	7,920,000		
BGA06S-VO-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Capital Distribution	10/28/2018	06/16/2022	1,206,279						1,206,279	1,206,279				709,302	
BGA06B-EP-2	LENNAR CORPORATION		US	Capital Distribution	11/12/2015	06/14/2022	1,266,366						1,266,366	1,266,366				1,036,870	
000000-00-0	RABBI TRUST		US	Rabbi Trust	10/01/2013	06/30/2022	1,715,455						1,715,455	1,715,455					
1999999. Joint Venture Interests - Common Stock - Unaffiliated																			
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1		US	Direct	07/20/2015	05/02/2022	216,378						216,378	216,378				26,747	
2999999. Collateral Loans - Unaffiliated																			
4899999. Total - Unaffiliated																			
4999999. Total - Affiliated																			
5099999 - Totals																			

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
20772K-08-8	CONNECTICUT ST		.06/23/2022	J.P. MORGAN SECURITIES INC		274,231	350,000	4,871	1.D FE
57582R-06-6	MASSACHUSETTS (COMMONWEALTH OF)		.06/23/2022	J.P. MORGAN SECURITIES INC		997,122	1,370,000	8,524	1.B FE
57582R-07-4	MASSACHUSETTS (COMMONWEALTH OF)		.06/23/2022	J.P. MORGAN SECURITIES INC		740,657	1,035,000	6,440	1.B FE
57582R-08-2	MASSACHUSETTS (COMMONWEALTH OF)		.06/23/2022	J.P. MORGAN SECURITIES INC		1,020,827	1,450,000	9,022	1.B FE
57582R-09-0	MASSACHUSETTS (COMMONWEALTH OF)		.06/23/2022	J.P. MORGAN SECURITIES INC		975,395	1,420,000	8,836	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions									XXX
01728L-FL-1	ALLEGHENY CNTY PA ARPT AUTH ARPT REV		.04/01/2022	CITIGROUP GLOBAL MARKETS, INC		427,745	420,000	4,340	1.F FE
161037-3S-3	CHARLOTTE N C CTFS PARTN		.06/23/2022	J.P. MORGAN SECURITIES INC		9,889,104	12,715,000	23,311	1.B FE
345105-JD-3	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		.06/23/2022	RAYMOND JAMES/FI		4,355,273	5,280,000	81,107	1.E FE
544445-UZ-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV		.04/01/2022	JEFF GA		395,228	420,000	6,230	1.D FE
59261A-G3-5	METROPOLITAN TRANSN AUTH N Y REV		.05/13/2022	WELLS FARGO SECURITIES, LLC		2,870,000	2,870,000	757	1.G FE
592647-KN-0	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		.05/18/2022	J.P. MORGAN SECURITIES LLC		4,445	5,000	27	1.D FE
64971X-YB-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.06/23/2022	CITIGROUP GLOBAL MARKETS, INC		526,090	675,000	7,988	1.A FE
64990F-PX-6	NEW YORK STATE DORMITORY AUTHORITY		.06/23/2022	CITIGROUP GLOBAL MARKETS, INC		1,719,149	2,217,500	23,653	1.B FE
64990F-X7-4	NEW YORK STATE DORMITORY AUTHORITY		.06/23/2022	J.P. MORGAN SECURITIES INC		1,636,113	2,000,000	17,111	1.B FE
64990F-YS-7	NEW YORK STATE DORMITORY AUTHORITY		.06/23/2022	J.P. MORGAN SECURITIES LLC		4,649,868	6,000,000	49,000	1.B FE
64990F-YT-5	NEW YORK STATE DORMITORY AUTHORITY		.06/23/2022	J.P. MORGAN SECURITIES LLC		7,715,315	10,000,000	81,667	1.B FE
650036-AQ-9	NEW YORK ST URBAN DEV CORP REV		.06/23/2022	UBS SECURITIES INC.		3,086,126	4,000,000	32,667	1.B FE
73358W-JA-3	PORT AUTH N Y & N J		.06/23/2022	Direct		998,500	1,020,000	10,357	1.D FE
73358X-FT-4	PORT AUTH N Y & N J		.05/13/2022	Bank of America Merrill Lynch		3,047,734	3,100,000	31,667	1.D FE
914126-DZ-5	UNIVERSITY CALIF REVS		.06/23/2022	Direct		3,471,571	3,000,000	18,829	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues									XXX
00108W-AJ-9	AEP TEXAS INC		.06/23/2022	J.P. MORGAN SECURITIES LLC		500,323	585,000	3,507	2.A FE
001516-AA-3	SP SOLAR 4 DEBT - ABS		.04/01/2022	PAYMENT IN KIND		1,158,176	1,158,176		1.F PL
00191V-AB-6	APS 152 1M2 - CMO/PMBS		.06/23/2022	Direct		4,923,606	8,922,524	2,493	1.D FM
00206R-KA-9	AT&T INC		.06/23/2022	Mizuho Securities USA, Inc.		7,741,943	10,000,000	22,306	2.B FE
00206R-KJ-0	AT&T INC		.06/23/2022	Direct		4,534,980	6,024,000	57,395	2.B FE
00206R-LJ-9	AT&T INC		.06/23/2022	Direct		7,132,106	9,687,000	93,614	2.B FE
002824-BH-2	ABBOTT LABORATORIES		.06/23/2022	Direct		1,618,062	1,542,000	4,827	1.E FE
032654-AK-1	ANALOG DEVICES INC		.06/23/2022	Direct		1,066,704	1,000,000	1,178	1.G FE
037833-CD-0	APPLE INC		.06/23/2022	Direct		1,371,157	1,500,000	22,298	1.B FE
039483-BQ-4	ARCHER-DANIELS-MIDLAND CO		.06/23/2022	Direct		10,566,115	10,475,000	128,319	1.F FE
05609W-AQ-6	BX 2022-IND F - CMBS		.06/23/2022	MORGAN STANLEY & CO. LLC		20,519,555	21,619,952	29,137	1.A Z
095408-AA-4	BLUE EAGLE 2020-1B CLASS A		.05/23/2022	CREDIT		432,974	432,974		1.A PL
095408-AB-2	BLUE EAGLE 2020-1B CLASS B		.05/23/2022	CREDIT		92,400	92,400		1.C PL
095408-AC-0	BLUE EAGLE 2020-1B CLASS C		.05/23/2022	CREDIT		41,400	41,400		1.F PL
095408-AD-8	BLUE EAGLE 2020-1B CLASS D		.05/23/2022	CREDIT		31,800	31,800		2.B PL
095408-AE-6	BLUE EAGLE 2020-1B CLASS E		.05/23/2022	CREDIT		33,600	33,600		3.B PL
12604*-AA-3	SP SOLAR 2 DEBT - ABS		.04/01/2022	PAYMENT IN KIND		4,531,630	4,531,630		1.F PL
20030N-CM-1	COMCAST CORP		.06/23/2022	Direct		1,219,444	1,250,000	11,097	1.G FE
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		.06/23/2022	Direct		3,052,699	3,500,000	15,240	2.A FE
219350-BQ-7	CORNING INC		.06/23/2022	J.P. MORGAN SECURITIES LLC		1,447,729	1,560,000	8,974	2.A FE
26186R-AA-9	DREXEL UNIVERSITY		.06/23/2022	WELLS FARGO SECURITIES, LLC		6,131,714	8,000,000	37,151	1.E FE
278865-AW-0	ECOLAB INC		.06/23/2022	Direct		357,491	422,000	2,255	1.G FE
278865-BA-7	ECOLAB INC		.06/23/2022	Direct		2,465,764	2,709,000	6,539	1.G FE
30036F-AA-9	EVERGY KANSAS CENTRAL INC		.06/23/2022	CITIGROUP GLOBAL MARKETS INC.		2,943,389	3,685,000	24,014	1.F FE
30251B-AB-4	FMR LLC		.06/23/2022	Direct		974,729	880,000	5,991	1.E FE
38682A-AA-0	CRE GRANDVIEW SENIOR NOTE		.04/01/2022	Payment In Kind		125,973	125,973		2.B PL
404726-AA-1	SP SOLAR 3 DEBT - ABS		.04/01/2022	PAYMENT IN KIND		5,943,675	5,943,675		1.F PL
429827-AS-7	HEF 2004-1 1B2 - ABS		.06/23/2022	Direct		6,932,811	7,940,000	10,202	1.C FE
456758-AA-5	INFINITY LD ASSET HOLDINGS LLC A1 - ABS		.04/01/2022	Direct		7,293,470	7,047,569		1.F PL
571676-AF-2	MARS INC		.06/23/2022	Direct		1,549,969	1,700,000	15,295	1.F FE
651639-AV-8	NEWMONT CORPORATION		.06/23/2022	Direct		3,199,832	3,148,000	6,672	2.A FE
65473Q-AX-1	NISOURCE INC		.06/23/2022	Direct		4,551,668	4,407,000	5,827	2.B FE

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65540X-AR-8	MIFR 15SR 4A3 - CMO/FMBS		.06/25/2022	Direct		29,706	29,706		1.D FM
665772-CQ-0	NORTHERN STATES POWER CO		.06/23/2022	Morgan Stanley		852,289	1,000,000	9,800	1.E FE
68268N-AG-8	ONEOK PARTNERS LP		.06/23/2022	Direct		4,754,344	4,958,000	119,784	2.B FE
695156-AV-1	PACKAGING CORP OF AMERICA		.06/23/2022	Direct		4,228,011	5,041,000	4,537	2.B FE
716743-AR-0	PETRONAS CAPITAL LTD	C.	.06/23/2022	Direct		2,513,206	2,680,000	21,001	1.G FE
773903-AJ-8	ROCKWELL AUTOMATION INC		.06/23/2022	Direct		1,287,319	1,400,000	18,293	1.G FE
775109-BN-0	ROGERS COMMUNICATIONS INC	C.	.06/23/2022	Direct		7,630,781	9,000,000	56,550	2.A FE
78438E-AA-4	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		30,792	30,792		2.C PL
78438E-AA-4	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		33,761	33,761		2.C PL
78438E-AB-2	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		434,751	434,751		3.B PL
78438E-AB-2	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		41,578	41,578		3.B PL
78438E-AC-0	SE BIG FIVE BORROWER LLC		.06/30/2022	Payment In Kind		26,483	26,483		6.
78439F-AA-1	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		10,836,351	10,836,351		2.C PL
78439F-AA-1	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		47,123	47,123		2.C PL
78439F-AB-9	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		3,715,081	3,715,081		3.B PL
78439F-AB-9	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		66,381	66,381		3.B PL
78439F-AC-7	SE BIG FIVE BORROWER LLC		.06/30/2022	SPECIALTY FINANCE		43,386	43,386		6.
78439F-AB-3	SE BIG FIVE BORROWER LLC		.06/30/2022	SPECIALTY FINANCE		550,890	550,890		2.C PL
78439F-AC-1	SE BIG FIVE BORROWER LLC		.06/30/2022	SPECIALTY FINANCE		1,335,699	1,335,699		3.B PL
78439F-AD-9	SE BIG FIVE BORROWER LLC		.06/30/2022	Payment In Kind		58,323	58,323		1.A PL
78440*-AA-2	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		328,957	328,957		2.C PL
78440*-AA-2	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		73,552	73,552		2.C PL
78440*-AB-0	SE BIG FIVE BORROWER LLC		.04/01/2022	SPECIALTY FINANCE		117,299	117,299		3.B PL
78440*-AB-0	SE BIG FIVE BORROWER LLC		.06/30/2022	Direct		60,344	60,344		3.B PL
78440*-AC-8	SE BIG FIVE BORROWER LLC		.06/30/2022	Payment In Kind		43,158	43,158		6.
84756N-AE-9	SPECTRA ENERGY PARTNERS LP		.06/23/2022	Direct		6,288,814	6,014,000	87,470	2.A FE
86765B-AP-4	ENERGY TRANSFER LP		.06/23/2022	Direct		2,567,124	2,938,000	35,468	2.C FE
87971M-BH-5	TELUS CORP	C.	.06/23/2022	CREDIT SUISSE SECURITIES (USA)		7,034,947	7,510,000	35,506	2.A FE
882508-BD-5	TEXAS INSTRUMENTS INC		.06/23/2022	Direct		4,794,389	5,000,000	21,903	1.E FE
886546-AD-2	TIFFANY & CO		.06/23/2022	Direct		1,975,886	2,001,000	22,333	1.E FE
898813-AR-1	TUCSON ELECTRIC POWER CO		.06/23/2022	CITIGROUP GLOBAL MARKETS INC.		4,186,692	4,967,000	4,415	1.G FE
906548-CN-0	UNION ELECTRIC CO		.06/23/2022	Morgan Stanley		1,055,528	1,200,000	10,933	1.F FE
911312-BS-4	UNITED PARCEL SERVICE INC		.06/23/2022	Direct		4,109,388	4,900,000	51,831	1.F FE
913017-BP-3	RAYTHEON TECHNOLOGIES CORP		.06/23/2022	Direct		4,108,514	3,673,000	98,737	2.A FE
920253-AE-1	VALMONT INDUSTRIES INC		.06/23/2022	Direct		4,729,826	4,942,000	59,098	2.C FE
96950F-AF-1	WILLIAMS COMPANIES INC		.06/23/2022	Direct		3,921,339	3,673,000	43,709	2.B FE
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		.05/23/2022	CREDIT		294,112	294,112		6.
BGA0VC-44-0	CRE MAPLEWOOD DEBT - ABS		.06/15/2022	SPECIALTY FINANCE		10,286,389	10,286,389		1.D PL
BGA0WD-6W-1	ORIGIS MW2 DEBT - ABS		.06/15/2022	SPECIALTY FINANCE		712,116	712,116		1.F PL
BGA0W3-CP-3	BLUE EAGLE 2020-3A CLASS A		.06/30/2022	CREDIT		5,707,312	5,718,814		1.A PL
BGA0W3-CR-9	BLUE EAGLE 2020-3A CLASS B		.06/30/2022	CREDIT		1,686,251	1,689,650		1.C PL
BGA0W3-CS-7	BLUE EAGLE 2020-3A CLASS C		.06/30/2022	CREDIT		1,037,693	1,039,784		1.F PL
BGA0W3-CU-2	BLUE EAGLE 2020-3A CLASS D		.06/30/2022	CREDIT		907,981	909,811		2.B PL
BGA0W3-CV-0	BLUE EAGLE 2020-3A CLASS E		.06/30/2022	CREDIT		1,037,693	1,039,784		3.B PL
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		.06/30/2022	CREDIT		2,594,233	2,599,461		6.
BGA0W6-TE-3	RS RENTAL - AVENUE ONE - ABS		.06/27/2022	RESIDENTIAL		2,174,903	2,174,903		1.E PL
BGA0WD-JU-3	BLUE EAGLE 2021-2A CLASS A	B.	.06/28/2022	CREDIT		697,626	698,838		1.A PL
BGA0WD-JV-1	BLUE EAGLE 2021-2B CLASS A	D.	.05/09/2022	CREDIT		1,331,401	1,331,401		1.A PL
BGA0WD-JW-9	BLUE EAGLE 2021-2A CLASS B	B.	.06/28/2022	CREDIT		206,114	206,475		1.C PL
BGA0WD-JX-7	BLUE EAGLE 2021-2B CLASS B	D.	.05/09/2022	CREDIT		393,369	393,369		1.C PL
BGA0WD-JY-5	BLUE EAGLE 2021-2A CLASS C	B.	.06/28/2022	CREDIT		126,839	127,061		1.F PL
BGA0WD-JZ-2	BLUE EAGLE 2021-2B CLASS C	D.	.05/09/2022	CREDIT		242,073	242,073		1.F PL
BGA0WD-K0-7	BLUE EAGLE 2021-2A CLASS D	B.	.06/28/2022	CREDIT		111,985	111,179		2.B PL
BGA0WD-K1-5	BLUE EAGLE 2021-2B CLASS D	D.	.05/09/2022	CREDIT		211,814	211,814		2.B PL
BGA0WD-K2-3	BLUE EAGLE 2021 2A CLASS E	B.	.06/28/2022	CREDIT		126,839	127,061		3.B PL

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0WD-K3-1	BLUE EAGLE 2021-2B CLASS E	D	.05/09/2022	CREDIT		242,073	242,073		3.B PL
BGA0WD-K7-2	BLUE EAGLE 2021-3A CLASS A		.06/30/2022	CREDIT		7,212,888	7,212,888		1.A PL
BGA0WD-K8-0	BLUE EAGLE 2021-3B CLASS A		.06/30/2022	CREDIT		6,801,898	6,791,757		1.A PL
BGA0WD-K9-8	BLUE EAGLE 2021-3A CLASS B		.06/30/2022	CREDIT		2,131,081	2,132,283		1.C PL
BGA0WD-KA-5	BLUE EAGLE 2021-3B CLASS B		.06/30/2022	CREDIT		2,009,652	2,006,656		1.C PL
BGA0WD-KB-3	BLUE EAGLE 2021-3A CLASS C		.06/30/2022	CREDIT		1,311,434	1,312,174		1.F PL
BGA0WD-KC-1	BLUE EAGLE 2021-3B CLASS C		.06/30/2022	CREDIT		1,236,709	1,234,865		1.F PL
BGA0WD-KD-9	BLUE EAGLE 2021-3A CLASS D		.06/30/2022	CREDIT		1,147,505	1,148,152		2.B PL
BGA0WD-KE-7	BLUE EAGLE 2021-3B CLASS D		.06/30/2022	CREDIT		1,082,120	1,080,507		2.B PL
BGA0WD-KF-4	BLUE EAGLE 2021-3A CLASS E		.06/30/2022	CREDIT		1,311,434	1,312,174		3.B PL
BGA0WD-KG-2	BLUE EAGLE 2021-3B CLASS E		.06/30/2022	CREDIT		1,236,709	1,234,865		3.B PL
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		.06/30/2022	CREDIT		3,278,586	3,280,435		6
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		.06/28/2022	CREDIT		3,091,772	3,087,162		6
BGA0WD-KK-3	BLUE EAGLE 2021-2B CLASS R	D	.05/09/2022	CREDIT		374,734	374,530		6
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R	B	.06/28/2022	CREDIT		547,547	548,306		6
BGA0XH-L5-5	RS RENTAL - AVENUE ONE - ABS		.06/27/2022	RESIDENTIAL		241,656	241,656		6
BGA0XL-8W-2	BLUE EAGLE 2021-1E TRANCHE A		.04/29/2022	CREDIT		1,365,000	1,365,000		1.A PL
BGA0XL-8X-0	BLUE EAGLE 2021-1F TRANCHE A		.04/29/2022	CREDIT		1,455,000	1,455,000		1.A PL
BGA0XL-8Y-8	BLUE EAGLE 2021-1G TRANCHE A		.04/29/2022	CREDIT		1,425,000	1,425,000		1.A PL
BGA0XL-8Z-5	BLUE EAGLE 2021-1H TRANCHE A		.04/29/2022	CREDIT		1,380,000	1,380,000		1.A PL
BGA0XL-9N-3	BLUE EAGLE 2021-1E TRANCHE D		.04/29/2022	CREDIT		364,000	364,000		2.B PL
BGA0XL-9P-8	BLUE EAGLE 2021-1F TRANCHE D		.04/29/2022	CREDIT		388,000	388,000		2.B PL
BGA0XL-9Q-6	BLUE EAGLE 2021-1G TRANCHE D		.04/29/2022	CREDIT		380,000	380,000		2.B PL
BGA0XL-9R-4	BLUE EAGLE 2021-1H TRANCHE D		.04/29/2022	CREDIT		368,000	368,000		2.B PL
BGA0XL-9S-2	BLUE EAGLE 2021-1E TRANCHE E		.04/29/2022	CREDIT		728,000	728,000		3.B PL
BGA0XL-9T-0	BLUE EAGLE 2021-1F TRANCHE E		.04/29/2022	CREDIT		776,000	776,000		3.B PL
BGA0XL-9U-7	BLUE EAGLE 2021-1G TRANCHE E		.04/29/2022	CREDIT		760,000	760,000		3.B PL
BGA0XL-9V-5	BLUE EAGLE 2021-1H TRANCHE E		.04/29/2022	CREDIT		736,000	736,000		3.B PL
BGA0YL-9P-9	RS RENTAL 11 - RESID - ABS		.06/27/2022	RESIDENTIAL		23,060	23,060		6
BGA0YL-9Q-7	RS RENTAL 11 - SENIOR - ABS		.06/27/2022	RESIDENTIAL		207,540	207,540		1.E PL
BGA0ZF-9B-1	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		.06/08/2022	INFINITY		208,311	208,311		1.F PL
BGA0ZG-9M-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		.06/08/2022	INFINITY		52,371	52,371		6
BGA0ZY-46-3	RS RENTAL 111 - SENIOR - ABS		.06/30/2022	Various		12,426,389	12,426,389		1.E PL
BGA0ZY-49-7	RS RENTAL 111 - RESID - ABS		.06/30/2022	Various		1,380,710	1,380,710		6
BGA10J-6J-2	BLUE EAGLE 2022-1A TRANCHE A		.06/17/2022	CREDIT		2,340,000	2,340,000		1.A PL
BGA10J-6K-9	BLUE EAGLE 2022-1A TRANCHE B		.06/17/2022	CREDIT		630,000	630,000		1.C PL
BGA10J-6L-7	BLUE EAGLE 2022-1A TRANCHE C		.06/17/2022	CREDIT		270,000	270,000		1.F PL
BGA10J-6M-5	BLUE EAGLE 2022-1A TRANCHE D		.06/17/2022	CREDIT		315,000	315,000		2.B PL
BGA10J-6N-3	BLUE EAGLE 2022-1A TRANCHE E		.06/17/2022	CREDIT		315,000	315,000		3.B PL
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		.06/17/2022	CREDIT		630,000	630,000		6
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		.06/17/2022	CREDIT		700,000	700,000		6
BGA10J-6R-4	BLUE EAGLE 2022-1B TRANCHE E		.06/17/2022	CREDIT		350,000	350,000		3.B PL
BGA10J-6S-2	BLUE EAGLE 2022-1B TRANCHE D		.06/17/2022	CREDIT		350,000	350,000		2.B PL
BGA10J-6T-0	BLUE EAGLE 2022-1B TRANCHE C		.06/17/2022	CREDIT		300,000	300,000		1.F PL
BGA10J-6U-7	BLUE EAGLE 2022-1B TRANCHE B		.06/17/2022	CREDIT		700,000	700,000		1.C PL
BGA10J-6V-5	BLUE EAGLE 2022-1B TRANCHE A		.06/17/2022	CREDIT		2,600,000	2,600,000		1.A PL
BGA10J-6W-3	BLUE EAGLE 2022-1C TRANCHE A		.06/17/2022	CREDIT		3,120,000	3,120,000		1.A PL
BGA10J-6X-1	BLUE EAGLE 2022-1C TRANCHE B		.06/17/2022	CREDIT		840,000	840,000		1.C PL
BGA10J-6Y-9	BLUE EAGLE 2022-1C TRANCHE C		.06/17/2022	CREDIT		360,000	360,000		1.F PL
BGA10J-6Z-6	BLUE EAGLE 2022-1C TRANCHE D		.06/17/2022	CREDIT		420,000	420,000		2.B PL
BGA10J-70-2	BLUE EAGLE 2022-1C TRANCHE E		.06/17/2022	CREDIT		420,000	420,000		3.B PL
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		.06/17/2022	CREDIT		840,000	840,000		6
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		.06/17/2022	CREDIT		700,000	700,000		6
BGA10J-73-6	BLUE EAGLE 2022-1D TRANCHE E		.06/17/2022	CREDIT		350,000	350,000		3.B PL
BGA10J-74-4	BLUE EAGLE 2022-1D TRANCHE D		.06/17/2022	CREDIT		350,000	350,000		2.B PL

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA10J-75-1	BLUE EAGLE 2022-1D TRANCHE C		.06/17/2022	CREDIT		300,000	300,000		1.F PL
BGA10J-76-9	BLUE EAGLE 2022-1D TRANCHE B		.06/17/2022	CREDIT		700,000	700,000		1.C PL
BGA10J-77-7	BLUE EAGLE 2022-1D TRANCHE A		.06/17/2022	CREDIT		2,600,000	2,600,000		1.A PL
BGA10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS		.06/29/2022	INFINITY		9,312,958	9,312,958		1.F PL
BGA00A-3U-3	INFINITY ASSET HOLDINGS LLC A6 - ABS		.04/01/2022	INFINITY		6,348,835	6,348,835		1.G PL
BGA11R-FF-1	CARDINAL AIR 2022-1 CLASS A		.04/04/2022	INFINITY		364,800	364,800		1.F PL
BGA11R-FG-9	CARDINAL AIR 2022-1 CLASS B		.04/04/2022	INFINITY		19,200	19,200		2.B PL
BGA11R-FH-7	CARDINAL AIR 2022-1 CLASS C		.04/04/2022	INFINITY		24,000	24,000		3.B PL
BGA11R-FJ-3	CARDINAL AIR 2022-1 CLASS D		.04/04/2022	INFINITY		33,600	33,600		4.B PL
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		.04/04/2022	INFINITY		38,400	38,400		6.
BGA124-NY-1	MCH SFR EQUITY - PLACEHOLDER - ABS		.05/26/2022	RESIDENTIAL		10,440,000	10,440,000		2.B Z
BGA124-NY-1	MCH SFR EQUITY - PLACEHOLDER - ABS		.06/27/2022	RESIDENTIAL		19,800,000	19,800,000		2.B Z
BGA129-KZ-0	MCH SFR EQUITY RESID - ABS		.05/26/2022	RESIDENTIAL		1,160,000	1,160,000		6.
BGA129-KZ-0	MCH SFR EQUITY RESID - ABS		.06/27/2022	RESIDENTIAL		2,200,000	2,200,000		6.
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					356,516,795	376,590,110	1,215,699	XXX
C5170E-AA-6	Lightning 2021-1 A - ABS	C.	.06/01/2022	SPECIALTY FINANCE		7,726,712	7,726,712		1.G PL
C5170E-AB-4	Lightning 2021-1 B - ABS	C.	.06/01/2022	SPECIALTY FINANCE		1,163,803	1,163,803		2.B PL
C8854E-AA-3	THUNDERBIR 2021-1 A - ABS	C.	.06/01/2022	SPECIALTY FINANCE		9,934,344	9,934,344		1.G PL
C8854E-AB-1	THUNDERBIRD 2021-1 FINANCING L.P. - ABS	C.	.06/01/2022	SPECIALTY FINANCE		1,496,322	1,496,322		2.B PL
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					20,321,181	20,321,181		XXX
BGA11K-LG-7	AMCP WORLDWISE HOLDINGS, INC. - INITIAL		.04/05/2022	DIRECT		750,000	750,000		3.B PL
BGA11K-LJ-1	AMCP WORLDWISE HOLDINGS, INC. - DELAYED		.04/05/2022	DIRECT		238,500	238,500		3.B PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					988,500	988,500		XXX
2509999997	Total - Bonds - Part 3					426,626,969	457,247,291	1,610,436	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					426,626,969	457,247,291	1,610,436	XXX
695263-20-2	PACWEST BANCORP		.06/01/2022	PIPER SANDLER & CO.	800,000,000		0.00		2.C PL
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					20,000,000	XXX		XXX
4509999997	Total - Preferred Stocks - Part 3					20,000,000	XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					20,000,000	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					20,000,000	XXX		XXX
6009999999	Totals					446,626,969	XXX	1,610,436	XXX

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol			
G1329#-AA-9	BLUE EAGLE 2019-1 A (AAA RATED)		04/15/2022	Direct		665,471	665,471	665,471	665,471						665,471						12/20/2034	1.A PL		
G1329#-AA-9	BLUE EAGLE 2019-1 A (AAA RATED)		06/23/2022	Direct		18,287,238	18,317,462	18,317,462	18,317,462						18,317,462		(30,224)	(30,224)		283,884	12/20/2034	1.A PL		
G1329#-AB-7	BLUE EAGLE 2019-1 B (AA RATED)		04/15/2022	Direct		187,298	187,298	185,549	187,075		223		223		187,298						12/20/2034	1.C PL		
G1329#-AB-7	BLUE EAGLE 2019-1 B (AA RATED)		06/23/2022	Direct		5,155,482	5,155,482	5,107,341	5,104,134		8,380		8,380		5,112,514		42,968	42,968		115,389	12/20/2034	1.C PL		
G1329#-AC-5	BLUE EAGLE 2019-1 C (A RATED)		04/15/2022	Direct		79,176	79,176	79,176	79,176						79,176						12/20/2034	1.F PL		
G1329#-AC-5	BLUE EAGLE 2019-1 C (A RATED)		06/23/2022	Direct		2,179,357	2,179,357	2,179,357	2,179,357						2,179,357					71,581	12/20/2034	1.F PL		
G1329#-AD-3	BLUE EAGLE 2019-1 D (BBB RATED)		06/23/2022	Direct		1,845,674	1,845,674	1,845,674	1,845,674						1,845,674					71,806	12/20/2034	2.B PL		
G1329*-AA-3	BLUE EAGLE 2016-1 A (AAA RATED)		06/23/2022	Direct		16,289,539	16,309,078	16,309,078	16,309,078						16,309,078		(19,539)	(19,539)			05/23/2032	1.A PL		
G1329*-AB-1	BLUE EAGLE 2016-1 B (AA RATED)		06/23/2022	Direct		3,748,591	3,752,510	3,752,510	3,752,510						3,752,510		(3,920)	(3,920)		57,807	05/23/2032	1.C PL		
G1329*-AC-9	BLUE EAGLE 2016 - C (A RATED)		06/23/2022	Direct		2,020,121	2,031,121	2,031,121	2,031,121						2,031,121		(11,000)	(11,000)		39,369	05/23/2032	1.F PL		
G1329*-AD-7	BLUE EAGLE 2016-1 - D (BBB RATED)		06/23/2022	Direct		1,348,059	1,358,051	1,358,051	1,358,051						1,358,051		(9,992)	(9,992)		35,448	05/23/2032	2.B PL		
G1329*-AE-5	BLUE EAGLE 2016-1 CLO - E (BB RATE)		06/23/2022	Direct		1,136,336	1,191,273	1,191,273	1,191,273						1,191,273		(54,937)	(54,937)		55,108	05/23/2032	3.B PL		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						539,160,575	559,782,296	555,508,304	516,606,315	510	4,171,917	20,334	4,152,093	286,253	559,323,913	(2,159,940)	(17,003,406)	(19,163,346)	8,365,702	XXX	XXX			
404280-AF-6	HSBC HOLDINGS PLC	C	04/13/2022	Direct		861,179	700,000	989,121	964,480		(6,058)		(6,058)		968,425		(97,241)	(97,241)		21,647	05/17/2032	2.A FE		
404280-AH-2	HSBC HOLDINGS PLC	C	04/13/2022	Direct		2,516,110	2,150,000	2,569,766	2,490,472		(4,034)		(4,034)		2,486,438		29,673	29,673		80,744	09/15/2037	2.A FE		
1309999999. Subtotal - Bonds - Hybrid Securities						3,377,289	2,850,000	3,558,887	3,454,952		(10,092)		(10,092)		3,444,863		(67,568)	(67,568)		102,391	XXX	XXX		
BGA0YR-FZ-3	GALWAY PARTNERS		04/01/2022	Direct																80,357	09/17/2028	4.B		
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates																				80,357	XXX	XXX		
04923#-AD-4	ATLAS X PR		04/01/2022	Direct																46,178	01/15/2031	2.C PL		
34417G-AA-8	SCTY CE III TERM LOAN		04/15/2022	Direct		582,581	582,581	582,581	582,581						582,581					16,878	01/16/2035	2.B PL		
63170#-AA-6	SCTY CE IV TERM LOAN		04/20/2022	Direct		199,099	199,099	199,099	199,099						199,099					4,964	04/21/2032	2.B PL		
BGA0RR-RY-1	GORILLA INVESTOR, LLC - TERM LOAN		05/13/2022	Direct		328,041	328,041	328,041	328,041						328,041					5,741	03/15/2027	1.F PL		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,109,721	1,109,721	1,109,721	1,109,721						1,109,721					73,761	XXX	XXX		
2509999997. Total - Bonds - Part 4						626,020,432	651,518,017	647,355,361	571,108,805	510	4,126,485	20,334	4,106,661	286,253	649,382,635	(2,159,940)	(21,202,264)	(23,362,204)	10,466,248	XXX	XXX			
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2509999999. Total - Bonds						626,020,432	651,518,017	647,355,361	571,108,805	510	4,126,485	20,334	4,106,661	286,253	649,382,635	(2,159,940)	(21,202,264)	(23,362,204)	10,466,248	XXX	XXX			
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX			
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX			
5989999998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX			
6009999999 - Totals						626,020,432	XXX	647,355,361	571,108,805	510	4,126,485	20,334	4,106,661	286,253	649,382,635	(2,159,940)	(21,202,264)	(23,362,204)	10,466,248	XXX	XXX			

E05.4

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23															
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)															
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX		
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						XXX	XXX
SPX/CS/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	07/10/2020	07/08/2022	381	1,506,331	3949.45	109,938		1,232		225,928			(27,561)																			
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA70QJXC56	07/10/2020	07/08/2022	1,520	5,593,157	3678.72	341,885		3,831		714,577			(85,711)																			
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	07/10/2020	07/08/2022	1,371	5,177,836	3776.34	348,494		3,905		735,170			(87,367)																			
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	07/24/2020	07/25/2022	377	1,503,940	3987.38	109,763		3,827		208,905			(27,403)																			
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	07/24/2020	07/25/2022	1,575	5,850,008	3714.05	356,572		12,433		679,343			(89,019)																			
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	07/24/2020	07/25/2022	1,248	4,755,422	3810.52	316,627		11,040		610,264			(79,046)																			
SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/10/2020	08/10/2022	1,665	6,633,031	3982.88	427,852		23,836		681,596			(106,665)																			
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/10/2020	08/10/2022	689	2,871,990	4167.26	202,416		11,277		304,680			(50,463)																			
SPX/CS/220810/3360.47-3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/10/2020	08/10/2022	2,337	9,068,794	3881.34	536,276		29,876		868,521			(133,696)																			
SPX/CS/220825/3443.62-4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	813	3,414,039	4201.22	237,583		18,199		309,097			(59,230)																			
SPX/CS/220825/3443.62-4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	418	1,705,233	4081.86	111,348		8,529		151,301			(27,759)																			
SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	774	3,080,382	3977.38	184,556		14,138		257,976			(46,011)																			
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	642	2,509,426	3908.51	139,069		10,653		196,379			(34,670)																			
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	616	2,470,857	4011.82	152,917		11,714		211,924			(38,123)																			
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	859	3,785,158	4407.83	278,564		21,338		336,701			(69,447)																			
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA70QJXC56	09/10/2020	09/09/2022	795	3,065,448	3856.76	181,247		17,491		290,069			(45,375)																			
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	09/10/2020	09/09/2022	664	2,583,948	3890.16	157,920		15,240		253,359			(39,535)																			
SPX/CS/220909/3339.19-3789.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA70QJXC56	09/10/2020	09/09/2022	692	2,624,363	3789.98	142,756		13,776		227,597			(35,739)																			
SPX/CS/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	09/10/2020	09/09/2022	562	2,223,565	3957.81	143,890		13,886		231,031			(36,023)																			
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	09/10/2020	09/09/2022	638	2,599,258	4074.93	180,833		17,451		286,981			(45,272)																			
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	09/25/2020	09/23/2022	247	993,187	4025.52	70,069		8,145		115,731			(17,566)																			

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	380	1,612,286	4245.6	122,004			14,183		197,201			(30,586)					
SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	798	3,068,375	3842.71	189,633			22,044		309,955			(47,541)					
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	755	2,877,934	3809.72	171,679			19,957		279,600			(43,040)					
SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	536	2,006,315	3743.75	110,126			12,802		177,561			(27,609)					
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	09/25/2020	09/23/2022	1,042	4,071,588	3909.07	266,602			30,992		439,009			(66,837)					
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	217	923,747	4250.65	61,963			8,654		82,749			(15,491)					
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	746	3,074,000	4120.94	191,938			26,807		264,028			(47,985)					
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	611	2,473,417	4050.86	146,069			20,401		203,326			(36,517)					
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	146	656,964	4509.3	47,062			6,573		58,824			(11,766)					
SPX/CS/221010/3477.13-4016.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	595	2,390,894	4016.09	136,622			19,081		190,806			(34,156)					
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	553	2,182,740	3946.54	115,195			16,089		161,477			(28,799)					
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	168	758,411	4505.01	56,181			8,998		71,581			(14,006)					
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	277	1,177,724	4251.23	82,178			13,162		110,118			(20,487)					
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	1,119	4,596,714	4106.9	296,332			47,463		406,309			(73,877)					
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	10/26/2020	10/25/2022	459	1,853,978	4037.18	113,785			18,225		155,885			(28,367)					
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	825	3,303,902	4002.53	195,945			31,384		269,005			(48,850)					
SPX/CS/221025/3465.39-3933.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	10/26/2020	10/25/2022	433	1,703,163	3933.22	92,886			14,877		127,878			(23,157)					
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	10/26/2020	10/25/2022	349	1,548,535	4435.7	113,963			18,253		146,794			(28,411)					
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	238	1,040,372	4371.12	70,041			12,699		85,832			(17,486)					
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	877	3,592,153	4095.09	205,266			37,217		263,392			(51,245)					
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	205	941,652	4585.74	66,180			11,999		77,643			(16,522)					
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	541	2,176,316	4024.18	115,047			20,859		148,385			(28,722)					
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	298	1,231,851	4130.54	72,748			13,190		92,869			(18,162)					

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/11/2020	11/10/2022	1,405	5,904,471	4201.73	367,199			66,577		464,366			(91,672)				
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	458	1,935,686	4228.54	115,643			23,452		130,095			(29,113)				
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2020	11/25/2022	683	2,940,056	4301.64	181,344			36,776		204,899			(45,653)				
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	195	869,297	4461.61	58,698			11,904		62,816			(14,777)				
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	1,431	5,999,497	4192.25	345,945			70,157		393,524			(87,091)				
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2020	11/25/2022	359	1,480,148	4119.65	79,863			16,196		91,013			(20,105)				
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2020	11/25/2022	494	2,306,514	4665.82	161,845			32,822		166,192			(40,744)				
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	354	1,513,742	4273.34	90,954			20,226		96,295			(22,770)				
SPX/CS/221209/3668.10-4163.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	413	1,718,507	4163.29	92,663			20,606		100,224			(23,198)				
SPX/CS/221209/3668.10-4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	216	977,641	4520.92	66,551			14,799		66,757			(16,661)				
SPX/CS/221209/3668.10-4738.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	249	1,178,308	4738.23	83,283			18,520		79,975			(20,850)				
SPX/CS/221209/3668.10-4347.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	628	2,729,892	4347.16	172,529			38,367		179,968			(43,193)				
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/11/2020	12/09/2022	1,225	5,189,373	4236.66	301,927			67,142		322,292			(75,587)				
SPX/CS/221223/3703.06-4277.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/24/2020	12/23/2022	1,125	4,810,930	4277.03	284,491			68,931		287,888			(71,322)				
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	431	1,860,277	4314.06	113,533			27,509		113,975			(28,463)				
SPX/CS/221223/3703.06-4202.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	650	2,732,986	4202.97	149,773			36,289		153,562			(37,548)				
SPX/CS/221223/3703.06-4388.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	12/24/2020	12/23/2022	1,353	5,938,912	4388.74	381,340			92,398		376,876			(95,602)				
SPX/CS/221223/3703.06-4739.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	298	1,412,522	4739.92	100,863			24,439		92,701			(25,286)				
SPX/CS/221223/3703.06-4813.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	165	793,265	4813.98	56,932			13,794		51,715			(14,273)				
SPX/CS/221223/3703.06-4561.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	147	669,243	4561.41	46,290			11,216		43,986			(11,605)				
SPX/CS/230110/3824.68-4962.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	224	1,111,039	4962.40	79,295			20,983		57,482			(19,768)				
SPX/CS/230110/3824.68-4341.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	401	1,741,524	4341.01	95,132			25,174		81,319			(23,717)				
SPX/CS/230110/3824.68-4417.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/08/2021	01/10/2023	1,092	4,825,134	4417.51	283,868			75,118		237,122			(70,769)				
SPX/CS/230110/3824.68-4532.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	935	4,237,584	4532.64	271,394			71,818		217,764			(67,660)				
SPX/CS/230110/3824.68-4455.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	226	1,005,961	4455.75	61,221			16,201		50,374			(15,263)				
SPX/CS/230110/3824.68-4687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	400	1,876,521	4687.30	128,466			33,995		98,515			(32,027)				
SPX/CS/230125/3855.36-4569.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	01/25/2021	01/25/2023	748	3,418,593	4569.28	221,238			63,167		171,010			(55,155)				

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230125/3855.36-4375.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2023	404	1,768,761	4375.83	96,526		27,560		80,301			(24,064)					
SPX/CS/230125/3855.36-4934.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.01/25/2021	.01/25/2023	289	1,428,184	4934.86	104,659		29,882		72,634			(26,092)					
SPX/CS/230125/3855.36-5011.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.01/25/2021	.01/25/2023	187	2,588,593	5011.97 / 4491.49	170,603		19,731		47,168			(17,228)					
SPX/CS/230125/3855.36-4714.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.01/25/2021	.01/25/2023	536	2,528,387	4714.65	175,536		50,118		129,322			(43,762)					
SPX/CS/230125/3855.36-4452.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2023	915	4,074,502	4452.94	241,965		69,085		194,833			(60,323)					
SPX/CS/230210/3909.88-4379.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/10/2021	.02/10/2023	577	2,525,587	4379.07	127,856		39,176		99,972			(31,875)					
SPX/CS/230210/3909.88-4515.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.02/10/2021	.02/10/2023	1,450	9,645,237	4495.76 / 4515.91	567,712		118,832		286,793			(96,686)					
SPX/CS/230210/3909.88-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.02/10/2021	.02/10/2023	423	1,983,749	4691.86	132,911		40,725		91,716			(33,135)					
SPX/CS/230210/3909.88-4632.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.02/10/2021	.02/10/2023	478	2,216,120	4632.03	143,289		43,905		101,279			(35,723)					
SPX/CS/230224/3829.34-4595.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/25/2021	.02/24/2023	606	2,783,284	4595.21	187,640		61,582		156,772			(47,107)					
SPX/CS/230224/3829.34-4288.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/25/2021	.02/24/2023	560	2,403,056	4288.86	121,440		39,856		111,011			(30,488)					
SPX/CS/230224/3829.34-4422.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/25/2021	.02/24/2023	759	3,358,629	4422.89	199,188		65,373		175,467			(50,007)					
SPX/CS/230224/3829.34-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/25/2021	.02/24/2023	629	2,770,694	4403.67	161,185		52,899		142,814			(40,466)					
SPX/CS/230224/3829.34-4535.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	.02/25/2021	.02/24/2023	616	2,792,139	4535.84	181,507		59,569		154,456			(45,568)					
SPX/CS/230224/3829.34-4710.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	G56SEF7VJP5170UK5573	.02/25/2021	.02/24/2023	1,102	5,189,535	4710.13	369,172		121,159		298,061			(92,681)					
SPX/CS/230310/3898.81-4678.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.03/10/2021	.03/10/2023	877	4,103,177	4678.57	266,023		92,626		206,149			(66,320)					
SPX/CS/230310/3898.81-4483.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.03/10/2021	.03/10/2023	634	2,840,730	4483.59	161,059		56,079		131,836			(40,152)					
SPX/CS/230310/3898.81-4366.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.03/10/2021	.03/10/2023	625	2,728,502	4366.67	135,451		47,162		114,351			(33,768)					
SPX/CS/230310/3898.81-4619.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.03/10/2021	.03/10/2023	615	2,841,408	4619.11	178,435		62,129		140,575			(44,485)					
SPX/CS/230310/3898.81-4503.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	.03/10/2021	.03/10/2023	1,410	6,347,747	4503.13	366,883		127,638		298,209			(91,389)					
SPX/CS/230324/3909.52-4809.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	America,National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2021	.03/24/2023	753	3,621,345	4809.03	247,295		91,309		186,919			(61,910)					
SPX/CS/230324/3909.52-4378.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2021	.03/24/2023	634	2,774,756	4378.66	140,224		51,775		116,676			(35,105)					
SPX/CS/230324/3909.52-4691.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2021	.03/24/2023	603	2,828,479	4691.42	184,794		68,232		143,501			(46,263)					
SPX/CS/230324/3909.52-4495.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2021	.03/24/2023	527	2,371,097	4495.75	136,293		50,323		110,697			(34,121)					
SPX/CS/230324/3909.52-4515.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2021	.03/24/2023	858	3,874,648	4515.50	226,776		83,733		183,228			(56,773)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230324/3909.52-4629.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2021	763	3,531,392	4629.27	223,675			82,588		176,121			(55,997)					
SPX/CS/230410/4128.80-4954.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/12/2021	846	4,191,558	4954.56	258,614			101,134		136,309			(64,653)					
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/12/2021	492	2,406,156	4890.56	144,358			56,453		77,591			(36,089)					
SPX/CS/230410/4128.80-4768.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	04/12/2021	870	4,148,821	4768.76	230,654			90,200		129,462			(57,664)					
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	04/12/2021	687	3,260,825	4746.47	178,057			69,631		100,843			(44,514)					
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/12/2021	240	1,218,922	5078.84	78,533			30,711		39,846			(19,633)					
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	04/12/2021	501	2,316,754	4624.26	111,452			43,585		66,423			(27,863)					
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	664	3,331,191	5016.2	210,975			86,682		100,153			(52,597)					
SPX/CS/230425/4180.17-5153.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	221	1,140,845	5153.28	75,144			30,874		34,477			(18,734)					
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	529	2,619,018	4952.76	161,365			66,299		78,103			(40,229)					
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	745	3,596,681	4828.1	205,213			84,315		103,940			(51,160)					
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	528	2,537,127	4805.6	142,347			58,485		72,652			(35,488)					
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	04/23/2021	502	2,348,578	4681.79	116,171			47,730		62,470			(28,962)					
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	482	2,320,106	4816.4	128,320			55,403		66,644			(31,991)					
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	703	3,399,478	4837.64	191,018			82,473		98,488			(47,622)					
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	554	2,599,470	4691.04	126,956			54,814		69,166			(31,651)					
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	05/10/2021	284	1,426,556	5026.12	89,005			38,428		43,099			(22,189)					
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2021	751	3,725,333	4962.26	225,770			97,476		111,556			(56,285)					
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	05/25/2021	427	6,913,227	5025.76	4837.29	407,015		61,093		67,949			(33,648)					
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	05/25/2021	501	2,410,628	4815.53	135,228			61,210		72,239			(33,713)					
SPX/CS/230525/4188.13-4961.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	05/25/2021	522	2,589,014	4961.33	158,670			71,821		81,173			(39,557)					
SPX/CS/230525/4188.13-4690.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	05/25/2021	612	2,872,673	4690.71	142,351			64,435		79,441			(35,489)					
SPX/CS/230609/4239.18-5022.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/10/2021	703	3,532,349	5022.76	214,354			101,631		101,316			(53,663)					

E06.4

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230609/4239.18-4874.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023	527	2,571,173	4874.96	143,989			68,269		70,600			(36,047)					
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023	459	2,333,518	5087.02	145,456			68,964		67,582			(36,415)					
SPX/CS/230609/4239.18-4896.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023	773	3,786,228	4896.25	214,389			101,647		104,877			(53,672)					
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	06/10/2021	06/09/2023	486	2,308,963	4747.88	114,046			54,072		58,720			(28,551)					
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	06/25/2021	06/23/2023	134	706,047	5268.15	45,724			22,606		19,484			(11,463)					
SPX/CS/230623/4280.70-5071.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/25/2021	06/23/2023	659	3,342,244	5071.77	204,518			101,113		90,539			(51,273)					
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/25/2021	06/23/2023	650	3,211,357	4944.21	182,116			90,038		84,018			(45,656)					
SPX/CS/230623/4280.70-4920.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/25/2021	06/23/2023	549	2,702,366	4920.66	150,458			74,386		70,066			(37,720)					
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/25/2021	06/23/2023	871	4,473,797	5136.84	278,867			137,871		122,410			(69,912)					
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/25/2021	06/23/2023	686	3,290,912	4794.38	161,607			79,898		79,170			(40,515)					
SPX/CS/220701/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	07/07/2021	07/01/2022	175	779,863	4456.36	28,112			80			(2,362)		(14,296)					
SPX/CS/220701/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	07/07/2021	07/01/2022	219	975,192	4452.93	35,263			100			(2,963)		(17,932)					
SPX/CS/220708/4369.55-4784.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	892	4,269,750	4784.08	171,201			3,858		2			(86,324)					
SPX/CS/220708/4369.55-4795.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	8,058	38,640,841	4795.58	1,570,280			35,387		20			(791,775)					
SPX_INDU_NDX/ARBCS/220708/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	07/09/2021	07/08/2022	964,320	7,473,483	7.75	34,233			771		1,907			(17,261)					
SPX/CS/220708/4369.55-4642.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	07/09/2021	07/08/2022	986	47,580,374	4642.65 / 4664.49	1,529,804			3,157		2			(70,632)					
SPX/AVGCS/220708/10/4369.55-4685.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	807	3,778,748	4685.36	103,255			2,327		510			(52,064)					
SPX/AVGCS/220708/10/4369.55-4735.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	278	1,315,546	4735.28	37,869			854		176			(19,097)					
SPX/AVGCS/220708/10/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	492	2,311,973	4697.27	64,090			1,444		312			(32,316)					
SPX/CS/220708/4369.55-4538.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/09/2021	07/08/2022	123	557,073	4538.98	11,852			267					(5,976)					
SPX/CS/220708/4369.55-4495.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	07/09/2021	07/08/2022	975	4,381,834	4495.06	70,239			1,583		2			(35,416)					
SPX/AVGCS/220708/10/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/08/2022	456	2,120,883	4653.57 / 4697.27	55,362			1,248		288			(27,915)					
SPX/CS/220708/4369.55-4576.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	07/09/2021	07/08/2022	346	2,197,976	4576.03	61,474			892		1			(19,948)					
SPX/CS/230710/4369.55-4893.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	531	2,599,172	4893.9	126,942			65,507		52,755			(31,691)					
SPX/CS/230710/4369.55-5176.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	476	2,465,077	5176.64	150,438			77,632		55,981			(37,557)					

E06.5

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220708/4369.55-4741.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	411	1,949,864	4741.48	74,033			1,668		1			(37,329)				
SPX/CS/220708/4369.55-4524.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/08/2022	189	856,738	4524.92	16,877			380					(8,510)				
SPX/CS/220708/4369.55-4708.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	436	2,051,847	4708.19	73,505			1,656		1			(37,063)				
SPX/CS/220708/4369.55-4620.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	444	2,050,725	4620.8	59,728			1,346		1			(30,116)				
SPX/CS/230710/4369.55-5243.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	388	2,033,372	5243.46	127,764			65,931		46,600			(31,896)				
SPX/CS/220708/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	1,496	6,962,444	4653.57	219,660			4,950		4			(110,758)				
SPX/CS/230710/4369.55-5023.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	773	3,882,086	5023.21	214,772			110,831		84,519			(53,618)				
SPX_IND/NDX/ARB/CS/220708/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/09/2021	07/08/2022	2,051,517	13,334,863	6.5	66,264			1,493		4,046			(33,412)				
SPX/CS/220708/4369.55-4828.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	2,832	13,674,785	4828.65	579,133			13,051		7			(292,014)				
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/10/2023	331	1,800,646	5433.19	118,603			61,204		41,660			(29,609)				
SPX/CS/220708/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	13,635	64,048,816	4697.27	2,234,259			50,843		34			(1,137,618)				
SPX/CS/220708/4369.55-4631.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	3,973	18,400,881	4631.72	548,555			12,362		10			(276,595)				
SPX_IND/NDX/ARB/CS/220708/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/08/2022	1,439,178	7,555,683	5.25	40,729			918		2,817			(20,536)				
SPX/CS/220708/4369.55-4730.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	6,488	30,687,625	4730.04	1,133,953			25,554		16			(571,768)				
SPX/CS/230710/4369.55-5046.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	759	3,831,040	5046.83	215,600			111,258		84,138			(53,825)				
SPX/CS/220715/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/21/2021	07/15/2022	242	1,077,609	4452.93	39,095			1,666		223			(19,881)				
SPX/AVGCS/220725/25/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	339	1,590,927	4698.56	42,186			2,946		6			(21,093)				
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2023	139	722,872	5211.37	44,612			23,921		15,464			(11,122)				
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/23/2021	07/25/2023	578	2,857,443	4941.2	140,831			75,515		54,704			(35,110)				
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/23/2021	07/25/2023	681	3,605,240	5294.15	228,933			122,756		78,052			(57,074)				
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/23/2021	07/25/2023	119	600,481	5051.5	33,407			17,913		12,233			(8,328)				
SPX_IND/NDX/ARB/CS/220725/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/23/2021	07/25/2022	1,323,167	8,600,583	6.5	43,665			3,049		3,959			(21,832)				
SPX/AVGCS/220725/25/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	652	3,091,697	4742.67	87,258			6,093		12			(43,629)				
SPX/CS/220725/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/23/2021	07/25/2022	14,605	69,268,557	4742.67	2,448,565			170,989		9,412			(1,224,283)				

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	758	3,960,603	5227.97	243,987			130,828		84,968			(60,827)				
SPX_INDU_NDX/ARBCS/220725/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	.07/23/2021	.07/25/2022	1,069,843	5,616,674	5.25	30,918			2,159		3,039			(15,459)				
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	612	3,117,397	5095.62	177,327			95,085		64,648			(44,208)				
SPX/CS/220725/4411.79-4571.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	284	1,298,216	4571.5	26,435			1,846		138			(13,218)				
SPX/CS/220725/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	1,629	7,654,363	4698.56	247,383			17,275		1,007			(123,692)				
SPX/CS/220725/4411.79-4612.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	533	2,458,152	4612.3	60,640			4,235		288			(30,320)				
SPX/CS/220725/4411.79-4577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	154	705,792	4577.23	14,830			1,036		76			(7,415)				
SPX/CS/220725/4411.79-4522.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	128	579,699	4522.08	8,483			592		50			(4,242)				
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	477	2,419,932	5073.56	135,724			72,778		49,759			(33,837)				
SPX/CS/220725/4411.79-4582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	241	1,104,883	4582.97	23,931			1,671		121			(11,966)				
SPX/AVGCS/220725/25/4411.79-4731.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	855	4,045,438	4731.64	112,631			7,865		15			(56,316)				
SPX_INDU_NDX/ARBCS/220725/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	.07/23/2021	.07/25/2022	939,073	7,277,813	7.75	34,182			2,387		2,905			(17,091)				
SPX/CS/220725/4411.79-4753.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	569	2,705,179	4753.7	98,717			6,894		370			(49,359)				
SPX/CS/230725/4411.79-5426.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2023	174	944,610	5426.82	62,817			33,683		20,658			(15,660)				
SPX/CS/220725/4411.79-4841.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	2,326	11,260,616	4841.95	469,918			32,816		1,588			(234,959)				
SPX_INDU_NDX/ARBCS/220725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	.07/23/2021	.07/25/2022	615,334	2,461,336	4	14,706			1,027		1,601			(7,353)				
SPX/CS/220725/4411.79-4665.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	434	2,023,337	4665.46	59,983			4,189		257			(29,991)				
SPX/CS/220725/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	3,504	16,384,139	4676.5	494,306			34,519		2,111			(247,153)				
SPX/CS/220725/4411.79-4564.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	169	773,378	4564.46	15,174			1,060		80			(7,587)				
SPX/CS/220725/4411.79-4876.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	138	674,483	4876	29,720			2,075		96			(14,860)				
SPX/CS/220725/4411.79-4775.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	5,728	27,355,191	4775.76	1,029,011			71,858		3,779			(514,505)				
SPX/CS/220722/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/22/2022	174	815,185	4676.5	25,148			1,558		72			(12,680)				
SPX/AVGCS/220725/25/4411.79-4720.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	114	538,003	4720.62	14,757			1,031		2			(7,379)				
SPX/CS/220725/4411.79-4709.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	9,098	42,849,772	4709.59	1,407,719			98,304		5,692			(703,860)				
SPX/CS/220725/4411.79-4687.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	763	3,575,813	4687.53	112,676			7,868		466			(56,338)				
SPX/CS/220725/4411.79-4830.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	449	2,166,961	4830.66	89,533			6,252		305			(44,766)				
SPX/CS/220725/4411.79-4538.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI G071XBU11	.07/23/2021	.07/25/2022	587	2,666,040	4538.85	44,313			3,094		251			(22,157)				
SPX/AVGCS/220725/25/4411.79-4780.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	242	1,155,784	4780.43	33,930			2,369		4			(16,965)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220728/4400.64-4664.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	07/28/2021	07/28/2022	169	788,608	4664.68	24,625			1,926		150			(12,381)				
SPX/CS/220726/4422.30-4687.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	07/28/2021	07/26/2022	132	618,768	4687.64	18,440			1,347		82			(9,324)				
SPX/CS/220729/4395.26-4658.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/04/2021	07/29/2022	210	978,386	4658.98	30,761			2,527		210			(15,598)				
SPX/AVGCS/220810/10/4436.75-4811.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	244	1,175,682	4811.89	35,448			3,961					(17,724)				
SPX/CS/220810/4436.75-4647.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	326	2,305,674	4647.5	54,722			4,333		441			(19,389)				
SPX/CS/220810/4436.75-4814.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	405	1,949,865	4814.4	76,369			8,533		674			(38,184)				
SPX/CS/230810/4436.75-4969.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	693	3,441,415	4969.16	170,842			95,176		63,622			(42,591)				
SPX/CS/220810/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	1,677	7,924,868	4725.14	256,721			28,684		2,577			(128,361)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	780,058	6,045,450	7.75	28,316			3,164		2,704			(14,158)				
SPX/AVGCS/220810/10/4436.75-4758.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	477	2,269,786	4758.41	64,549			7,212					(32,274)				
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	1,182	5,598,969	4736.23	187,242			20,921		1,840			(93,621)				
SPX/CS/230810/4436.75-5100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	822	4,194,169	5100.06	236,799			131,922		83,384			(59,035)				
SPX/CS/220708/4436.75-4846.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	07/08/2022	279	1,353,470	4846.32	54,768			1,344					(30,072)				
SPX/CS/220810/4436.75-4780.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	375	2,696,859	4780.6	85,155			7,385		609			(33,047)				
SPX/CS/220810/4436.75-4714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	1,863	8,780,820	4714.05	276,854			30,933		2,822			(138,427)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	08/10/2021	08/10/2022	1,172,088	6,153,462	5.25	33,405			3,732		3,602			(16,702)				
SPX/CS/220810/4436.75-4702.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	3,253	15,296,604	4702.96	467,556			52,241		4,854			(233,778)				
SPX/CS/220708/4436.75-4625.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	07/08/2022	325	1,501,738	4625.59	34,858			855					(19,140)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	1,527,936	9,931,586	6.5	50,269			5,617		5,055			(25,135)				
SPX/AVGCS/220810/10/4436.75-4757.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	508	2,416,674	4757.07	68,745			7,681					(34,373)				
SPX/CS/220810/4436.75-4855.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	223	2,901,157	4855.87	75,256			5,051		380			(22,603)				
SPX/CS/220810/4436.75-4870.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/10/2021	08/10/2022	3,730	18,166,705	4870.27	769,061			85,929		6,398			(384,530)				
SPX/AVGCS/220810/10/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	391	1,849,875	4725.14	50,198			5,609					(25,099)				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	08/10/2021	08/10/2022	569,276	2,277,104	4	13,093			1,463		1,545			(6,547)				
SPX/CS/230810/4436.75-5124.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	1,547	7,926,306	5124.45	455,676			253,859		159,061			(113,602)				
SPX/CS/220810/4436.75-4802.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/10/2021	08/10/2022	3,420	16,426,683	4802.78	627,477			70,109		5,644			(313,738)				
SPX/CS/230810/4436.75-5252.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	165	868,591	5252.85	53,996			30,081		18,027			(13,461)				
SPX/CS/220708/4436.75-4902.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	07/08/2022	434	2,125,695	4902.61	91,953			2,257					(50,490)				

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220810/4436.75-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2022	304	1,428,438	4691.86	42,549			4,754		447			(21,275)					
SPX/AVGCS/220810/10/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/10/2021	08/10/2022	483	2,303,248	4769.51	66,419			7,421					(33,210)					
SPX/CS/220708/4436.75-4869.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	07/08/2022	918	4,471,862	4869.33	186,206			4,570		1			(102,244)					
SPX/CS/220810/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/10/2021	08/10/2022	11,246	53,638,352	4769.51	1,918,505			214,358		18,079			(959,253)					
SPX/CS/230810/4436.75-5257.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2023	304	1,600,509	5257.55	99,407			55,380		33,246			(24,783)					
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/10/2021	08/10/2022	6,178	29,259,486	4736.23	972,210			108,627		9,613			(486,105)					
SPX/CS/230810/4436.75-5324.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2023	475	2,531,340	5324.10	161,795			90,136		53,102			(40,336)					
SPX/CS/220810/4436.75-4608.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2022	148	2,152,859	4608.94	50,798			1,662		181			(7,439)					
SPX/CS/220805/4429.10-4694.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	08/11/2021	08/05/2022	117	549,297	4694.85	17,246			1,715		147			(8,770)					
SPX/CS/220805/4436.52-4702.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	08/11/2021	08/05/2022	282	1,326,164	4702.71	41,262			4,103		336			(20,983)					
SPX/CS/220817/4448.08-4714.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	08/18/2021	08/17/2022	201	947,707	4714.96	28,972			3,814		345			(14,527)					
SPX/CS/220812/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	08/18/2021	08/12/2022	171	809,870	4736.08	24,104			2,876		223			(12,258)					
SPX/CS/220815/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	08/18/2021	08/15/2022	229	1,084,562	4736.08	32,330			4,098		328			(16,302)					
SPX/CS/220825/4496.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	10,644	51,448,574	4833.40	1,856,936			285,283		20,359			(928,468)					
SPX/AVGCS/220825/25/4496.19-4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	428	2,049,742	4788.44	55,430			8,516					(27,715)					
SPX/CS/230825/4496.19-5148.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2023	155	798,192	5148.14	45,453			26,272		14,293			(11,332)					
SPX/AVGCS/220825/25/4496.19-4810.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	165	795,020	4810.92	22,588			3,470					(11,294)					
SPX/AVGCS/220825/25/4496.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	345	1,669,884	4833.40	48,155			7,398					(24,077)					
SPX_INDU_NDX/ARBCS/220825/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2022	1,288,590	8,375,835	6.50	42,395			6,513		4,627			(21,197)					
SPX/CS/220725/4496.19-4889.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	08/25/2021	07/25/2022	212	994,992	4889.67	23,754			1,811		61			(12,963)					
SPX/CS/230825/4496.19-5170.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	389	5,126,862	5170.62	319,771			67,322		36,373			(29,038)					
SPX_INDU_NDX/ARBCS/220825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2022	818,875	6,346,281	7.75	29,643			4,554		3,136			(14,822)					
SPX/CS/220819/4441.67-4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	08/25/2021	08/19/2022	337	1,586,653	4708.17	52,535			7,313		635			(26,715)					
SPX/CS/220725/4496.19-4934.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	07/25/2022	855	4,218,877	4934.57	178,366			13,595		322			(97,340)					
SPX/CS/220825/4496.19-4844.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022	415	2,011,833	4844.64	24,045			11,560		802			(37,623)					
SPX/CS/230825/4496.19-5035.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley ... 87GCMVDQLFKA70QJXC56	08/25/2021	08/25/2023	469	2,360,289	5035.73	119,519			69,077		39,650			(29,794)					
SPX/CS/220825/4496.19-4867.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	3,760	18,302,832	4867.13	705,060			108,319		7,381			(352,530)					

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/220825/25/44 96.19-4822.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2022	669	3,226,730	4822.16	91,762			14,098					(45,881)				
SPX/CS/220825/4496.19-4670.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/25/2021	08/25/2022	157	732,134	4670.64	16,140			2,480		228			(8,070)				
SPX/CS/220825/4496.19-4799.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	08/25/2021	08/25/2022	5,799	27,835,387	4799.68	933,496			143,414		10,732			(466,748)				
SPX/CS/220822/4441.67-4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	08/25/2021	08/22/2022	113	532,023	4708.17	17,688			2,591		246			(8,919)				
SPX/CS/230825/4496.19-5193.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2023	712	3,698,361	5193.1	216,394			125,075		67,422			(53,948)				
SPX/CS/220823/4479.53-4748.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/25/2021	08/23/2022	270	1,282,041	4748.3	40,748			6,066		483			(20,489)				
SPX/CS/220825/4496.19-4777.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2022	768	3,668,794	4777.2	117,332			18,026		1,384			(58,666)				
SPX/CS/230825/4496.19-5327.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2023	184	981,052	5327.99	62,878			36,343		18,508			(15,676)				
SPX/CS/220825/4496.19-4754.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/25/2021	08/25/2022	462	2,198,609	4754.72	66,322			10,189		808			(33,161)				
SPX/CS/220825/4496.19-4765.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	08/25/2021	08/25/2022	2,651	12,634,103	4765.96	388,558			59,695		4,705			(194,279)				
SPX_INDU_NDX/ARBCS/220 825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2022	1,178,049	6,184,757	5.25	34,046			5,230		3,837			(17,023)				
SPX/CS/220725/4496.19-4968.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	07/25/2022	324	1,611,428	4968.29	70,583			5,380		124			(38,519)				
SPX/CS/220825/4496.19-4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2022	1,368	6,548,494	4788.44	213,795			32,846		2,499			(106,897)				
SPX/CS/220825/4496.19-4654.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/25/2021	08/25/2022	265	1,234,927	4654.06	25,054			3,849		365			(12,527)				
SPX/CS/220825/4496.19-4934.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/25/2021	08/25/2022	1,877	9,263,177	4934.59	395,762			60,801		3,827			(197,881)				
SPX/AVGCS/220825/25/44 96.19-4871.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2022	421	2,051,543	4871.61	61,537			9,454					(30,769)				
SPX/CS/230825/4496.19-5314.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2023	125	4,009,135	5314.09	97,339			24,299		12,498			(10,481)				
SPX/CS/220825/4496.19-4701.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2022	447	2,100,081	4701	52,424			8,054		704			(26,212)				
SPX/CS/220825/4496.19-4968.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2022	200	992,571	4968.52	44,193			6,789		413			(22,096)				
SPX/CS/230825/4496.19-5530.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2023	142	4,522,395	5530.71	211,565			30,960		15,214			(13,354)				
SPX/CS/220725/4496.19-4912.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	07/25/2022	394	1,937,477	4912.72	79,794			6,082		147			(43,546)				
SPX/CS/220826/4509.37-4779.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	09/01/2021	08/26/2022	292	1,395,740	4779.93	44,410			7,045		498			(22,520)				
SPX/CS/220907/4520.03-4791.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	09/08/2021	09/07/2022	145	694,728	4791.23	21,707			4,074		364			(10,884)				
SPX/CS/220902/4535.43-4807.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	09/08/2021	09/02/2022	339	1,629,763	4807.56	50,009			8,808		653			(25,431)				
SPX/CS/220909/4458.58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	09/10/2021	09/09/2022	1,665	7,907,632	4748.39	263,588			51,233		6,622			(132,908)				
SPX/CS/220810/4458.58-4893.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	09/10/2021	08/10/2022	954	4,667,521	4893.29	202,012			24,787		1,416			(110,920)				
SPX_INDU_NDX/ARBCS/220 909/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/10/2021	09/09/2022	1,139,417	5,981,939	5.25	33,043			6,422		5,313			(16,661)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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SPX/CS/230908/4458-58-5124.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	568	2,911,316	5124.86	169,952			101,876		58,873			(42,607)				
SPX/CS/220909/4458-58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	09/10/2021	09/09/2022	12,770	61,205,169	4792.97	2,260,323			439,330		53,324			(1,139,712)				
SPX/CS/220810/4458-58-4926.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	08/10/2022	220	1,762,891	4926.73	62,916			6,076		331			(27,190)				
SPX/AVGCS/220909/10/4458-58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGJMYJYJLN8C3868	09/10/2021	09/09/2022	466	2,211,513	4748.39	63,127			12,270		3			(31,830)				
SPX/CS/230908/4458-58-4993.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	564	2,818,270	4993.61	144,436			86,581		52,782			(36,210)				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	1,389,649	9,032,719	6.5	47,248			9,183		7,237			(23,824)				
SPX/AVGCS/220909/10/4458-58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGJMYJYJLN8C3868	09/10/2021	09/09/2022	531	2,543,732	4792.97	77,850			15,131		3			(39,254)				
SPX/CS/220909/4458-58-4630.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	234	1,873,924	4630.72	43,923			4,624		730			(11,997)				
SPX/CS/230908/4458-58-5283.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/08/2023	327	1,729,081	5283.42	113,171			67,839		36,656			(28,372)				
SPX/CS/220909/4458-58-4586.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	171	2,138,991	4586.99	54,637			2,573		443			(6,674)				
SPX/AVGCS/220909/10/4458-58-4779.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGJMYJYJLN8C3868	09/10/2021	09/09/2022	552	2,637,213	4779.89	79,210			15,396		3			(39,940)				
SPX/CS/230908/4458-58-5149.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	547	2,818,901	5149.66	167,914			100,654		57,572			(42,096)				
SPX/CS/220909/4458-58-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	345	1,685,896	4880.63	73,402			14,267		1,537			(37,011)				
SPX/AVGCS/220909/10/4458-58-4781.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGJMYJYJLN8C3868	09/10/2021	09/09/2022	701	3,354,278	4781.83	101,019			19,635		4			(50,936)				
SPX/CS/220909/4458-58-4759.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	6,739	32,073,571	4759.53	1,099,666			213,738		27,162			(554,480)				
SPX/CS/220810/4458-58-4624.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	08/10/2022	325	1,502,762	4624.9	32,075			3,936		336			(17,612)				
SPX/CS/230908/4458-58-5350.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/10/2021	09/08/2023	528	2,827,084	5350.3	189,175			113,401		60,621			(47,427)				
SPX/CS/220909/4458-58-4804.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	362	1,738,373	4804.12	65,986			12,825		1,527			(33,272)				
SPX/CS/220909/4458-58-4737.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	641	48,374,420	4737.24	1,891,169			19,168		2,512			(49,725)				
SPX/CS/220909/4458-58-4929.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	116	573,419	4929.83	26,592			5,168		530			(13,407)				
SPX/CS/220810/4458-58-4869.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	08/10/2022	171	832,744	4869.65	35,423			4,346		251			(19,450)				
SPX/CS/220909/4458-58-4726.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	09/10/2021	09/09/2022	3,715	17,556,030	4726.09	199,490	348,727		106,554		14,324			(276,423)				
SPX/CS/220909/4458-58-4570.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	121	553,770	4570.04	8,298			1,613		286			(4,184)				
SPX/CS/220909/4458-58-4838.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	09/10/2021	09/09/2022	403	1,947,544	4838.08	78,791			15,314		1,744			(39,728)				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley Bank of America,National Association-NY ... 87GCMVDQLFKA700JXC56	09/10/2021	09/09/2022	1,570,039	12,167,802	7.75	60,132			11,688		8,840			(30,320)				
SPX/CS/220909/4458-58-4893.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Association-NY ... B4TYDEB6KMZ0031MB27	09/10/2021	09/09/2022	3,447	16,864,961	4893.31	737,599			143,364		15,436			(371,916)				
SPX/AVGCS/220909/10/4458-58-4832.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGJMYJYJLN8C3868	09/10/2021	09/09/2022	234	1,131,148	4832.07	36,217			7,039		1			(18,262)				
SPX/CS/220909/4458-58-4619.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	09/10/2021	09/09/2022	417	1,925,337	4619.98	39,893			7,754		1,249			(20,115)				

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SPX/CS/220909/4458.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	137	1,708,860	5267.08 / 4792.97				4,780		574			(12,400)				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	815,893	3,263,572		4	19,581		3,806		3,232			(9,873)				
SPX/CS/220916/4432.99-4698.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/16/2022	230	1,080,763	4698.97				7,217		1,242			(16,999)				
SPX/CS/220920/4357.73-4619.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/20/2022	125	577,399	4619.19				4,324		1,157			(9,675)				
SPX/CS/220916/4473.75-4742.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/16/2022	144	682,874	4742.18				4,351		613			(10,249)				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	662	3,389,877	5121.75				124,052		72,064			(49,899)				
SPX/AVGCS/220923/25/4455.48-4778.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	817	3,902,354	4778.5				27,801		51			(59,956)				
SPX/CS/220923/4455.48-4878.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	3,602	17,570,940	4878.75				177,982		24,333			(383,840)				
SPX/CS/220923/4455.48-4655.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	130	604,788	4655.96				3,579		653			(7,719)				
SPX/CS/220923/4455.48-4711.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	293	1,380,565	4711.67				9,862		1,662			(21,269)				
SPX/CS/220923/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	13,224	63,338,642	4789.64				545,789		83,286			(1,177,062)				
SPX_INDU_NDX/ARBCS/220923/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,253,027	6,578,392	5.25				8,467		7,700			(18,259)				
SPX/CS/220923/4455.48-4890.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	4,645	22,717,650	4890.29				233,491		31,596			(503,553)				
SPX/AVGCS/220923/25/4455.48-4745.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	495	2,348,231	4745.09				15,873		31			(34,231)				
SPX/CS/220923/4455.48-4583.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	321	1,472,340	4583.8				5,815		1,226			(12,542)				
SPX/CS/220825/4455.48-4887.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	826	4,036,574	4887.56				29,609		2,177			(96,363)				
SPX/AVGCS/220923/25/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	402	1,926,826	4789.64				13,934		25			(30,050)				
SPX_INDU_NDX/ARBCS/220923/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,552,932	10,094,058	6.5				52,800		10,830			(26,623)				
SPX/CS/230925/4455.48-5279.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	402	2,122,990	5279.74				86,184		47,436			(34,667)				
SPX/CS/220923/4455.48-4667.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	500	9,368,301	4745.09 / 4667.12				293,908		2,587			(30,584)				
SPX/CS/230925/4455.48-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	137	749,152	5480.95				32,856		17,232			(13,216)				
SPX_INDU_NDX/ARBCS/220923/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	09/24/2021	09/23/2022	1,152,630	8,932,883	7.75				43,569		8,813			(21,969)				
SPX/CS/220923/4455.48-4566.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	138	631,460	4566.87				9,617		2,248			(4,849)				
SPX/CS/220923/4455.48-4733.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	1,402	6,635,885	4733.95				215,908		8,246			(108,866)				
SPX/AVGCS/220923/25/4455.48-4827.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	305	1,473,452	4827.27				47,517		19			(23,959)				
SPX/AVGCS/220923/25/4455.48-4768.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/24/2021	09/23/2022	124	593,084	4768.85				17,820		8			(8,985)				
SPX/CS/220825/4455.48-4647.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	258	1,198,676	4647.77				4,863		513			(15,826)				
SPX/CS/230925/4455.48-4990.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	449	2,241,685	4990.14				71,763		43,974			(28,866)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220923/4455.48-4615.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	408	1,881,747	4615.16	38,422			8,983		1,796			(19,373)				
SPX/CS/220923/4455.48-4628.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	153	707,695	4628.35	15,792			3,692		707			(7,963)				
SPX/CS/220825/4455.48-4923.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	265	1,302,312	4923.31	59,293			9,973		708			(32,457)				
SPX/CS/220923/4455.48-4756.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	8,051	38,294,463	4756.22	1,303,986			304,876		48,811			(657,503)				
SPX_INDU_NDX/ARB/CS/220923/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	835,650	3,342,600		4			4,533		4,277			(9,775)				
SPX/CS/230925/4455.48-5274.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	229	1,208,034	5274.19	78,804			48,909		26,960			(19,673)				
SPX/CS/220923/4455.48-4722.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	3,659	20,644,323	4722.81	666,683			125,804		21,148			(271,312)				
SPX/CS/220923/4455.48-4823.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	4,206	20,284,156	4823.06	800,310			187,115		27,328			(403,537)				
SPX/CS/220923/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	124	592,188	4789.64	22,376			5,232		779			(11,283)				
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	279	1,493,837	5346.58	100,697			62,497		33,792			(25,139)				
SPX/CS/230925/4455.48-5146.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	1,464	7,531,936	5146.08			278,454		161,757			(112,007)				
SPX/CS/220928/4352.63-4613.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	09/28/2022	208	959,668	4613.79	31,383			7,736		2,368			(15,735)				
SPX/CS/220929/4359.46-4621.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	09/29/2022	197	909,692	4621.03	29,187			7,256		2,209			(14,594)				
SPX/CS/220930/4357.04-4618.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFT09	10/06/2021	09/30/2022	190	877,507	4618.46			27,423		2,138			(13,945)				
SPX/CS/221010/4391.34-4547.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	10/10/2022	233	1,058,305	4547.94	21,531			6,031		2,004			(10,795)				
SPX/AVGCS/221010/10/43-91.34-4757.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFT09	10/08/2021	10/10/2022	303	1,439,654	4757.61			47,040		155			(23,586)				
SPX/CS/231010/4391.34-5198.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	10/10/2023	215	1,119,883	5198.01	73,492			47,150		29,606			(18,347)				
SPX/AVGCS/221010/10/43-91.34-4699.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFT09	10/08/2021	10/10/2022	118	555,368	4699.61			16,762		60			(8,404)				
SPX/CS/221010/4391.34-4676.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDQJBGJWY9T8XCSX06	10/08/2021	10/10/2022	1,496	6,998,025	4676.78			64,973		17,907			(116,301)				
SPX/CS/221010/4391.34-4665.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/29/2021	10/10/2022	997	4,653,318	4665.8	149,870			41,980		11,729			(75,145)				
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDQJBGJWY9T8XCSX06	10/08/2021	10/10/2023	391	1,922,452	4918.3			63,541		44,129			(24,726)				
SPX/CS/221010/4391.34-4588.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	10/10/2022	132	606,967	4588.95	15,102			4,230		1,311			(7,572)				
SPX/CS/221010/4391.34-4753.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/29/2021	10/10/2022	4,684	22,264,795	4753.63	877,222			245,720		61,573			(439,840)				
SPX/CS/221010/4391.34-4720.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFT09	10/08/2021	10/10/2022	15,823	74,694,587	4720.69			768,793		200,949			(1,376,140)				
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/29/2021	10/10/2023	321	1,672,019	5203.74	110,057			70,608		44,270			(27,476)				
SPX_INDU_NDX/ARB/CS/221010/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/29/2021	10/10/2022	1,116,450	5,861,363	5.25	34,275			9,601		9,122			(17,186)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221010/4391.34-4808.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,618	7,780,143	4808.01	336,678			94,307		22,237			(168,810)				
SPX/CS/221010/4391.34-4643.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	175	812,974	4643.84	24,770			6,938		1,981			(12,420)				
SPX/CS/221010/4391.34-4517.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	301	1,357,999	4517.81	22,836			6,397		2,234			(11,450)				
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2023	277	1,458,315	5269.61	98,995			63,512		39,113			(24,714)				
SPX/CS/220909/4391.34-4579.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/08/2021	09/09/2022	538	2,465,170	4579.5	58,388			12,358		2,676			(32,060)				
SPX_INDU_NDX/ARBCS/221010/10.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,186,232	7,710,508	6.5	41,755			11,696		11,211			(20,936)				
SPX/AVGCS/221010/10/4391.34-4709.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association KB1H1DSPPRFMYMCJFXT09	10/08/2021	10/10/2022	1,128	5,314,289	4709.71	163,021			45,664		577			(81,739)				
SPX/CS/231010/4391.34-5048.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	598	3,018,739	5048.68	178,285			114,381		75,491			(44,509)				
SPX/CS/221010/4391.34-4501.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,978	8,902,387	4501.12	128,108			35,884		13,250			(64,233)				
SPX/CS/220909/4391.34-4818.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	09/09/2022	460	2,217,505	4818.27	97,514			20,640		3,106			(53,543)				
SPX/AVGCS/221010/10/4391.34-4720.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association KB1H1DSPPRFMYMCJFXT09	10/08/2021	10/10/2022	500	2,361,841	4720.69	73,602			20,617		256			(36,904)				
SPX/CS/221010/4391.34-4654.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	3,182	14,812,461	4654.82	459,745			128,780		36,731			(230,517)				
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	175	819,958	4687.76	28,313			7,931		2,128			(14,196)				
SPX/CS/220909/4391.34-4852.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	09/09/2022	882	4,278,982	4852.43	194,665			41,202		6,044			(106,886)				
SPX/CS/221010/4391.34-4764.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	395	1,883,489	4764.76	76,552			21,443		5,250			(38,383)				
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association KB1H1DSPPRFMYMCJFXT09	10/08/2021	10/10/2022	7,071	33,145,159	4687.76	1,127,090			315,711		86,010			(565,123)				
SPX/CS/221010/4391.34-4599.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	172	789,347	4599.93	20,557			5,758		1,755			(10,307)				
SPX/CS/221010/4391.34-4819.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	4,407	21,240,451	4819.5	933,031			261,353		61,041			(467,822)				
SPX/CS/221010/4391.34-4853.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	264	1,283,602	4853.15	59,687			16,719		3,737			(29,927)				
SPX/CS/221007/4391.34-4654.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/07/2022	160	745,849	4654.82	23,501			6,440		1,755			(11,883)				
SPX/CS/221010/4391.34-4731.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	469	2,221,472	4731.67	84,323			23,620		6,038			(42,280)				
SPX/CS/221010/4391.34-4561.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WICGB70D06XZS54	10/08/2021	10/10/2022	233	1,061,627	4561.57	23,230			6,507		2,111			(11,648)				
SPX/CS/231010/4391.34-5072.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	526	2,670,248	5072	160,677			103,084		67,533			(40,113)				
SPX/AVGCS/221010/10/4391.34-4676.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association KB1H1DSPPRFMYMCJFXT09	10/08/2021	10/10/2022	402	1,880,925	4676.78	54,397			15,237		206			(27,275)				
SPX_INDU_NDX/ARBCS/221010/10.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876CMVDQLFKA70QJXC56	10/08/2021	10/10/2022	2,108,363	16,339,813	7.75	82,226			23,033		22,237			(41,228)				
SPX/CS/221014/4471.37-4739.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/20/2021	10/14/2022	389	1,843,724	4739.65	60,781			17,958		3,279			(30,909)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221025/4566.48-4908.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	15,902	78,062,913	4908.97	2,832,004			909,722		116,743			(1,416,002)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	10/25/2021	10/25/2022	638,835	2,555,340	4	14,565			4,679		2,985			(7,283)				
SPX/AVGCS/221025/25/4566.48-4863.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2022	504	2,452,454	4863.3	66,988			21,518		7			(33,494)				
SPX/CS/231025/4566.48-5617.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2023	147	825,903	5617.53	58,947			38,997		16,105			(14,696)				
SPX/CS/231025/4566.48-5274.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2023	547	2,883,826	5274.28	172,281			113,974		52,040			(42,950)				
SPX/CS/221025/4566.48-5046.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	162	817,055	5046.55	37,336			11,993		1,332			(18,668)				
SPX/CS/231025/4566.48-5248.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2023	463	2,429,497	5248.65	142,529			94,292		43,403			(35,533)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	10/25/2021	10/25/2022	1,051,642	5,521,121	5.25	29,025			9,324		6,072			(14,513)				
SPX/CS/221025/4566.48-5000.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	21,507	107,542,307	5000.3	4,547,261			1,460,712		171,806			(2,273,631)				
SPX/CS/221025/4566.48-4840.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	3,660	17,717,269	4840.47	544,900			175,038		24,322			(272,450)				
SPX/CS/221025/4566.48-4783.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	325	1,555,950	4783.39	40,403			12,979		1,908			(20,201)				
SPX/AVGCS/221025/25/4566.48-4945.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2022	350	1,733,006	4945.98	52,545			16,879		5			(26,273)				
SPX/CS/221025/4566.48-4771.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	132	631,172	4771.97	15,643			5,025		752			(7,822)				
SPX/CS/231025/4566.48-5479.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2023	406	2,226,670	5479.78	148,853			98,475		42,535			(37,110)				
SPX/CS/221025/4566.48-4874.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	7,293	35,552,970	4874.72	1,195,669			384,084		51,182			(597,835)				
SPX/AVGCS/221025/25/4566.48-4908.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2022	492	2,413,980	4908.97	70,353			22,600		7			(35,177)				
SPX/CS/221025/4566.48-4697.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	539	2,532,148	4697.99	42,334			13,599		2,283			(21,167)				
SPX/CS/220923/4566.48-4759.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	09/23/2022	142	675,383	4759.58	15,876			4,042		374			(8,717)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	10/25/2021	10/25/2022	1,872,299	12,169,944	6.5	59,165			19,005		12,617			(29,582)				
SPX/CS/221025/4566.48-4863.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	1,339	6,509,538	4863.3	212,706			68,327		9,234			(106,353)				
SPX/CS/231025/4566.48-5411.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2023	240	1,299,460	5411.28	86,302			57,094		24,444			(21,515)				
SPX/CS/221025/4566.48-4722.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	126	592,820	4722.75	11,579			3,719		601			(5,789)				
SPX/CS/221025/4566.48-4943.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	3,463	17,118,661	4943.21	662,623			212,854		26,370			(331,311)				
SPX/CS/221025/4566.48-4743.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	130	617,715	4743.71	13,498			4,336		677			(6,749)				
SPX/CS/231025/4566.48-5405.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2023	138	745,681	5405.51	49,387			32,673		14,006			(12,312)				
SPX/CS/221025/4566.48-4731.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 5493000ICGB70006XZS54	10/25/2021	10/25/2022	249	1,178,505	4731.79	24,225			7,782		1,238			(12,113)				
SPX/CS/231025/4566.48-5114.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2023	489	2,499,300	5114.46	128,759			85,181		41,383			(32,100)				
SPX/AVGCS/221025/25/4566.48-4896.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2022	523	2,558,642	4896.28	73,474			23,602		7			(36,737)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220923/4566.48-5045.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	09/23/2022	774	3,904,946	5045.96	171,040			43,547		2,911			(93,915)				
SPX/CS/220923/4566.48-5011.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	09/23/2022	1,387	6,952,545	5011.41	292,056			74,358		5,127			(160,362)				
SPX/CS/221025/4566.48-4829.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	10/25/2021	10/25/2022	210	1,012,260	4829.05	30,631			9,840		1,364			(15,316)				
SPX/AVGCS/221025/25/4566.48-4897.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	10/25/2021	10/25/2022	533	2,609,735	4897.55	74,971			24,083		8			(37,485)				
SPX/CS/221025/4566.48-4851.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	1,157	7,614,649	4851.89	252,691			57,205		7,840			(89,041)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-7.75% SPX/CS/221025/4566.48-4681.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse ... E58DKGMJYYJLN8C3868	10/25/2021	10/25/2022	1,819,140	14,098,335	7.75	63,306			20,336		13,799			(31,653)				
SPX/CS/221025/4566.48-5011.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	10/25/2021	10/25/2022	110	517,086	4681.87	7,666			2,463		425			(3,833)				
SPX/CS/221025/4566.48-4824.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/25/2021	10/25/2022	2,474	12,399,395	5011.72	530,987			170,568		19,925			(265,494)				
SPX/CS/221026/4574.79-4817.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	10/27/2021	10/26/2022	116	562,516	4849.28	17,554			5,704		757			(8,802)				
SPX/CS/221027/4551.68-4824.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	10/27/2021	10/21/2022	405	1,951,124	4817.59	62,824			19,811		2,756			(31,947)				
SPX/CS/221027/4551.68-4824.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	10/27/2021	10/27/2022	112	540,463	4824.78	16,928			5,532		830			(8,464)				
SPX/CS/221021/4549.78-4822.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association ... KB1H1DSPRFMYMCFXT09	10/27/2021	10/21/2022	183	882,567	4822.77	28,272			8,915		1,218			(14,377)				
SPX/CS/221031/4605.38-4881.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	11/03/2021	10/31/2022	172	839,652	4881.7	27,302			9,279		1,073			(13,727)				
SPX/CS/221028/4605.38-4881.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCGB70D06XZS54	11/03/2021	10/28/2022	285	1,391,285	4881.7	45,087			15,072		1,687			(22,863)				
SPX/CS/221010/4646.71-5099.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/10/2021	10/10/2022	1,346	6,864,898	5099.76	293,987			90,457		5,204			(161,919)				
SPX/AVGCS/221110/10/4646.71-4867.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	11/10/2021	11/10/2022	375	1,872,386	4995.21	56,903			20,838		1			(28,692)				
SPX/CS/221110/4646.71-4960.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RHI GCT1XBU11	11/10/2021	11/10/2022	145	704,016	4867.43	18,281			6,694		753			(9,218)				
SPX/CS/221110/4646.71-5030.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	11/10/2021	11/10/2022	8,944	44,366,389	4960.36	1,498,276			548,664		56,017			(755,469)				
SPX/CS/221110/4646.71-5366.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/10/2021	11/10/2022	7,246	36,448,848	5030.06	1,417,550			519,103		49,400			(714,765)				
SPX/AVGCS/221110/10/4646.71-5502.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RHI GCT1XBU11	11/10/2021	11/10/2022	125	603,128	4814.92	12,398			4,540		550			(6,251)				
SPX/CS/231110/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/10/2021	11/10/2023	1,357	7,281,782	5366.95	446,364			305,900		113,210			(111,747)				
SPX/AVGCS/221110/10/4646.71-5134.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) ... G5GSEF7VJP5170UK5573	11/10/2021	11/10/2022	219	1,101,098	5037.23	34,951			12,799		1			(17,623)				
SPX/CS/221110/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RHI GCT1XBU11	11/10/2021	11/10/2023	116	638,234	5502.47	42,956			29,439		10,383			(10,754)				
SPX/CS/221110/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA70QJXC56	11/10/2021	11/10/2022	20,451	102,155,889	4995.21	3,737,483			1,368,656		134,179			(1,884,533)				
SPX/CS/221010/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RHI GCT1XBU11	11/10/2021	10/10/2022	239	1,228,015	5134.61	55,566			17,097		944			(30,604)				
SPX/CS/221110/4646.71-4937.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/10/2021	11/10/2022	2,536	12,521,342	4937.13	397,147			145,434		15,321			(200,252)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221110/4646.71-5100.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDLFA700JXC56	11/10/2021	3,503	17,867,314	5100.81	776,397			284,315		25,340			(391,479)				
SPX/CS/221104/4697.53-4979.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	285	1,419,123	4979.38	41,069			14,592		1,206			(21,064)				
SPX/CS/221110/4646.71-4780.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	599	4,746,774	4780.22	123,037			17,531		2,235			(24,139)				
SPX/CS/221110/4646.71-4948.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	1,328	6,571,306	4948.75	215,341			78,857		8,172			(108,580)				
SPX/AVGCS/221110/10/4646.71-4948.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2021	554	2,743,949	4948.75	78,067			28,588		2			(39,363)				
SPX/CS/221110/4646.71-4827.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	5,600	27,033,401	4827.07	580,320			212,512		25,791			(292,612)				
SPX/CS/221110/4646.71-4816.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/10/2021	109	524,774	4816.84	10,884			3,986		482			(5,488)				
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	385	2,121,005	5506.35	142,116			97,394		34,542			(35,579)				
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	324	4,867,672	5576.05	285,781			85,648		29,879			(31,288)				
SPX/CS/221010/4646.71-5088.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/10/2021	216	1,100,082	5088.15	47,118			14,498		830			(25,951)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	11/10/2021	991,361	5,204,645	5.25	29,543			10,818		4,821			(14,896)				
SPX/CS/221110/4646.71-5087.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDLFA700JXC56	11/10/2021	1,561	7,941,367	5087.66	338,719			124,038		11,183			(170,791)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDLFA700JXC56	11/10/2021	1,313,861	10,182,423	7.75	49,401			18,091		8,412			(24,909)				
SPX/CS/221010/4646.71-4849.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	1,945	9,431,946	4849	223,250			68,692		5,293			(122,959)				
SPX/CS/221110/4646.71-5006.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	589	4,610,429	5006.83	160,089			40,369		3,916			(55,585)				
SPX/AVGCS/221110/10/4646.71-4983.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2021	681	3,396,011	4983.6	101,706			37,244		3			(51,283)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	11/10/2021	587,051	2,348,204	4	14,207			5,202		2,311			(7,163)				
SPX/AVGCS/221110/10/4646.71-4971.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2021	108	535,960	4971.98	15,803			5,787					(7,968)				
SPX/CS/221110/4646.71-4855.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/10/2021	172	832,941	4855.78	20,644			7,560		865			(10,409)				
SPX/CS/231110/4646.71-5341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	492	2,626,423	5341.6	157,876			108,195		40,414			(39,524)				
SPX/CS/221110/4646.71-4925.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2021	3,831	18,871,502	4925.51	580,388			212,536		22,691			(292,646)				
SPX/CS/221010/4646.71-5076.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/10/2021	117	592,496	5076.53	25,001			7,693		444			(13,770)				
SPX_INDU_NDX/ARBCS/221110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDLFA700JXC56	11/10/2021	1,377,065	8,950,923	6.5	46,958			17,196		7,814			(23,677)				
SPX/CS/221115/4682.80-4963.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	11/17/2021	140	694,928	4963.77	21,720			8,236		768			(10,921)				
SPX/CS/221111/4682.85-4963.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	11/17/2021	228	1,131,751	4963.82	35,345			13,154		1,173			(17,974)				
SPX/CS/221125/4701.46-4971.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/24/2021	436	2,165,367	4971.79	65,524			26,688		2,544			(32,946)				
SPX/AVGCS/221125/25/4701.46-5042.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI6C71XBU11	11/24/2021	346	1,742,309	5042.32	52,147			21,240		2			(26,220)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	11/24/2023	497	8,755,977	5570.1	5159.85 / 448,150			132,035		41,907			(46,893)				
SPX/CS/221125/4701.46-4819.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	133	640,743	4819				3,845		450			(4,746)				
SPX/CS/221125/4701.46-5018.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	11/24/2021	11/25/2022	8,921	44,771,996	5018.81	1,522,457			620,102		56,491			(765,505)				
SPX/CS/221125/4701.46-5197.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	138	716,624	5197.83	33,252			13,544		1,036			(16,719)				
SPX/CS/221125/4701.46-5054.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	11/24/2021	11/25/2022	15,972	80,721,367	5054.07	2,973,550			1,211,137		105,963			(1,495,127)				
SPX/CS/221125/4701.46-4983.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	11/24/2021	11/25/2022	3,760	18,736,227	4983.55	583,297			237,579		22,456			(293,287)				
SPX/CS/221125/4701.46-4871.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	109	530,715	4871.65	10,961			4,464		481			(5,511)				
SPX/CS/231124/4701.46-5783.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/24/2023	133	767,680	5783.3	56,729			39,988		12,067			(14,202)				
SPX/CS/221025/4701.46-4902.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	10/25/2022	287	1,407,504	4902.68	33,338			11,761		852			(18,305)				
SPX/AVGCS/221125/25/4701.46-5040.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	238	1,201,569	5040.13	35,867			14,609		1			(18,034)				
SPX/CS/221025/4701.46-5136.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	10/25/2022	274	1,407,343	5136.35	59,772			21,085		1,168			(32,819)				
SPX/CS/221025/4701.46-5148.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	10/25/2022	357	1,840,255	5148.1	79,324			27,982		1,537			(43,555)				
SPX/AVGCS/221125/25/4701.46-5054.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	331	1,672,325	5054.07	51,025			20,783		2			(25,656)				
SPX/CS/221125/4701.46-5007.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	11/25/2022	1,200	6,010,461	5007.05	199,785			81,373		7,465			(100,453)				
SPX/CS/221125/4701.46-5065.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	583	2,953,560	5065.82	112,112			45,664		3,922			(56,371)				
SPX/CS/221025/4701.46-5195.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	10/25/2022	733	3,807,993	5195.11	172,652			60,905		3,249			(94,800)				
SPX/AVGCS/221125/25/4701.46-5094.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	223	1,136,911	5094.24	36,304			14,787		1			(18,254)				
SPX_INDU_NDX/ARB/CS/221125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70006XZSS4	11/24/2021	11/25/2022	1,177,946	6,184,217	5.25	27,564			11,227		5,953			(13,859)				
SPX/CS/221125/4701.46-4883.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	127	1,925,957	4883.72	35,579			5,560		589			(6,864)				
SPX/CS/221125/4701.46-4985.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	576	2,878,723	4985.3	92,932			37,852		3,515			(46,727)				
SPX/CS/221118/4697.96-4979.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/18/2022	288	1,434,194	4979.84	44,597			17,634		1,563			(22,873)				
SPX/CS/221125/4701.46-5159.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	11/25/2022	2,909	15,011,804	5159.86	660,655			269,087		21,322			(332,183)				
SPX/CS/221125/4701.46-4860.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	131	637,767	4860.89	12,460			5,075		554			(6,265)				
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/23/2022	137	681,183	4972.14	21,349			8,624		832			(10,795)				
SPX_INDU_NDX/ARB/CS/221125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300ICGB70006XZSS4	11/24/2021	11/25/2022	1,980,599	12,873,894	6.5	53,278			21,700		11,753			(26,789)				
SPX/CS/221125/4701.46-4912.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	282	1,386,863	4912.97	34,241			13,946		1,436			(17,217)				
SPX/CS/231124/4701.46-5406.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	11/24/2023	455	2,459,494	5406.68	149,922			105,679		35,077			(37,533)				
SPX/CS/221125/4701.46-5148.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/24/2021	11/25/2022	1,106	5,691,514	5148.09	246,893			100,560		8,032			(124,140)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/AVGCS/221125/25/47 01.46-5007.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/24/2021	453	2,270,291	5007.05	64,165			26,135		3				(32,263)					
SPX/CS/231124/4701.46-5641.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/24/2021	278	1,565,763	5641.75	110,125			77,627		24,123				(27,570)					
SPX_INDU_NDX/ARBCS/221 125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W0CB70D06XZSS4	11/24/2021	1,143,539	8,862,427	7.75	34,077			13,880		7,675				(17,134)					
SPX/CS/231124/4701.46-5265.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/24/2021	465	2,446,336	5265.64	129,743			91,455		32,276				(32,481)					
SPX/CS/221125/4701.46-4924.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/24/2021	171	1,428,904	5383.17 / 4924.78	57,108			8,896		898				(10,982)					
SPX/CS/231124/4701.46-5430.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	11/24/2021	921	24,451,552	5089.33 / 5430.19	1,077,337			217,335		72,099				(77,188)					
SPX/CS/221125/4594.62-4870.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	12/01/2021	259	1,261,408	4870.3	40,391			16,638		2,424				(20,540)					
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	12/01/2021	137	681,183	4972.14	19,895			8,129		832				(10,175)					
SPX/CS/221206/4591.67-4867.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/08/2021	151	734,943	4867.17	25,386			11,124		1,599				(12,764)					
SPX/CS/221202/4577.10-4851.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/08/2021	113	548,245	4851.73	19,135			8,263		1,210				(9,731)					
SPX/CS/221205/4538.43-4810.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/08/2021	132	635,018	4810.74	22,712			9,916		1,708				(11,452)					
SPX/CS/221207/4686.75-4967.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/08/2021	137	680,611	4967.96	21,819			9,595		994				(10,940)					
SPX/CS/231208/4712.02-5442.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	1,038	5,651,555	5442.38	349,858			253,819		81,997				(87,710)					
SPX/AVGCS/221209/10/47 12.02-5065.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6QKMZ0031MB27	12/10/2021	370	1,875,315	5065.42	58,266			26,096		3				(29,379)					
SPX/CS/221209/4712.02-5018.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	12/10/2021	1,567	7,865,937	5018.3	263,675			118,097		11,007				(132,952)					
SPX/CS/221209/4712.02-5006.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W0CB70D06XZSS4	12/10/2021	1,012	5,065,051	5006.52	164,465			73,662		6,966				(82,928)					
SPX/AVGCS/221209/10/47 12.02-5111.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6QKMZ0031MB27	12/10/2021	241	1,232,078	5111.1	40,324			18,060		2				(20,332)					
SPX/CS/221110/4712.02-5206.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	234	1,218,939	5206.78	56,259			22,434		1,304				(30,891)					
SPX/CS/221110/4712.02-5147.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W0CB70D06XZSS4	12/10/2021	641	3,300,578	5147.88	141,389			56,382		3,428				(77,634)					
SPX/CS/231208/4712.02-5796.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	486	2,816,422	5796.05	207,444			150,499		44,665				(52,006)					
SPX/CS/221110/4712.02-5171.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	12/10/2021	1,033	5,342,208	5171.44	236,079			94,142		5,621				(129,626)					
SPX/CS/231208/4712.02-5277.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	557	2,938,143	5277.46	155,040			112,480		38,924				(38,868)					
SPX/CS/231208/4712.02-5417.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	12/10/2021	606	3,283,980	5417.47	199,373			144,643		47,097				(49,983)					
SPX/CS/221209/4712.02-5100.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	12/10/2021	4,296	21,915,375	5100.76	874,608			391,718		33,509				(440,991)					
SPX/CS/221209/4712.02-4924.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300W0CB70D06XZSS4	12/10/2021	2,021	13,362,265	5158.56 / 4924.06	394,933			110,039		11,588				(123,880)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDUI_NDX/ARBCS/221209/10/0.00%-6.50% 4894.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	1,592,545	10,351,543	6.5	55,739			24,965		9,962			(28,105)				
SPX/CS/221209/4712.02-4994.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	115	1,810,536	4880.84 / 4894.9	38,051			5,597		598			(6,301)				
SPX/AVGCS/221209/10/4712.02-5053.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	3,776	18,861,178	4994.74	594,330			266,182		25,457			(299,664)				
SPX/CS/221209/4712.02-5077.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	12/10/2021	12/09/2022	15,547	78,754,139	5065.42	2,937,713			1,059,705		116,509			(1,481,270)				
SPX/CS/221209/4712.02-5207.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	316	1,604,403	5077.2	61,496			27,543		2,402			(31,008)				
SPX/CS/221209/4712.02-4982.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	213	2,695,951	5207.39	162,940			23,245		1,813			(26,169)				
SPX/AVGCS/221209/10/4712.02-5018.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	329	1,638,217	4982.96	49,882			22,342		2,167			(25,152)				
SPX/CS/221110/4712.02-4916.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	12/10/2021	12/09/2022	468	2,348,382	5018.3	67,916			30,419		4			(34,245)				
SPX_INDUI_NDX/ARBCS/221209/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	11/10/2022	965	4,742,084	4916.23	113,628			45,312		3,586			(62,391)				
SPX/CS/221209/4712.02-4840.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	3,094,147	16,244,272	5.25	91,896			41,159		16,407			(46,336)				
SPX/CS/221209/4712.02-5030.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	215	2,456,698	4840.46	46,875			7,492		873			(8,434)				
SPX/CS/231208/4712.02-5581.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	12/10/2021	12/09/2022	7,058	35,499,902	5030.08	1,223,791			548,120		50,444			(617,066)				
SPX_INDUI_NDX/ARBCS/221209/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	362	2,022,115	5581.8	136,903			99,322		30,860			(34,322)				
SPX/CS/221209/4712.02-4935.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	1,986,220	15,393,205	7.75	76,867			34,428		14,122			(38,758)				
SPX/CS/221209/4712.02-5112.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/09/2022	295	1,457,192	4935.84	38,117			17,072		1,748			(19,219)				
SPX/CS/221209/4712.02-5171.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	12/09/2022	368	1,883,490	5112.71	76,726			34,365		2,908			(38,687)				
SPX/CS/221110/4712.02-5159.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	12/10/2021	12/09/2022	24,839	128,452,911	5171.44	5,735,030			2,568,647		205,850			(2,891,747)				
SPX/AVGCS/221209/10/4712.02-5041.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2021	11/10/2022	818	4,219,682	5159.66	183,816			73,301		4,412			(100,930)				
SPX/CS/221216/4620.64-4897.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	12/10/2021	12/09/2022	120	603,647	5041.86	18,109			8,111		1			(9,131)				
SPX/CS/221216/4668.67-4948.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/22/2021	12/16/2022	198	969,780	4897.88	32,646			15,396		2,117			(16,601)				
SPX/AVGCS/221223/25/4725.79-5080.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	12/22/2021	12/16/2022	161	796,755	4948.79	25,771			12,153		1,420			(13,105)				
SPX/CS/221223/4725.79-5080.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	338	1,716,009	5080.22	53,316			25,909		7			(26,808)				
				Barclays Bank PLC (London)	12/23/2021	12/23/2022	19,628	99,712,634	5080.22	3,781,663			1,837,718		168,017			(1,901,454)				

E06.20

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/231222/4725.79-5430.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	498	2,704,740	5430.56	168,056			125,043		39,151			(42,073)					
SPX/CS/221223/4725.79-5186.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/23/2021	12/23/2022	1,943	10,079,189	5186.57	455,514			221,359		18,453			(229,036)					
SPX/CS/221223/4725.79-4861.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	309	1,502,906	4861.89	25,711			12,494		1,477			(12,928)					
SPX/AVGCS/221223/25/4725.79-5032.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	342	2,345,461	5032.97 / 4888.28	61,966			24,063		7			(24,898)					
SPX/CS/221125/4725.79-5186.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	11/25/2022	884	4,585,619	5186.55	205,570			90,877		5,839			(112,186)					
SPX/CS/221223/4725.79-5222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	527	44,809,304	5222.24 / 5044.78	1,599,293			63,054		5,129			(65,241)					
SPX/CS/221223/4725.79-5032.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	1,032	5,192,355	5032.97	176,491			85,767		8,258			(88,741)					
SPX/CS/231222/4725.79-5292.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	403	2,133,389	5292.88	115,813			86,171		28,480			(28,994)					
SPX/CS/221125/4725.79-5222.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/23/2021	11/25/2022	2,950	15,403,335	5222	720,681			318,594		19,945			(393,298)					
SPX_INDU_NDX/ARBCS/221223/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	12/23/2021	12/23/2022	1,060,797	6,895,181	6.5	36,067			17,527		7,244			(18,135)					
SPX/CS/221125/4725.79-5162.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	11/25/2022	245	1,264,136	5162.93	54,847			24,246		1,588			(29,932)					
SPX/AVGCS/221223/25/4725.79-5115.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	307	1,570,803	5115.67	50,933			24,751		7			(25,610)					
SPX/CS/221223/4725.79-5021.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	1,433	7,197,541	5021.15	237,096			115,218		11,254			(119,214)					
SPX/CS/221223/4725.79-5092.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	497	2,528,598	5092.04	98,093			47,669		4,313			(49,322)					
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	918	5,010,955	5458.29	318,879			237,264		73,502			(79,831)					
SPX/CS/221223/4725.79-4997.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	249	1,241,981	4997.52	38,405			18,663		1,866			(19,310)					
SPX/AVGCS/221223/25/4725.79-5151.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	135	693,925	5151.11	23,301			11,323		3			(11,716)					
SPX/CS/221223/4725.79-5009.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	3,061	15,334,817	5009.34	488,978			237,621		23,530			(245,862)					
SPX/CS/221223/4725.79-4910.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	215	1,053,789	4910.78	23,628			11,482		1,277			(11,881)					
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	148	860,470	5812.72	64,780			48,200		13,831			(16,218)					
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/22/2023	573	3,372,162	5883.61	257,043			191,254		54,540			(64,351)					
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	382	2,138,406	5597.99	148,751			110,679		33,039			(37,240)					
SPX/CS/221223/4725.79-5174.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	12/23/2021	12/23/2022	3,484	18,029,448	5174.72	801,861			389,668		32,781			(403,183)					
SPX/AVGCS/221223/25/4725.79-5066.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	231	1,171,691	5066.14	35,631			17,315		5			(17,916)					
SPX_INDU_NDX/ARBCS/221223/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/23/2022	1,070,114	5,618,099	5.25	32,960			16,017		6,142			(16,572)					
SPX/CS/221223/4725.79-4843.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	202	976,284	4843.93	14,668			7,128		866			(7,375)					
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	313	1,776,212	5670.95	127,443			94,825		27,954			(31,905)					

E06.21

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/221223/25/47 25.79-5068.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	12/23/2021	12/23/2022	356	2,452,634	4896.86 / 5068.41	68,566			26,697		7			(27,623)				
SPX/CS/221125/4725.79- 4931.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	12/23/2021	11/25/2022	752	3,709,264	4931.27	90,289			39,915		3,372			(49,274)				
SPX/CS/221223/4725.79- 4938.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	12/23/2021	12/23/2022	339	1,675,273	4938.4	42,002			20,411		2,208			(21,119)				
SPX/CS/221223/4725.79- 4950.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	12/23/2021	12/23/2022	214	1,060,369	4950.27	28,040			13,626		1,441			(14,099)				
SPX_INDU_NDX/ARBCS/221 223/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	12/23/2021	12/23/2022	2,357,349	18,269,455	7.75	93,115			45,250		18,438			(46,819)				
SPX/CS/221223/4725.79- 5115.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	12/23/2021	12/23/2022	3,789	19,384,271	5115.67	514,376	272,445		382,364		33,796			(395,626)				
SPX/CS/221229/4793.06- 5068.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	12/29/2021	12/29/2022	146	740,045	5068.74	23,163			11,549		910	1,196		(11,614)				
SPX/CS/221228/4786.35- 5073.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	12/29/2021	12/28/2022	192	974,118	5073.53	30,952			15,390		1,234	873		(15,563)				
SPX/CS/221230/4766.18- 5052.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/05/2022	12/30/2022	337	1,702,575	5052.15	53,708			27,386		2,363			(26,321)				
SPX_INDU_NDX/ARBCS/230 110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	01/10/2022	01/10/2023	1,064,280	5,587,470	5.25	32,035			17,002		7,062			(15,033)				
SPX/CS/221209/4670.29- 5125.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/10/2022	12/09/2022	909	4,658,489	5125.64	209,770			101,998		8,959			(107,772)				
SPX/CS/230110/4670.29- 4892.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	01/10/2022	01/10/2023	244	1,191,663	4892.13	31,512			16,724		2,444			(14,788)				
SPX/CS/230110/4670.29- 5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	01/10/2022	01/10/2023	18,064	90,690,440	5020.56	3,416,770			1,813,369		232,904			(1,603,400)				
SPX/AVGCS/230110/10/46 70.29-4998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	01/10/2022	01/10/2023	108	3,012,358	2.5 / 4998.05	51,683			8,838		7			(7,814)				
SPX/CS/230110/4670.29- 4973.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	01/10/2022	01/10/2023	1,229	6,111,756	4973.86	207,742			110,254		14,757			(97,488)				
SPX/CS/230110/4670.29- 4845.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	01/10/2022	01/10/2023	247	1,196,279	4845.43	25,828			13,708		2,119			(12,120)				
SPX/CS/221209/4670.29- 4871.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/10/2022	12/09/2022	413	2,014,359	4871.93	48,661			23,661		2,738			(25,000)				
SPX/CS/240110/4670.29- 5604.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	01/10/2022	01/10/2024	277	1,549,631	5604.35	113,123			86,654		28,281			(26,469)				
SPX/CS/230110/4670.29- 5055.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	01/10/2022	01/10/2023	4,129	20,873,917	5055.59	844,600			448,250		55,505			(396,348)				
SPX/CS/240110/4670.29- 5367.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2024	501	2,687,073	5367.98	167,926			128,634		45,090			(39,292)				
SPX/AVGCS/230110/10/46 70.29-5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	01/10/2022	01/10/2023	328	1,644,871	5020.56	52,636			27,935		22			(24,701)				
SPX/CS/230110/4670.29- 5067.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2023	362	1,835,971	5067.44	76,177			40,429		4,933			(35,748)				
SPX_INDU_NDX/ARBCS/230 110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	01/10/2022	01/10/2023	1,838,819	11,952,324	6.5	63,623			33,766		14,564			(29,857)				
SPX/CS/230110/4670.29- 5125.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2023	1,684	8,632,081	5125.65	392,317			208,213		24,189			(184,104)				
SPX/AVGCS/230110/10/46 70.29-5067.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	01/10/2022	01/10/2023	212	12,102,510	2.4 / 5067.39	193,238			19,400		14			(17,153)				
SPX/CS/230110/4670.29- 4985.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	01/10/2022	01/10/2023	9,859	49,153,770	4985.53	1,708,297			906,638		120,723			(801,659)				
SPX/CS/240110/4670.29- 5230.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2024	463	2,419,375	5230.72	130,906			100,276		37,450			(30,630)				
SPX/CS/240110/4670.29- 5394.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	UBS	01/10/2022	01/10/2024	871	4,700,796	5394.18	298,043			228,306		79,827			(69,737)				

E06.22

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2024	209	1,154,964	5529.39		81,065	62,097		20,656			(18,968)					
SPX/CS/230110/4670.29-4962.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	1,392	6,908,814	4962.18		227,585	120,785		16,380			(106,799)					
SPX/CS/230110/4670.29-4938.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	305	1,505,628	4938.83		46,557	24,709		3,428			(21,848)					
SPX/CS/230110/4670.29-4880.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	222	1,084,871	4880.43		27,407	14,546		2,154			(12,862)					
SPX/AVGCS/230110/10/4670.29-4973.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.01/10/2022	.01/10/2023	348	1,729,429	4973.86		51,152	27,148		23			(24,004)					
SPX_INDU_NDX/ARBCS/230110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	E58DKGMJYYJLN8C3868	.01/10/2022	.01/10/2023	2,256,789	17,490,115	7.75		86,661	45,993		20,532			(40,668)					
SPX/CS/230110/4670.29-5032.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	314	1,578,233	5032.24		61,518	32,649		4,103			(28,869)					
SPX/CS/230110/4670.29-4803.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	.01/10/2022	.01/10/2023	436	2,095,937	4803.82		35,252	18,709		3,071			(16,543)					
SPX/CS/230110/4670.29-4851.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	144	696,332	4851.53		15,618	8,289		1,261			(7,329)					
SPX/CS/230110/4670.29-5113.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVQDLFKA70QJXC56	.01/10/2022	.01/10/2023	1,316	6,728,153	5113.39		300,497	159,481		18,713			(141,015)					
SPX/CS/230110/4670.29-4950.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	3,021	14,954,456	4950.51		475,439	252,328		34,770			(223,111)					
SPX/CS/230110/4670.29-5020.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	160	803,701	5020.56		30,728	16,308		2,064			(14,420)					
SPX/CS/230110/4670.29-5161.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVQDLFKA70QJXC56	.01/10/2022	.01/10/2023	431	2,226,878	5161.26		106,032	56,274		6,361			(49,758)					
SPX/CS/221209/4670.29-5160.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVQDLFKA70QJXC56	.01/10/2022	.12/09/2022	430	5,698,102	5160.67		256,007	50,774		4,339			(53,648)					
SPX/CS/230110/4670.29-4837.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2022	.01/10/2023	235	1,136,662	4837.39		23,594	12,522		1,953			(11,072)					
SPX/CS/240110/4670.29-5534.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	.01/10/2022	.01/10/2024	503	2,785,249	5534.29		194,850	149,258		49,887			(45,592)					
SPX/AVGCS/230110/10/4670.29-5008.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.01/10/2022	.01/10/2023	623	3,120,850	5008.89		98,063	52,045		41			(46,018)					
SPX/CS/230106/4677.03-4957.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	.01/12/2022	.01/06/2023	162	803,139	4957.65		26,186	13,837		1,745			(12,349)					
SPX/CS/230113/4662.85-4942.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	.01/19/2022	.01/13/2023	346	1,710,147	4942.62		49,523	27,153		4,254			(22,370)					
SPX/CS/230118/4577.11-4851.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	.01/19/2022	.01/18/2023	156	756,871	4851.74		23,890	13,250		2,746			(10,640)					
SPX/CS/230125/4356.45-4552.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.01/25/2022	.01/25/2023	169	769,848	4552.49		19,007	10,884		5,424			(8,123)					
SPX/CS/240125/4356.45-5162.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.01/25/2022	.01/25/2024	295	1,524,542	5162.39		109,999	86,559		50,842			(23,440)					
SPX/CS/230125/4356.45-4814.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/25/2022	.01/25/2023	695	3,346,932	4814.26		162,336	92,958		36,144			(69,378)					
SPX/CS/240125/4356.45-5227.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/25/2024	659	3,444,107	5227.74		254,003	199,877		117,172			(54,126)					
SPX/CS/230125/4356.45-4606.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.01/25/2022	.01/25/2023	325	1,499,008	4606.94		45,644	26,137		12,314			(19,507)					
SPX/CS/230125/4356.45-4628.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVQDLFKA70QJXC56	.01/25/2022	.01/25/2023	712	3,297,283	4628.73		106,972	61,255		28,430			(45,717)					
SPX/CS/230125/4356.45-4781.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/25/2022	.01/25/2023	2,137	10,216,125	4781.22		469,149	268,647		107,649			(200,502)					

E06.23

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDUI_NDX/ARB/CS/230125/25/0.00%-6.50% SPX/CS/240125/4356.45-4879.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/25/2022	01/25/2023	1,837,548	11,944,062	6.5		65,784		37,670		24,335			(28,114)				
SPX/CS/230125/4356.45-4513.48 SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley Wells Fargo Bank, National Association	01/25/2022	01/25/2024	440	2,145,479	4879.22		115,856		91,168		59,845			(24,688)				
SPX/AVGCS/230125/25/4356.45-4715.86 SPX/AVGCS/230125/25/4356.45-4672.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	246	1,161,823	4715.86		41,321		23,662		1,166			(17,660)				
SPX/CS/221223/4356.45-4515.66 SPX/AVGCS/230125/25/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	137	619,833	4515.66		12,737		6,759		3,086			(5,978)				
SPX/CS/221223/4356.45-4760.42 SPX/CS/240125/4356.45-5359.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	148	704,040	4760.42		31,184		16,549		5,765			(14,635)				
SPX/CS/230125/4356.45-4770.30 SPX/AVGCS/230125/25/4356.45-4670.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	2,773	13,226,755	4770.3		596,715		341,695		138,112			(255,021)				
SPX/CS/230125/4356.45-4617.84 SPX/CS/230125/4356.45-4525.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	118	533,865	4525.89		11,562		6,621		3,398			(4,941)				
SPX_INDUI_NDX/ARB/CS/230125/25/0.00%-5.25% SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America, National Association-NY	01/25/2022	01/25/2023	1,128,439	5,924,305	5.25		33,627		19,256		12,494			(14,372)				
SPX/CS/230125/4356.45-4694.07 SPX/AVGCS/230125/25/4356.45-4748.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	01/25/2023	491	2,307,081	4694.07		89,500		51,250		22,167			(38,250)				
SPX/CS/221223/4356.45-4781.20 SPX/CS/230125/4356.45-4481.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	125	595,929	4748.53 / 4715.86		22,361		12,804		598			(9,557)				
SPX/CS/240125/4356.45-5157.30 SPX/CS/230125/4356.45-4650.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	12/23/2022	775	46,785,824	4781.2		1,916,620		89,940		30,823			(79,542)				
SPX/AVGCS/230125/25/4356.45-4639.62 SPX/CS/221223/4356.45-4546.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	01/25/2022	01/25/2023	593	2,659,423	4481.98		43,892		25,134		13,488			(18,758)				
SPX_INDUI_NDX/ARB/CS/230125/25/0.00%-7.75% SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2024	256	1,321,719	5157.3		95,012		74,766		43,998			(20,246)				
SPX/CS/230125/4356.45-4650.51 SPX/AVGCS/230125/25/4356.45-4639.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank, National Association	01/25/2022	01/25/2023	11,229	52,220,203	4650.51		1,805,083		1,033,637		469,149			(771,446)				
SPX/CS/221223/4356.45-4546.83 SPX_INDUI_NDX/ARB/CS/230125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	323	1,496,537	4639.62		45,247		25,910		1,480			(19,338)				
SPX/CS/230125/4356.45-4683.18 SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	12/23/2022	175	797,388	4546.83		19,176		10,176		4,487			(9,000)				
SPX/CS/230125/4356.45-4683.18 SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	01/25/2022	01/25/2023	1,266,280	9,813,670	7.75		52,297		29,947		19,325			(22,351)				
SPX/CS/230125/4356.45-4683.18 SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank, National Association	01/25/2022	01/25/2023	20,948	107,917,487	4683.18		4,025,882		2,116,368		928,213			(1,579,533)				

E06.24

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221223/4356.45-4813.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2022	12/23/2022	874	4,209,166	4813.88		202,649		107,541		35,767			(95,108)					
SPX/CS/230125/4356.45-4563.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/25/2022	01/25/2023	180	819,744	4563.38		21,208		12,144		5,982			(9,064)					
SPX/CS/230120/4397.94-4661.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/26/2022	01/20/2023	300	1,398,546	4661.82		44,964		25,548		9,949			(19,416)					
SPX/CS/230120/4482.73-4751.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	01/26/2022	01/20/2023	142	674,740	4751.69		20,347		11,561		3,551			(8,786)					
SPX/CS/230127/4431.85-4697.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/02/2022	01/27/2023	337	1,583,145	4697.76		56,171		32,939		10,512			(23,232)					
SPX/CS/230203/4500.53-4770.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/09/2022	02/03/2023	224	1,068,605	4770.56		36,149		21,874		5,708			(14,275)					
SPX/CS/230210/4504.08-4658.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	113	527,642	4658.88		10,559		6,525		2,055			(4,034)					
SPX/CS/230210/4504.08-4633.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2022	02/10/2023	468	2,169,043	4633.8		36,326		22,449		7,416			(13,877)					
SPX/CS/230210/4504.08-4785.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	818	3,912,751	4785.59		128,522		79,424		22,248			(49,098)					
SPX/CS/230210/4504.08-4796.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	1,430	6,858,609	4796.85		232,484		143,670		39,805			(88,814)					
SPX/CS/230210/4504.08-4978.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/10/2023	677	5,554,444	4978.46		300,135		100,187		23,679			(61,934)					
SPX/CS/230210/4504.08-4930.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	788	3,884,057	4930.97		174,552		107,869		26,449			(66,683)					
SPX/CS/230210/4504.08-4763.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	342	1,627,463	4763.06		49,863		30,814		8,846			(19,049)					
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	1,330	6,920,637	5202.21		441,004		357,120		169,325			(83,883)					
SPX/CS/230210/4504.08-4887.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	409	1,997,859	4887.08		83,226		51,432		13,079			(31,794)					
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	435	2,195,471	5044.57		119,575		96,830		48,174			(22,744)					
SPX/AVGCS/230210/10/4504.08-4796.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	405	1,942,074	4796.85		58,353		36,061		434			(22,292)					
SPX/CS/230210/4504.08-4841.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	17,349	84,003,835	4841.89		3,157,307		2,461,406		522,192			(1,206,162)					
SPX/CS/230110/4504.08-4679.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	01/10/2023	161	753,310	4679.02		16,751		9,763		2,578			(6,988)					
SPX_INDU_NDX/ARBCS/230210/10/00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	1,136,137	8,805,062	7.75		45,559		28,154		14,695			(17,405)					
SPX/CS/230210/4504.08-4678.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	121	565,315	4678.84		12,571		7,769		2,397			(4,802)					
SPX/AVGCS/230210/10/4504.08-4841.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	530	2,566,888	4841.89		84,051		51,941		580			(32,109)					
SPX/CS/230110/4504.08-4920.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	01/10/2023	515	2,533,509	4920.71		111,080		64,740		13,517			(46,340)					
SPX/CS/230210/4504.08-4875.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	5,391	26,285,883	4875.67		1,063,576		657,266		170,033			(406,310)					
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/09/2024	156	831,673	5327.08		59,279		48,003		21,360			(11,275)					
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	382	2,036,495	5337.33		144,544		117,040		52,471			(27,491)					
SPX/AVGCS/230210/10/4504.08-4830.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	378	1,825,531	4830.63		58,553		36,185		412			(22,369)					

E06.25

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230210/4504.08-4774.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	3,587	17,127,677	4774.32		538,068		332,514		95,288			(205,554)					
SPX/CS/230210/4504.08-4853.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	417	2,024,614	4853.15		78,730		48,653		12,764			(30,077)					
SPX_INDU_NDX/ARBCS/230210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	1,407,963	7,391,806	5.25		41,676		25,755		13,093			(15,921)					
SPX/CS/230210/4504.08-4943.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/10/2023	1,821	9,000,852	4943.28		412,518		254,927		61,846			(157,591)					
SPX/CS/230210/4504.08-4670.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	185	862,291	4670.26		18,379		11,358		3,531			(7,021)					
SPX/CS/230210/4504.08-4616.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	887	4,093,305	4616.68		60,301		37,265		12,496			(23,036)					
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2022	02/09/2024	665	3,594,963	5404.9		262,432		212,515		94,382			(49,917)					
SPX/CS/230210/4504.08-4710.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	240	1,130,369	4710.43		28,751		17,767		5,361			(10,983)					
SPX/AVGCS/230210/10/4504.08-4881.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	196	954,696	4881.36		33,210		20,523		217			(12,687)					
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/09/2024	194	1,075,675	5548.59		84,873		68,729		29,090			(16,144)					
SPX_INDU_NDX/ARBCS/230210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2022	02/10/2023	3,268,774	21,247,031	6.5		115,715		71,509		36,527			(44,206)					
SPX/CS/230210/4504.08-4808.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	02/10/2023	8,924	42,906,771	4808.11		1,483,146		916,551		253,844			(566,595)					
SPX/AVGCS/230210/10/4504.08-4828.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2022	02/10/2023	352	1,697,600	4828.85		54,312		33,563		383			(20,748)					
SPX/CS/230110/4504.08-4977.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2022	01/10/2023	431	5,604,540	4977.01		259,282		59,652		11,863			(42,699)					
SPX/CS/230214/4401.67-4665.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/16/2022	02/14/2023	128	597,219	4665.77		20,210		12,716		4,805			(7,494)					
SPX/CS/230215/4471.07-4739.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/16/2022	02/15/2023	154	729,857	4739.33		23,385		14,738		4,701			(8,647)					
SPX/CS/230210/4418.64-4683.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/16/2022	02/10/2023	201	941,436	4683.76		31,467		19,667		6,998			(11,800)					
SPX/CS/230217/4380.26-4643.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/23/2022	02/17/2023	117	543,240	4643.08		15,001		9,674		4,784			(5,327)					
SPX/CS/230217/4348.87-4609.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/23/2022	02/17/2023	492	2,268,022	4609.8		64,014		41,282		21,934			(22,732)					
SPX/CS/240223/4384.65-5261.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	819	4,310,554	5261.58		310,719		258,787		143,479			(51,932)					
SPX/AVGCS/230224/25/4384.65-4751.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	208	987,924	4751.24		34,918		23,147		1,210			(11,771)					
SPX/AVGCS/230224/25/4384.65-4702.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	968	4,551,392	4702.54		147,681		97,896		5,492			(49,785)					
SPX/CS/230224/4384.65-4592.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	240	1,101,232	4592.92		28,490		18,886		8,578			(9,604)					
SPX/CS/230224/4384.65-4669.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	1,353	6,316,408	4669.65		211,733		140,356		59,695			(71,377)					
SPX/CS/230224/4384.65-4801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/25/2022	02/24/2023	2,118	10,166,708	4801.18		455,878		302,197		114,786			(153,681)					
SPX/CS/230125/4384.65-4801.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	01/25/2023	635	5,095,898	4801.19		277,377		86,001		28,938			(49,923)					
SPX/CS/230224/4384.65-4581.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	384	1,758,045	4581.96		43,573		28,884		13,201			(14,689)					
SPX/CS/230224/4384.65-4510.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	735	3,314,879	4510.93		54,775		36,310		17,831			(18,465)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	487	2,389,211	4910.81		127,780		106,424		65,099			(21,356)				
SPX/CS/230125/4384.65-4845.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	01/25/2023	894	4,329,325	4845.04		205,692		130,145		42,425			(75,547)				
SPX/CS/240223/4384.65-5458.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	260	1,417,226	5458.89		110,418		91,964		49,035			(18,455)				
SPX/CS/230125/4384.65-4551.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	01/25/2023	397	5,287,845	4551.93	4812.15 /	196,740		24,571		10,403			(14,263)				
SPX/CS/240223/4384.65-5393.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	871	4,699,908	5393.12		358,416		298,512		160,930			(59,904)				
SPX/CS/230224/4384.65-4724.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	336	4,111,757	4724.46	5042.09 /	217,630		40,576		16,423			(20,635)				
SPX_INDU_NDX/ARBCS/230224/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	6,425,333	41,764,665	6.5		228,099		151,205		89,508			(76,895)				
SPX/CS/230224/4384.65-4494.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	954	4,288,452	4494.27		61,921		41,047		20,550			(20,874)				
SPX/CS/230224/4384.65-5239.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	155	809,925	5239.66		51,103		33,876		10,439			(17,227)				
SPX/CS/230224/4384.65-4647.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	3,628	16,863,818	4647.73		528,187		350,130		152,382			(178,058)				
SPX/CS/230224/4384.65-4636.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	304	1,407,328	4636.76		42,719		28,318		12,407			(14,401)				
SPX_INDU_NDX/ARBCS/230224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	1,520,660	7,983,465	5.25		46,076		30,543		17,600			(15,533)				
SPX/CS/230224/4384.65-4812.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/25/2022	02/24/2023	3,882	18,679,088	4812.16		850,982		564,107		212,971			(286,875)				
SPX/AVGCS/230224/25/4384.65-4691.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	116	542,726	4691.58		17,245		11,432		652			(5,814)				
SPX/AVGCS/230224/25/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	639	3,011,930	4713.5		100,024		66,305		3,650			(33,719)				
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	171	806,007	4713.5		30,366		20,129		8,214			(10,237)				
SPX/CS/230224/4384.65-4845.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	02/24/2023	578	2,801,578	4845.31		134,367		89,070		32,764			(45,296)				
SPX/CS/230224/4384.65-4680.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/25/2022	02/24/2023	8,482	39,700,117	4680.61		1,368,586		907,221		382,976			(461,365)				
SPX/CS/230224/4384.65-4746.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/25/2022	02/24/2023	4,993	23,700,549	4746.38		956,780		634,240		252,604			(322,541)				
SPX/CS/230224/4384.65-4658.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	2,142	9,979,355	4658.69		324,036		214,800		92,282			(109,236)				
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/25/2022	02/24/2023	12,867	60,650,656	4713.5		2,273,694		1,507,208		618,084			(766,486)				
SPX/CS/240223/4384.65-5064.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	531	4,413,878	5064.27	4552.81 /	206,858		141,262		82,457			(28,348)				
SPX_INDU_NDX/ARBCS/230224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2022	02/24/2023	1,043,847	8,089,814	7.75		41,858		27,747		16,849			(14,111)				
SPX/CS/230125/4384.65-4790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	01/25/2023	155	742,908	4790.23		32,572		20,609		6,982			(11,963)				
SPX/AVGCS/230224/25/4384.65-4669.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	448	2,092,902	4669.65		63,278		41,947		2,482			(21,332)				
SPX/CS/230224/4384.65-4537.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	1,064	4,827,336	4537.61		94,692		62,770		30,220			(31,922)				
SPX/CS/230228/4373.94-4636.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/02/2022	02/28/2023	132	612,002	4636.38		19,628		13,196		5,827			(6,432)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230301/4306.26-4564.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/02/2022	03/01/2023	123	561,451	4564.64		18,823		12,707		6,413								
SPX/CS/230308/4170.70-4420.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/09/2022	03/08/2023	150	663,141	4420.94		22,825		15,856		10,882								
SPX/CS/230303/4328.87-4588.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/09/2022	03/03/2023	316	1,449,998	4588.6		44,458		30,691		15,715								
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/10/2022	03/08/2024	897	4,412,368	4919.75		282,693		240,728		165,533								
SPX/CS/230310/4259.52-4621.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	321	1,483,022	4621.76		62,189		43,672		24,366								
SPX/AVGCS/230310/10/4259.52-4568.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	513	2,343,564	4568.34		78,665		55,242		7,395								
SPX/CS/230310/4259.52-4610.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	3,962	18,267,474	4610.93		744,199		522,612		295,504								
SPX/CS/230310/4259.52-4653.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	175	815,898	4653.53		36,445		25,593		13,950								
SPX/CS/230310/4259.52-4451.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	652	2,900,303	4451.19		71,578		50,265		31,964								
SPX/CS/230210/4259.52-4706.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	02/10/2023	324	1,525,085	4706.77		74,391		50,203		24,338								
SPX/CS/230310/4259.52-4525.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	1,359	6,148,890	4525.74		200,179		140,575		84,863								
SPX/AVGCS/230310/10/4259.52-4578.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	665	3,848,801	4578.98		161,802		73,403		9,668								
SPX/CS/230310/4259.52-4664.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/10/2022	03/10/2023	2,445	11,404,496	4664.17		517,629		363,504		197,278								
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	166	838,905	5047.53		59,891		51,000		33,723								
SPX/CS/230310/4259.52-4707.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	1,142	5,375,591	4707.01		261,907		183,923		96,922								
SPX/CS/230210/4259.52-4653.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	02/10/2023	217	1,011,038	4653.53		45,069		30,414		15,364								
SPX_INDU_NDX/ARBCS/230310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	978,650	5,137,913	5.25		29,751		20,893		12,848								
SPX/CS/230310/4259.52-4461.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	223	993,140	4461.85		25,694		18,043		11,377								
SPX/CS/230310/4259.52-4424.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	03/10/2022	03/10/2023	4,795	21,217,542	4424.79		455,479		319,859		208,664								
SPX/CS/230310/4259.52-4536.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	1,572	7,130,609	4536.39		239,829		168,420		100,902								
SPX/CS/230310/4259.52-4578.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	15,799	72,341,090	4578.98		2,728,103		1,915,802		1,112,025								
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	439	2,243,690	5111.42		167,155		142,339		92,484								
SPX/CS/230310/4259.52-4504.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	237	1,069,425	4504.44		32,664		22,938		13,975								
SPX_INDU_NDX/ARBCS/230310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	1,137,557	8,816,067	7.75		46,867		32,912		20,880								
SPX/AVGCS/230310/10/4259.52-4617.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	206	949,457	4617.64		35,120		24,663		3,065								
SPX/CS/230310/4259.52-4589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	447	2,049,811	4589.63		79,862		56,083		32,079								
SPX/CS/230310/4259.52-4547.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	03/10/2023	10,444	47,487,148	4547.04		1,644,144		1,154,596		687,613								
SPX/AVGCS/230310/10/4259.52-4565.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/10/2023	385	1,757,731	4565.43		58,546		41,114		5,536								

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	468	2,230,810	4770.66		120,304		102,444		73,460			(17,860)					
SPX/CS/230210/4259.52-4674.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/10/2022	02/10/2023	797	3,726,501	4674.82		172,319		116,289		57,838			(56,030)					
SPX_INDU_NDX/ARBCS/230310/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CGB70D06XZS54	03/10/2022	03/10/2023	4,665,081	30,323,027	6.5		167,943		117,937		73,770			(50,005)					
SPX/CS/240308/4259.52-4898.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	479	2,345,141	4898.35		147,441		125,552		86,658			(21,889)					
SPX/CS/230310/4259.52-4515.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	4,246	19,172,405	4515.09		601,218		422,204		257,687			(179,014)					
SPX/CS/230310/4259.52-4674.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNHOF2	03/10/2022	03/10/2023	3,447	16,114,240	4674.83		744,411		522,760		281,858			(221,650)					
SPX/CS/240308/4259.52-5240.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	283	1,483,538	5240.21		117,696		100,223		63,251			(17,473)					
SPX/CS/230210/4259.52-4444.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/10/2022	02/10/2023	696	3,093,393	4444.11		74,034		49,961		30,152			(24,072)					
SPX/CS/230310/4259.52-4412.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	139	613,535	4412.02		12,320		8,652		5,660			(3,668)					
SPX/CS/230310/4259.52-4377.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	297	1,298,267	4377.47		20,592		14,460		9,701			(6,131)					
SPX/AVGCS/230310/10/4259.52-4536.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	450	2,041,926	4536.39		63,463		44,566		6,294			(18,896)					
SPX/CS/230315/4262.45-4518.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCJFXT09	03/16/2022	03/15/2023	228	1,030,152	4518.21		34,387		24,562		13,996			(9,825)					
SPX/CS/230310/4204.31-4456.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCJFXT09	03/16/2022	03/10/2023	234	1,042,837	4456.57		35,994		25,564		16,033			(10,430)					
SPX/CS/230317/4463.12-4730.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJGJWY9T8XKCSX06	03/23/2022	03/17/2023	318	1,504,429	4730.91		48,718		35,569		11,809			(13,148)					
SPX/CS/240325/4543.06-5338.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	171	912,815	5338.1		66,558		58,158		23,031			(8,375)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CGB70D06XZS54	03/28/2022	03/24/2023	971,630	6,558,503	6.75		37,213		27,752		12,248			(9,461)					
SPX/CS/240325/4543.06-5087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	527	2,680,907	5087.11		150,474		131,533		58,094			(18,941)					
SPX/CS/240325/4543.06-5269.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	175	922,241	5269.95		63,953		55,881		22,598			(8,047)					
SPX/CS/230324/4543.06-4815.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	7,740	37,273,054	4815.64		1,213,864		905,255		234,858			(308,610)					
SPX/CS/230324/4543.06-5020.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	441	2,213,921	5020.23		108,936		81,240		17,839			(27,696)					
SPX/AVGCS/230324/25/4543.06-4881.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	220	1,074,029	4881.95		35,996		26,845		559			(9,152)					
SPX/CS/230224/4543.06-5020.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	2,687	13,488,955	5020.08		658,503		475,586		91,624			(182,918)					
SPX/CS/230324/4543.06-4645.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	343	1,593,331	4645.28		22,161		16,527		4,978			(5,634)					
SPX/CS/230324/4543.06-4838.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	03/28/2022	03/24/2023	10,732	51,925,280	4838.36		1,809,308		1,349,314		341,764			(459,994)					
SPX/CS/230324/4543.06-4739.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	307	1,455,103	4739.75		36,263		27,043		7,489			(9,219)					
SPX/CS/230224/4543.06-4986.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	241	1,201,628	4986.01		56,365		40,708		7,976			(15,657)					
SPX/AVGCS/230324/25/4543.06-4861.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	379	1,842,346	4861.07		59,389		44,290		948			(15,099)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230324/4543.06-4929.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	4,435	21,860,381	4929.06		932,193		695,195		163,208			(236,998)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	03/28/2022	03/24/2023	1,901,917	11,411,502	6		65,997		49,218		21,636			(16,779)					
SPX/CS/230324/4543.06-4963.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	02/24/2023	635	3,151,689	4963.29		141,859		102,454		20,549			(39,405)					
SPX/CS/230324/4543.06-4940.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	2,902	14,338,579	4940.93		624,830		465,975		108,332			(158,855)					
SPX/AVGCS/230324/25/4543.06-4827.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ...	03/28/2022	03/24/2023	280	1,351,560	4827		40,449		30,165		678			(10,284)					
SPX/CS/230324/4543.06-4804.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	5,783	49,130,255	4804.29		1,703,399		651,570		170,763			(222,126)					
SPX/AVGCS/230324/25/4543.06-4838.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ...	03/28/2022	03/24/2023	924	4,470,645	4838.36		137,371		102,446		2,265			(34,925)					
SPX/CS/230224/4543.06-4940.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	02/24/2023	375	1,852,718	4940.58		80,441		58,096		11,842			(22,345)					
SPX/CS/230324/4543.06-4872.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	1,372	6,684,974	4872.43		253,134		188,778		46,458			(64,356)					
SPX/CS/230224/4543.06-4740.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	02/24/2023	857	4,062,763	4740.68		100,946		72,905		17,966			(28,041)					
SPX/CS/230324/4543.06-4770.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	3,541	16,891,314	4770.21		472,299		352,223		95,347			(120,076)					
SPX/CS/240325/4543.06-5256.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/25/2024	181	951,484	5256.82		65,204		56,990		23,167			(8,207)					
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/25/2024	681	3,729,762	5476.89		287,831		251,601		98,357			(36,231)					
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/25/2024	809	4,171,503	5156.37		253,233		221,358		95,637			(31,876)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	03/28/2022	03/24/2023	980,595	4,412,678	4.5		26,868		20,037		8,623			(6,831)					
SPX/CS/230324/4543.06-4673.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	520	2,430,428	4673.9		41,834		31,198		9,245			(10,636)					
SPX/CS/230324/4543.06-4686.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	167	782,651	4686.53		14,896		11,109		3,198			(3,787)					
SPX/CS/240325/4543.06-5133.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/25/2024	309	1,586,301	5133.66		95,101		83,130		35,761			(11,971)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	03/28/2022	03/24/2023	652,907	2,774,855	4.25		17,171		12,806		5,450			(4,366)					
SPX/CS/230224/4543.06-4929.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	02/24/2023	117	576,719	4929.22		24,828		17,913		3,646			(6,890)					
SPX/CS/230324/4543.06-4849.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	459	2,226,021	4849.72		79,682		59,424		14,935			(20,258)					
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/25/2024	318	1,704,738	5360.81		124,370		108,715		43,376			(15,655)					
SPX/CS/230324/4543.06-4667.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ...	03/28/2022	03/24/2023	566	2,641,884	4667.64		43,678		32,574		9,670			(11,105)					
SPX/CS/230329/4631.60-4909.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	03/30/2022	03/29/2023	109	535,136	4909.5		16,929		12,720		2,586			(4,209)					
SPX/CS/230328/4575.52-4850.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	03/30/2022	03/28/2023	692	3,356,235	4850.05		111,204		83,481		19,467			(27,723)					
SPX/CS/230331/4545.86-4818.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ...	04/06/2022	03/31/2023	255	1,228,746	4818.61		38,110		29,257		7,879			(8,853)					
SPX/CS/230410/4488.28-4589.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ...	04/11/2022	04/10/2023	972	4,460,770	4589.27		57,931		45,436		17,423			(12,495)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230410/4488.28-4824.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	3,740	18,045,126	4824.9		667,553		523,571		164,298			(143,982)				
SPX_INDU_NDX/ARBCS/230410/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	623,677	2,806,547	4.5		16,206		12,710		5,863			(3,495)				
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	1,974,589	5024.4		107,014		95,521		47,421			(11,492)				
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	1,509,221	5204.21		99,403		88,728		41,293			(10,675)				
SPX_INDU_NDX/ARBCS/230410/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	1,275,689	7,654,134	6		40,822		32,017		15,533			(8,805)				
SPX/CS/230410/4488.28-4746.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	4,776	22,668,615	4746.36		676,807		530,829		178,118			(145,978)				
SPX/CS/230410/4488.28-4869.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	876GMVDQLFKA700JC56	04/11/2022	04/10/2023	5,720	27,854,169	4869.61	1,129,099		885,568		268,456			(243,531)				
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	862,199	5071.76		49,623		44,294		21,601			(5,329)				
SPX/CS/230410/4488.28-4937.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	507	2,503,282	4937.44		114,541		89,836		25,759			(24,705)				
SPX/CS/230410/4488.28-4746.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	363	1,722,918	4746.33		51,619		40,485		13,537			(11,133)				
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	4,034,606	5094.2		238,337		212,741		102,926			(25,595)				
SPX/CS/230410/4488.28-4757.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	8,948	42,570,826	4757.58		1,316,788		1,032,775		342,931			(284,013)				
SPX/CS/230410/4488.28-4611.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	530	2,444,180	4611.66		38,176		29,942		11,280			(8,234)				
SPX/CS/230310/4488.28-4937.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	03/10/2023	385	2,899,475	4937.19		116,637		65,724		16,632			(20,243)				
SPX/CS/230410/4488.28-4780.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	13,383	72,854,428	4780.02		2,481,645		1,656,973		539,348			(455,668)				
SPX/AVGCS/230410/10/4488.28-4768.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	293	1,397,258	4768.8		38,383		30,104		1,153			(8,279)				
SPX/CS/230310/4488.28-4884.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	03/10/2023	618	3,018,429	4884.19		125,343		95,828		25,235			(29,515)				
SPX/CS/230310/4488.28-4658.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	03/10/2023	112	521,712	4658.14		10,886		8,323		2,693			(2,563)				
SPX/CS/230310/4488.28-4869.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	03/10/2023	334	1,626,507	4869.78		65,785		50,294		13,398			(15,491)				
SPX/AVGCS/230410/10/4488.28-4780.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	939	4,488,439	4780.02		126,474		99,195		3,743			(27,279)				
SPX/CS/230410/4488.28-4791.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	496	5,323,428	4791.24		208,856		63,651		20,459			(17,504)				
SPX/AVGCS/230410/10/4488.28-4802.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	498	2,391,625	4802.46		70,592		55,366		2,031			(15,226)				
SPX/CS/230410/4488.28-4813.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	1,502	7,230,147	4813.68		260,507		204,319		64,679			(56,188)				
SPX/CS/230410/4488.28-4667.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	236	1,101,575	4667.69		24,129		18,924		6,780			(5,204)				
SPX/CS/230410/4488.28-4712.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	3,415	16,093,836	4712.69		426,773		334,724		115,736			(92,049)				
SPX_INDU_NDX/ARBCS/230410/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	702,450	4,741,538	6.75		24,246		19,016		9,482			(5,229)				
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	1,276,243	5273.73		88,882		79,337		36,033			(9,545)				
SPX/CS/230410/4488.28-4619.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	254	1,173,282	4619.22		19,350		15,176		5,684			(4,173)				

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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	2,870,524	5296.17		203,136		181,321		81,767			(21,815)					
SPX/CS/230412/4397.45-4661.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	04/18/2022	04/12/2023	122	568,679	4661.3		18,119		14,516		5,971			(3,603)					
SPX/CS/230414/4392.59-4656.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMCJFXT09	04/20/2022	04/14/2023	386	1,797,274	4656.15		61,941		49,975		19,298			(11,966)					
SPX/CS/230425/4296.12-4575.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	12,010	54,948,658	4575.37		1,861,546		1,533,956		813,979			(327,591)					
SPX/CS/230425/4296.12-4467.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2023	205	916,360	4467.96		20,442		16,845		9,581			(3,587)					
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	4,273,576	4876.1		256,791		234,259		147,875			(22,532)					
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	1,854,853	5065.72		134,339		122,552		72,883			(11,787)					
SPX/CS/230425/4296.12-4586.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2023	441	2,022,359	4586.11		71,232		58,697		30,679			(12,535)					
SPX/CS/230425/4296.12-4693.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	480	2,252,139	4693.12		101,844		83,922		40,740			(17,922)					
SPX/AVGCS/230425/25/4296.12-4575.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	856	3,915,072	4575.37		122,415		100,873		14,753			(21,542)					
SPX/AVGCS/230425/25/4296.12-4564.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	196	892,549	4564.63		27,133		22,359		3,318			(4,775)					
SPX/CS/230425/4296.12-4725.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	645	3,047,331	4725.9		145,990		120,299		57,249			(25,691)					
SPX/CS/230324/4296.12-4693.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	03/24/2023	258	1,211,563	4693.51		54,673		44,140		19,895			(10,533)					
SPX/CS/230425/4296.12-4414.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2023	386	1,704,040	4414.21		27,033		22,276		13,075			(4,757)					
SPX/CS/230425/4296.12-4543.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	4,090	18,582,994	4543.15		566,364		466,696		254,205			(99,667)					
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	2,153,809	4804.3		117,485		107,177		69,291			(10,309)					
SPX/CS/230425/4296.12-4607.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	1,118	5,152,809	4607.59		191,699		157,964		81,677			(33,735)					
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	1,742,368	4854.62		101,921		92,978		59,100			(8,943)					
SPX_INDU_NDX/ARBOS/230425/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	1,947,963	11,687,778	6		66,620		54,897		28,897			(11,724)					
SPX/CS/230324/4296.12-4672.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	03/24/2023	968	4,522,265	4672.03		194,613		157,119		72,363			(37,494)					
SPX_INDU_NDX/ARBOS/230425/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	759,770	5,128,448	6.75		28,415		23,415		12,513			(5,000)					
SPX/CS/230324/4296.12-4451.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	03/24/2023	195	868,488	4451.75		17,768		14,345		7,807			(3,423)					
SPX/CS/230425/4296.12-4618.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	2,824	13,040,705	4618.33		497,366		409,841		210,948			(87,525)					
SPX/CS/230425/4296.12-4451.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2023	141	626,044	4451.64		12,812		10,554		6,054			(2,254)					
SPX/CS/230425/4296.12-4392.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	04/25/2022	04/25/2023	655	2,876,407	4392.78		38,258		31,526		18,535			(6,733)					
SPX/CS/230425/4296.12-4661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	849	3,958,855	4661.29		167,111		137,703		68,648			(29,408)					
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	2,278,267	4981.92		117,410		95,556		58,247			(9,191)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX_INDU_NDX/ARBACS/230425/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	745,454	3,168,180	4.25		19,382		15,971		8,078			(3,411)					
SPX/CS/230324/4296.12-4725.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	03/24/2023	876	4,139,707	4725.73		196,448		158,600		70,347			(37,848)					
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	2,048,132	4983.5		138,249		126,118		76,881			(12,130)					
SPX_INDU_NDX/ARBACS/230425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	737,074	2,948,296	4		18,206		15,002		7,550			(3,204)					
SPX/AVGCS/230425/25/4296.12-4596.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	423	1,946,699	4596.85		64,223		52,921		7,513			(11,302)					
SPX/CS/230425/4296.12-4553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	9,144	41,642,972	4553.89		1,318,199		1,086,225		585,853			(231,974)					
SPX/CS/230425/4296.12-4672.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/25/2022	04/25/2023	2,106	9,840,313	4672.03		425,283		350,442		173,205			(74,840)					
SPX/CS/230425/4296.12-4510.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	2,523	11,379,373	4510.93		307,785		253,621		140,813			(54,163)					
SPX_INDU_NDX/ARBACS/230425/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	503,370	2,265,165	4.5		13,692		11,282		5,750			(2,409)					
SPX/CS/230425/4296.12-4419.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2023	261	1,154,068	4419.85		19,182		15,806		9,217			(3,376)					
SPX/AVGCS/230425/25/4296.12-4613.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/25/2022	04/25/2023	343	1,584,224	4613.73		54,286		44,733		6,213			(9,553)					
SPX/CS/230421/4271.78-4528.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/21/2023	376	1,702,562	4528.09		50,940		42,113		25,040			(8,828)					
SPX/CS/230427/4183.96-4435.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/27/2023	149	662,290	4435		21,243		17,624		11,808			(3,620)					
SPX/CS/230426/4175.20-4425.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/27/2022	04/26/2023	143	632,877	4425.71		20,352		16,874		11,425			(3,477)					
SPX/CS/230428/4287.50-4544.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/04/2022	04/28/2023	119	540,824	4544.74		15,878		13,442		7,833			(2,436)					
SPX/CS/230428/4131.93-4379.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/04/2022	04/28/2023	187	819,032	4379.85		27,119		22,958		16,041			(4,160)					
SPX/CS/230510/4001.05-4231.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	247	1,046,687	4231.11		31,475		27,255		24,093			(4,220)					
SPX/CS/230510/4001.05-4351.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	2,077	9,036,555	4351.14		382,319		331,059		283,909			(51,261)					
SPX/CS/230510/4001.05-4271.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2022	05/10/2023	409	1,744,861	4271.12		60,314		52,227		45,512			(8,087)					
SPX/CS/230410/4001.05-4351.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	04/10/2023	965	4,200,755	4351.14		177,301		151,354		128,863			(25,946)					
SPX/CS/230510/4001.05-4261.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	11,603	49,440,166	4261.12		1,637,792		1,418,200		1,253,412			(219,592)					
SPX/CS/230510/4001.05-4160.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	227	945,667	4160.97		20,551		17,795		16,084			(2,755)					
SPX/AVGCS/230510/10/4001.05-4261.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	837	3,564,790	4261.12		109,086		94,460		55,976			(14,626)					
SPX/CS/230410/4001.05-4341.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	163	708,895	4341.14		29,466		25,154		21,330			(4,312)					
SPX/CS/230510/4001.05-4291.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2023	2,415	10,362,390	4291.13		375,848		325,455		284,993			(50,393)					
SPX/CS/230510/4001.05-410.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	742	4,463,949	4401.2 / 4110.93		113,460		40,624		37,136			(6,290)					
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	986,501	4521.19		57,269		53,441		46,693			(3,829)					
SPX/CS/230410/4001.05-4371.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	151	661,101	4371.15		29,349		25,054		21,005			(4,295)					

E06.33

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX_INDUI_NDX/ARBCS/230510/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	1,590,188	9,541,128	.6		54,384		47,093		30,403			(7,292)					
SPX/CS/230510/4001.05-4231.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	05/10/2022	05/10/2023	4,465	18,891,390	4231.11		562,722		487,274		434,856			(75,449)					
SPX/AVGCS/230510/10/4001.05-4281.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	473	2,024,580	4281.12		65,430		56,657		32,987			(8,773)					
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	1,449,635	4839.43		113,977		106,358		88,452			(7,620)					
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	823,181	4638.46		55,101		51,417		44,116			(3,684)					
SPX/CS/230510/4001.05-4401.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	05/10/2023	681	2,999,271	4401.46		140,683		121,821		102,658			(18,863)					
SPX/CS/230510/4001.05-4117.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	278	1,146,574	4117.66		18,717		16,207		14,730			(2,510)					
SPX/CS/230510/4001.05-4341.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	05/10/2022	05/10/2023	2,278	9,888,315	4341.14		408,292		353,549		304,563			(54,743)					
SPX/CS/230510/4001.05-4201.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	1,452	8,188,436	4201.10		188,052		139,843		125,305			(21,653)					
SPX/AVGCS/230510/10/4001.05-4251.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	217	924,396	4251.12		27,467		23,784		14,210			(3,683)					
SPX_INDUI_NDX/ARBCS/230510/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	643,483	4,343,510	6.75		24,131		20,895		13,690			(3,235)					
SPX/CS/230510/4001.05-4241.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	9,806	41,587,563	4241.11		1,284,507		1,112,283		990,324			(172,224)					
SPX/CS/230510/4001.05-4301.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	3,739	16,082,410	4301.13		599,313		518,958		453,369			(80,355)					
SPX/CS/240510/4001.05-4541.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	05/10/2022	05/10/2024	917	4,165,518	4541.19		247,352		230,825		201,989			(16,537)					
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	1,182,769	4641.22		79,225		73,929		63,535			(5,296)					
SPX/CS/230510/4001.05-4371.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/10/2022	05/10/2023	974	4,256,048	4371.02		188,168		162,938		138,618			(25,229)					
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	1,892,244	4481		103,571		96,647		84,942			(6,924)					
SPX/AVGCS/230510/10/4001.05-4299.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/10/2022	05/10/2023	249	1,072,620	4299.41		36,274		31,410		18,004			(4,864)					
SPX/CS/230505/4123.34-4370.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/11/2022	05/05/2023	275	1,201,954	4370.74		33,129		28,706		23,769			(4,424)					
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	1,863,088	4717.78		134,304		125,325		106,101			(8,979)					
SPX/CS/230517/4088.85-4334.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/17/2023	124	537,438	4334.18		14,741		13,089		11,398			(1,652)					
SPX/CS/230515/4023.89-4265.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/15/2023	163	695,247	4265.32		20,222		17,943		16,147			(2,279)					
SPX/CS/230512/4023.89-4265.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/12/2023	180	767,758	4265.32		22,320		19,784		17,793			(2,536)					
SPX/CS/230516/4008.01-4248.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/18/2022	05/16/2023	158	671,261	4248.49		19,793		17,569		15,937			(2,224)					
SPX/CS/230523/3973.75-4212.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/23/2023	133	560,220	4212.18		16,964		15,392		13,960			(1,573)					
SPX/AVGCS/230525/25/3978.73-4257.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	395	1,680,335	4257.24		53,394		48,472		31,818			(4,922)					
SPX/CS/230525/3978.73-4087.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/25/2023	326	1,331,805	4087.86		20,351		18,475		16,797			(1,876)					
SPX/CS/230525/3978.73-4316.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/25/2023	1,746	7,538,027	4316.92		304,092		276,061		243,574			(28,031)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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	1,219,219	4675.01		85,397		81,467		70,742			(3,930)					
SPX/CS/230525/3978.73-4093.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	127	1,613,978	4093.32	4694.9 /	86,355		7,500		6,833			(762)					
SPX/AVGCS/230525/25/3978.73-4275.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	264	1,127,406	4275.91		37,451		33,999		22,072			(3,452)					
SPX/CS/230525/3978.73-4267.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/25/2023	1,657	27,363,803	4267.19	4326.87 /	1,088,698		228,532		203,566			(23,205)					
SPX_INDU_NDX/ARBCS/230525/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	1,061,161	6,366,966	6		36,186		32,850		21,462			(3,336)					
SPX_INDU_NDX/ARBCS/230525/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	818,734	5,526,455	6.75		30,703		27,872		18,438			(2,830)					
SPX/CS/230525/3978.73-4068.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	05/25/2022	05/25/2023	4,375	17,798,121	4068.25		222,803		202,265		187,103			(20,538)					
SPX/CS/230525/3978.73-4137.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	177	730,962	4137.88		15,674		14,229		12,923			(1,445)					
SPX/CS/230525/3978.73-4247.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	665	2,823,371	4247.29		95,214		86,438		76,987			(8,777)					
SPX/CS/230525/3978.73-4277.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/25/2023	2,538	15,087,473	4277.13	4326.87 /	571,149		360,545		320,514			(36,609)					
SPX/CS/230519/3901.36-4135.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/19/2023	440	1,819,580	4135.41		57,944		52,511		49,132			(5,432)					
SPX/CS/230525/3978.73-4376.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/25/2023	830	3,632,224	4376.85		165,488		150,233		130,945			(15,254)					
SPX_INDU_NDX/ARBCS/230525/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	809,725	3,238,900	4		20,324		18,451		11,222			(1,873)					
SPX/AVGCS/230525/25/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	931	3,943,247	4237.35		118,853		107,897		71,594			(10,956)					
SPX/AVGCS/230525/25/3978.73-4227.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	230	971,569	4227.4		28,438		25,817		17,237			(2,621)					
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	2,802,054	4515.86		164,914		157,324		139,514			(7,590)					
SPX/CS/230525/3978.73-4207.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	171	720,619	4207.5		21,261		19,301		17,300			(1,960)					
SPX/CS/230525/3978.73-4207.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	7,102	29,882,794	4207.51		875,996		795,248		717,419			(80,748)					
SPX/CS/230525/3978.73-4177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	05/25/2022	05/25/2023	4,174	17,437,534	4177.67		455,036		413,092		373,233			(41,945)					
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	05/25/2022	05/25/2023	3,361	14,176,813	4217.45		433,329		393,386		352,220			(39,944)					
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/24/2024	397	1,789,274	4511.3		103,678		98,906		88,601			(4,772)					
SPX/CS/230525/3978.73-4102.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	05/25/2023	522	2,142,030	4102.62		36,354		33,003		30,309			(3,351)					
SPX/CS/230425/3978.73-4121.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	05/25/2022	04/25/2023	273	1,808,207	4121.28	4346.76 /	51,525		19,727		17,835			(2,207)					
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/25/2023	6,190	30,498,786	4217.45	4346.16 /	980,834		718,843		648,624			(72,990)					
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	05/25/2022	05/25/2023	1,422	6,026,337	4237.35		196,917		178,765		159,550			(18,152)					
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	05/25/2023	11,913	50,477,530	4237.35		1,638,504		1,487,469		1,336,415			(151,035)					
SPX/CS/230425/3978.73-4376.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Morgan Stanley	05/25/2022	04/25/2023	1,061	4,643,537	4376.6		210,986		189,758		163,584			(21,227)					

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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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	731,591	4826.94		57,288		54,651		46,472			(2,637)					
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	05/25/2022	05/24/2024	547	2,436,890	4455.88		130,295		124,298		112,231			(5,997)					
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	1,223,618	4612.69		80,742		77,025		67,456			(3,716)					
SPX/CS/230526/4158.24-4407.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/01/2022	05/26/2023	359	1,582,375	4407.73		47,690		44,042		30,495			(3,648)					
SPX/CS/230602/4108.54-4355.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/08/2022	06/02/2023	164	714,228	4355.05		22,358		21,088		14,901			(1,270)					
SPX/CS/230602/4176.82-4427.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/08/2022	06/02/2023	124	549,001	4427.43		16,281		15,356		10,269			(925)					
SPX/CS/230609/3900.86-4014.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	237	950,224	4014.93		15,233		14,547		13,723			(687)					
SPX/CS/230609/3900.86-4183.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,346	5,632,060	4183.67		199,551		190,557		178,130			(8,994)					
SPX_INDU_NDX/ARBCS/230609/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2022	06/09/2023	542,233	2,440,049	4.5		14,640		13,980		8,685			(660)					
SPX/CS/230510/3900.86-4290.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	368	1,580,357	4290.99		71,977		68,445		62,181			(3,533)					
SPX/CS/230609/3900.86-4232.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	993	4,201,078	4232.43		169,205		161,579		149,937			(7,626)					
SPX/CS/230510/3900.86-4232.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	339	1,436,486	4232.43		57,857		55,017		50,480			(2,840)					
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	993,732	6,707,691	6.75		37,066		35,396		23,178			(1,671)					
SPX_AVGCS/230609/10/3900.86-4173.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	439	1,832,203	4173.92		57,535		54,941		44,138			(2,593)					
SPX/CS/230609/3900.86-4134.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	10,365	42,859,783	4134.91		1,293,881		1,235,565		1,164,284			(58,316)					
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2022	06/09/2023	1,653,327	9,919,962	6		56,378		53,837		34,611			(2,541)					
SPX/CS/230609/3900.86-3988.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	230	917,425	3988.63		11,574		11,053		10,385			(522)					
SPX/CS/230609/3900.86-4242.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	06/10/2022	06/09/2023	5,055	21,442,921	4242.19		882,954		843,159		781,832			(39,795)					
SPX/CS/230609/3900.86-4125.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	3,223	13,295,668	4125.16		387,240		369,787		348,649			(17,453)					
SPX/CS/230609/3900.86-4007.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	202	809,064	4007.6		12,206		11,656		10,990			(550)					
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	4,327,435	4427.48		254,689		248,998		230,135			(5,691)					
SPX/CS/230510/3900.86-4054.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	273	1,107,079	4054.09		23,116		21,981		20,706			(1,135)					
SPX/CS/230609/3900.86-4193.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	2,863	12,006,460	4193.42		437,817		418,085		389,832			(19,733)					
SPX/CS/230609/3900.86-4261.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	670	2,854,668	4261.69		123,071		117,524		108,347			(5,547)					
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	2,065,390	4368.64		111,392		108,903		101,268			(2,489)					
SPX_AVGCS/230609/10/3900.86-4154.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,044	4,336,240	4154.42		129,069		123,252		99,717			(5,817)					
SPX/CS/230609/3900.86-4291.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	568	2,436,647	4291.14		111,416		106,395		97,628			(5,022)					

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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	1,766,114	4523.62		117,269		114,649		104,411			(2,621)					
SPX/AVGCS/230609/10/3900.86-4190.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	275	1,150,352	4190.23		37,696		35,997		28,678			(1,699)					
SPX/CS/230609/3900.86-4056.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	262	1,062,620	4056.24		22,482		21,469		20,312			(1,013)					
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	877,671	4583.51		61,773		60,393		54,756			(1,380)					
SPX/CS/230510/3900.86-4261.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	511	2,176,259	4261.69		93,226		88,650		81,237			(4,575)					
SPX/CS/230609/3900.86-4164.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	378	1,576,137	4164.17		52,710		50,334		47,131			(2,376)					
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	1,188,793	4603.01		85,029		83,129		75,354			(1,900)					
SPX/CS/240610/3900.86-4407.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	162	714,719	4407.97		41,175		40,255		37,053			(920)					
SPX/CS/230510/3900.86-4242.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	05/10/2023	1,535	6,511,905	4242.19		267,661		254,525		233,694			(13,137)					
SPX/CS/230609/3900.86-4154.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	14,109	58,615,818	4154.42		1,887,813		1,802,728		1,700,192			(85,085)					
SPX/CS/230609/3900.86-4125.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	240	989,666	4125.15		28,918		27,615		25,951			(1,303)					
SPX/CS/230609/3900.86-4095.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	1,358	5,562,771	4095.9		143,573		137,102		129,640			(6,471)					
SPX/AVGCS/230609/10/3900.86-4144.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/09/2023	216	895,768	4144.66		25,882		24,716		20,071			(1,167)					
SPX/CS/230615/3789.99-4017.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/15/2022	06/15/2023	173	695,645	4017.36		21,198		20,428		20,912			(770)					
SPX/CS/230616/3666.77-3886.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/16/2023	162	629,658	3886.78		20,764		20,410		20,682			(354)					
SPX/CS/230616/3674.84-3895.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/16/2023	292	1,137,436	3895.33		37,300		36,664		37,164			(636)					
SPX/CS/230620/3764.79-3990.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/22/2022	06/20/2023	200	798,122	3990.61		24,474		24,062		24,484			(412)					
SPX/AVGCS/230623/25/3911.74-4202.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	233	977,222	4202.59		31,836		31,656		24,850			(179)					
SPX/CS/230623/3911.74-4107.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	2,820	16,356,364	4107.33	3999.75 /	359,552		297,997		268,974			(1,688)					
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	1,233,757	4420.27		70,095		69,899		63,656			(196)					
SPX/CS/230525/3911.74-4302.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	05/25/2023	927	11,736,546	4302.91	4166.0 /	431,050		179,085		157,016			(1,102)					
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	686,668	4527.25		44,488		44,339		40,050			(124)					
SPX/AVGCS/230623/25/3911.74-4185.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/24/2022	06/23/2023	618	2,588,735	4185.56		80,807		80,352		63,447			(455)					
SPX/CS/230623/3911.74-4067.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	562	2,287,188	4067.96		48,452		48,179		43,679			(273)					
SPX/CS/230623/3911.74-4029.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	462	1,861,925	4029.41		30,421		30,250		27,499			(171)					
SPX/CS/230623/3911.74-4303.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/24/2022	06/23/2023	1,492	6,419,636	4303.06		291,792		290,148		256,602			(1,644)					
SPX_INDU_NDX/ARB/CS/230623/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	790,056	3,555,252	4.5		20,936		20,819		12,525			(118)					

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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/230525/3911.74-4254.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/24/2022	05/25/2023	2,196	9,340,730	4254.02		380,844		378,515		335,354			(2,329)					
SPX/CS/230623/3911.74-4136.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	5,746	23,771,330	4136.67		694,144		690,234		621,394			(3,911)					
SPX/CS/230623/3911.74-4254.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	3,269	13,907,515	4254.02		571,007		567,790		505,854			(3,217)					
SPX/CS/230623/3911.74-4263.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	139	592,372	4263.8		24,964		24,799		21,991			(141)					
SPX/CS/230623/3911.74-4175.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	420	1,753,166	4175.78		58,565		58,235		52,252			(330)					
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	4,476,114	4439.82		261,232		260,503		236,908			(729)					
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	3,988,818	4537.62		261,130		260,402		235,011			(728)					
SPX/AVGCS/230623/25/3911.74-4166.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	06/24/2022	06/23/2023	901	3,752,947	4166		111,003		110,377		87,768			(625)					
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	1,241,390	4615.85		87,375		87,106		78,363			(244)					
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	703,797	4745.52		54,320		54,144		48,294			(151)					
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	2,292,107	4375.51		121,741		121,401		110,947			(340)					
SPX/AVGCS/230623/25/3911.74-4156.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	06/24/2022	06/23/2023	393	1,632,636	4156.22		46,866		46,602		37,187			(264)					
SPX_INDU_NDX/ARBCS/230623/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	1,764,341	10,586,046	6		58,753		58,422		36,546			(331)					
SPX/CS/230623/3911.74-4019.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	142	1,786,696	4273.58 / 4019.13		60,776		8,624		7,734			(49)					
SPX_INDU_NDX/ARBCS/230623/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	06/24/2022	06/23/2023	1,263,933	8,531,548	6.75		46,260		45,999		29,158			(261)					
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	1,976,866	4596.29		136,799		136,418		122,807			(382)					
SPX/CS/230623/3911.74-4273.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, National Association	06/24/2022	06/23/2023	1,327	5,671,208	4273.58		242,940		241,572		214,669			(1,369)					
SPX_INDU_NDX/ARBCS/230623/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	856,703	3,640,988	4.25		21,846		21,723		12,871			(123)					
SPX/CS/230623/3911.74-4024.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	357	1,437,077	4024.4		22,887		22,738		20,390			(129)					
SPX/CS/230623/3911.74-4244.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	5,446	23,112,185	4244.24		928,108		922,879		822,805			(5,229)					
SPX/CS/230623/3911.74-4195.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	1,347	24,234,667	4195.34		876,787		199,058		178,197			(1,128)					
SPX/CS/230623/3911.74-4146.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/24/2022	06/23/2023	11,623	48,194,274	4146.44		1,458,560		1,450,343		1,305,192			(8,217)					
SPX/CS/230623/3911.74-4166.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	11,637	48,479,014	4166		1,567,717		1,808,334		1,626,077			(10,246)					
SPX/CS/230628/3821.55-4050.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/29/2022	06/28/2023	135	546,863	4050.84		16,604		16,650		16,093	(510)		47					
SPX/AVGCS/230410/10/4488.28-4824.44	General Business	NA	Equity/Index.	Royal Bank of Canada	04/11/2022	04/10/2023	207	927,071	4824.43		30,670		24,056		860			(6,615)					
SPX/CS/220708/4369.55-4664.49	General Business	NA	Equity/Index.	Wells Fargo Bank, National Association	07/09/2021	07/08/2022	9,219	43,000,821	4664.49		1,389,723		31,318		22			(700,734)					
SPX/CS/220810/4436.75-4564.42	General Business	NA	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	398	1,818,545	4564.42		30,051		3,358		410			(15,025)					

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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/220810/4436.75-4594.41	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	172	790,007	4594.41	15,945			1,782		200			(7,972)				
SPX/CS/220810/4436.75-4603.13	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	196	903,003	4603.13	19,061			2,130		236			(9,530)				
SPX/CS/220810/4436.75-4636.39	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2022	317	1,471,963	4636.39	35,919			4,013		419			(17,959)				
SPX/CS/220825/4496.19-4623.31	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.08/25/2021	.08/25/2022	723	3,344,874	4623.31	55,299			8,496		872			(27,650)				
SPX/CS/220825/4496.19-4922.57	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.08/25/2021	.08/25/2022	759	3,736,106	4922.57	157,999			24,274		1,539			(79,000)				
SPX/CS/220909/4458.58-4611.00	General Business	NA	Equity/Index	BNP PARIBAS 549300W0GB70D06XZS54	.09/10/2021	.09/09/2022	147	679,769	4611	13,396			2,604		427			(6,754)				
SPX/CS/220909/4458.58-4664.58	General Business	NA	Equity/Index	BNP PARIBAS 549300W0GB70D06XZS54	.09/10/2021	.09/09/2022	169	788,214	4664.58	20,131			3,913		578			(10,151)				
SPX/CS/220909/4458.58-4714.95	General Business	NA	Equity/Index	BNP PARIBAS 549300W0GB70D06XZS54	.09/10/2021	.09/09/2022	287	1,355,434	4714.95	41,400			8,047		1,089			(20,875)				
SPX/CS/220909/4458.58-4826.41	General Business	NA	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	9,394	45,337,336	4826.41	1,792,553			348,412		40,368			(903,851)				
SPX/CS/220923/4455.48-4745.09	General Business	NA	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	1,482	7,033,237	4745.09	233,252			54,535		8,856			(117,612)				
SPX/CS/220923/4455.48-4800.78	General Business	NA	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	701	3,365,853	4800.78	128,605			30,068		4,465			(64,846)				
SPX/CS/221025/4566.48-4920.38	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.10/25/2021	.10/25/2022	406	1,856,164	4920.38	74,609			23,969		3,024			(37,309)				
SPX/CS/221025/4701.46-5159.85	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.11/24/2021	.10/25/2022	1,161	5,456,864	5159.85	260,838			92,013		5,032			(143,221)				
SPX/CS/221110/4646.71-4913.90	General Business	NA	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.11/10/2021	.11/10/2022	338	1,572,581	4913.90	49,851			18,255		1,961			(25,136)				
SPX/CS/221110/4646.71-5041.85	General Business	NA	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.11/10/2021	.11/10/2022	374	1,735,878	5041.85	75,164			27,525		2,576			(37,899)				
SPX/CS/221125/4701.46-4836.86	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.11/24/2021	.11/25/2022	270	1,267,472	4836.86	21,927			8,931		1,015			(11,025)				
SPX/CS/221125/4701.46-5089.33	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.11/24/2021	.11/25/2022	3,822	17,967,649	5089.33	769,015			313,223		26,371			(386,668)				
SPX/CS/221209/4670.29-5102.29	General Business	NA	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.01/10/2022	.12/09/2022	682	3,184,560	5102.29		151,585		73,706		6,602			(77,879)				
SPX/CS/221209/4712.02-4880.84	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/10/2021	.12/09/2022	256	1,205,423	4880.84	25,555			11,446		1,262			(12,885)				
SPX/CS/221209/4712.02-4888.72	General Business	NA	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/10/2021	.12/09/2022	290	1,364,164	4888.72	30,148			13,503		1,474			(15,201)				
SPX/CS/221209/4712.02-5158.56	General Business	NA	Equity/Index	BNP PARIBAS 549300W0GB70D06XZS54	.12/10/2021	.12/09/2022	661	3,115,856	5158.56	149,250			66,847		5,427			(75,255)				
SPX/CS/221223/4725.79-4888.28	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.12/23/2021	.12/23/2022	127	601,394	4888.28	12,449			6,050		692			(6,259)				
SPX/CS/221223/4725.79-4896.86	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.12/23/2021	.12/23/2022	133	628,054	4896.86	13,629			6,623		749			(6,853)				
SPX/CS/221223/4725.79-5044.78	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.12/23/2021	.12/23/2022	8,337		5044.78	1,221,712			714,131		67,963			(738,898)				
SPX/CS/230110/4504.08-4943.23	General Business	NA	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.02/10/2022	.01/10/2023	700	3,151,224	4943.23		156,931		91,463		18,740			(65,468)				
SPX/CS/230125/3855.36-4491.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	.01/25/2021	.01/25/2023	368	1,653,760	4491.49	101,497			28,979		80,536			(25,304)				
SPX/CS/230125/4356.45-4639.62	General Business	NA	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCFJT09	.01/25/2022	.01/25/2023	2,116	9,217,364	4639.62		329,982		188,956		86,495			(141,026)				
SPX/CS/230125/4356.45-4715.86	General Business	NA	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.01/25/2022	.01/25/2023	9,135	39,797,223	4715.86		1,747,138		1,000,434		425,740			(746,665)				

E06.39

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230125/4384.65-4812.15	General Business	NA	Equity/Index	Royal Bank of Canada	02/25/2022	01/25/2023	723	3,170,784	4812.15		157,905		99,909		33,318			(57,996)					
SPX/CS/230210/3909.88-4495.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/10/2021	02/10/2023	689	3,096,468	4495.76	179,888			55,119		134,143			(44,847)					
SPX/CS/230224/4384.65-4552.81	General Business	NA	Equity/Index	Royal Bank of Canada	02/25/2022	02/24/2023	379	1,662,872	4552.81		37,248		24,692		11,591			(12,557)					
SPX/CS/230324/4543.06-4883.79	General Business	NA	Equity/Index	Societe Generale	02/28/2022	03/24/2023	4,371	19,856,706	4883.79		829,703		618,762		150,770			(210,941)					
SPX/CS/230410/4001.05-4401.20	General Business	NA	Equity/Index	Royal Bank of Canada	05/10/2022	04/10/2023	321	1,284,671	4401.2		66,546		56,808		47,075			(9,738)					
SPX/CS/230410/4488.28-4881.00	General Business	NA	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	1,820	8,167,991	4881		369,005		289,416		86,709			(79,589)					
SPX/CS/230410/4488.28-4903.45	General Business	NA	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2023	601	2,697,670	4903.45		127,700		100,157		29,438			(27,543)					
SPX/CS/230425/3978.73-4326.87	General Business	NA	Equity/Index	MorganStanley	05/25/2022	04/25/2023	978	3,891,633	4326.87		173,995		156,489		136,764			(17,506)					
SPX/CS/230425/3978.73-4346.76	General Business	NA	Equity/Index	Royal Bank of Canada	05/25/2022	04/25/2023	157	625,621	4346.76		29,592		26,615		22,925			(2,977)					
SPX/CS/230425/4296.12-4427.11	General Business	NA	Equity/Index	Societe Generale	02/28/2022	04/25/2023	164	703,525	4427.11		12,663		10,435		6,079			(2,228)					
SPX/CS/230510/4001.05-4091.07	General Business	NA	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2023	511	2,042,825	4091.07		26,557		22,996		21,178			(3,561)					
SPX/CS/230525/3911.74-4273.58	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	05/25/2023	285	1,113,924	4273.58		52,079		51,735		45,437			(318)					
SPX/CS/230525/3978.73-4326.87	General Business	NA	Equity/Index	MorganStanley	05/25/2022	05/25/2023	4,690	18,661,349	4326.87		836,962		759,811		669,200			(77,150)					
SPX/CS/230525/3978.73-4346.16	General Business	NA	Equity/Index	MorganStanley	05/25/2022	05/25/2023	1,010	4,020,443	4346.16		189,001		171,579		150,284			(17,422)					
SPX/CS/230525/4188.13-4837.29	General Business	NA	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	986	4,768,027	4837.29	272,046			123,141		144,233			(67,822)					
SPX/CS/230623/3911.74-3999.75	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	1,194	4,669,762	3999.75		59,866		59,529		53,831			(337)					
SPX/CS/230623/3911.74-4205.12	General Business	NA	Equity/Index	BNP PARIBAS	06/24/2022	06/23/2023	4,419	17,286,687	4205.12		676,601		672,789		601,593			(3,812)					
SPX/CS/230825/4496.19-5395.43	General Business	NA	Equity/Index	MorganStanley	08/25/2021	08/25/2023	577	3,114,455	5395.43	203,296			117,504		59,396			(50,682)					
SPX/CS/230908/4458.58-5267.08	General Business	NA	Equity/Index	BNP PARIBAS	09/10/2021	09/08/2023	199	1,050,061	5267.08	68,159			40,857		22,187			(17,087)					
SPX/CS/231110/4646.71-5204.32	General Business	NA	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	589	2,734,790	5204.32	160,806			110,202		43,809			(40,258)					
SPX/CS/231124/4701.46-5383.17	General Business	NA	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	109	513,350	5383.17	35,267			24,860		8,290			(8,829)					
SPX/CS/231208/4712.02-5654.42	General Business	NA	Equity/Index	Societe Generale	12/10/2021	12/08/2023	280	1,320,344	5654.42	111,041			80,559		24,615			(27,838)					
SPX/CS/240209/4504.08-5179.50	General Business	NA	Equity/Index	Societe Generale	02/10/2022	02/09/2024	422	1,901,021	5179.5		138,014		111,762		52,837			(26,252)					
SPX/CS/240223/4384.65-5042.09	General Business	NA	Equity/Index	Royal Bank of Canada	02/25/2022	02/23/2024	501	2,196,902	5042.09		156,419		130,276		76,475			(26,143)					
SPX/CS/240223/4384.65-5194.04	General Business	NA	Equity/Index	Wells Fargo Bank, National Association	02/25/2022	02/23/2024	394	1,727,139	5194.04		141,453		117,811		66,713			(23,642)					
SPX/CS/240308/4259.52-5044.44	General Business	NA	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	159	678,633	5044.44		57,277		48,773		32,264			(8,503)					
SPX/CS/240524/3978.73-4694.90	General Business	NA	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	233	928,576	4694.9		78,093		74,499		64,491			(3,594)					
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										151,411,711	120,138,603		129,958,023	XXX	79,179,110	(3,766)		(90,918,581)			XXX	XXX	

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/220708/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	2,541,797	6,354,491	2.5	79,050			1,781					(39,859)				
SPX/CLQ/230110/10/2.4%	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBUI1	.01/10/2022	.01/10/2023	4,594,872	4,594,872	2.4		156,685		83,157					(73,528)				
SPX/CLQ/230110/10/2.5%	General Business	NA	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBUI1	.01/10/2022	.01/10/2023	989,590	989,590	2.5		35,031		18,592					(16,439)				
SPX/CLQ/220708/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	559,834	1,175,652	2.1	14,332			323					(7,226)				
SPX/CLQ/220708/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	4,422,755	10,614,611	2.4	131,798			2,970					(66,456)				
SPX/CLQ/220708/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/09/2021	.07/08/2022	1,715,616	4,632,164	2.7	57,816			1,303					(29,152)				
SPX/CLQ/220725/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	5,392,679	12,942,431	2.4	166,095			11,599					(83,047)				
SPX/CLQ/220725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	1,486,181	4,012,688	2.7	51,868			3,622					(25,934)				
SPX/CLQ/220725/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	719,013	1,797,532	2.5	23,152			1,617					(11,576)				
SPX/CLQ/220810/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	7,086,842	17,717,105	2.5	231,740			25,893					(115,870)				
SPX/CLQ/220810/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	4,570,578	10,969,387	2.4	143,059			15,984					(71,530)				
SPX/CLQ/220810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.08/10/2021	.08/10/2022	1,022,836	2,761,657	2.7	10,046	26,060		4,034					(18,053)				
SPX/CLQ/220825/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.08/25/2021	.08/25/2022	4,163,648	9,992,755	2.4	121,995			18,742					(60,997)				
SPX/CLQ/220825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.08/25/2021	.08/25/2022	1,321,291	3,567,486	2.7	43,999			6,760					(21,999)				
SPX/CLQ/220825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.08/25/2021	.08/25/2022	698,540	1,746,350	2.5	21,445			3,295					(10,723)				
SPX/CLQ/220909/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	2,532,658	6,331,645	2.5	81,805			15,900					(41,248)				
SPX/CLQ/220909/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	3,990,022	9,576,053	2.4	123,292			23,964					(62,167)				
SPX/CLQ/220909/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	814,504	1,710,458	2.1	21,503			4,179					(10,842)				
SPX/CLQ/220909/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/10/2021	.09/09/2022	1,272,898	3,436,825	2.7	44,551			8,659					(22,464)				
SPX/CLQ/220923/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	5,499,144	13,197,946	2.4	167,174			39,086					(84,293)				
SPX/CLQ/220923/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	803,723	2,009,308	2.5	25,639			5,994					(12,928)				
SPX/CLQ/220923/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.09/24/2021	.09/23/2022	992,072	2,678,594	2.7	34,326			8,025					(17,308)				
SPX/CLQ/221010/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	1,998,845	4,997,113	2.5	65,562			18,365					(32,873)				
SPX/CLQ/221010/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	3,301,399	7,923,358	2.4	103,334			28,945					(51,812)				
SPX/CLQ/221010/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/08/2021	.10/10/2022	2,278,707	6,152,509	2.7	81,578			22,851					(40,903)				
SPX/CLQ/221025/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	3,522,784	8,454,682	2.4	116,956			37,570					(58,478)				
SPX/CLQ/221025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	1,040,626	2,809,690	2.7	38,919			12,502					(19,460)				
SPX/CLQ/221025/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.10/25/2021	.10/25/2022	1,477,337	3,693,343	2.5	51,116			16,420					(25,558)				

E06.41

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/221110/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	11/10/2021	3,724,040	8,937,696	2.4	124,383			45,549					(62,717)				
SPX/CLQ/221110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	11/10/2021	699,679	1,469,326	2.1	20,011			7,328					(10,090)				
SPX/CLQ/221110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/10/2021	1,252,191	3,380,916	2.7	47,208			17,287					(23,803)				
SPX/CLQ/221110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	11/10/2021	581,092	1,452,730	2.5	20,338			7,448					(10,255)				
SPX/CLQ/221125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/24/2021	4,782,053	11,476,927	2.4	90,925	66,883		64,276					(79,347)				
SPX/CLQ/221125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/24/2021	1,162,536	3,138,847	2.7	43,479			17,709					(21,862)				
SPX/CLQ/221209/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/24/2021	2,973,446	7,433,615	2.5	102,881			41,904					(51,730)				
SPX/CLQ/221209/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/10/2021	1,098,381	2,965,629	2.7	41,189			18,448					(20,769)				
SPX/CLQ/221209/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/10/2021	2,975,634	7,141,522	2.4	100,279			44,914					(50,563)				
SPX/CLQ/221209/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/10/2021	1,820,943	4,552,358	2.5	63,733			28,545					(32,136)				
SPX/CLQ/221223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	12/23/2021	1,410,452	3,808,220	2.7	55,149			26,800					(27,729)				
SPX/CLQ/221223/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	12/23/2021	3,802,940	9,127,056	2.4	131,201			63,758					(65,969)				
SPX/CLQ/221223/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	12/23/2021	1,140,994	2,852,485	2.5	41,190			20,016					(20,711)				
SPX/CLQ/221223/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	12/23/2021	515,976	1,135,147	2.2	16,356			7,948					(8,224)				
SPX/CLQ/221223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	12/23/2021	553,539	1,162,432	2.1	16,606			8,070					(8,350)				
SPX/CLQ/230110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	01/10/2022	2,646,961	7,146,795	2.7		100,585		53,383					(47,202)				
SPX/CLQ/230125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	01/25/2022	1,354,742	3,657,803	2.7		50,667		29,013		739			(21,654)				
SPX/CLQ/230125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	01/25/2022	765,658	1,607,882	2.1		21,515		12,320		54			(9,195)				
SPX/CLQ/230125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	01/25/2022	2,518,178	6,295,445	2.5		86,877		49,748		784			(37,129)				
SPX/CLQ/230125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	01/25/2022	4,495,368	10,788,883	2.4		147,898		84,690		1,021			(63,208)				
SPX/CLQ/230210/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	02/10/2022	669,972	1,406,941	2.1		19,831		12,255					(7,576)				
SPX/CLQ/230210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/10/2022	1,006,858	2,718,517	2.7		39,771		24,578					(15,193)				
SPX/CLQ/230210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	02/10/2022	3,197,021	7,992,553	2.5		116,372		71,915					(44,457)				
SPX/CLQ/230210/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	5493000ICGB70006XZS54	02/10/2022	4,483,995	10,761,588	2.4		155,595		96,154					(59,441)				
SPX/CLQ/230224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/25/2022	2,207,860	5,519,650	2.5		77,937		51,664		1,118			(26,274)				
SPX/CLQ/230224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/25/2022	835,548	2,255,980	2.7		31,751		21,047		701			(10,704)				
SPX/CLQ/230224/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/25/2022	5,208,495	12,500,388	2.4		178,131		118,081		2,002			(60,050)				
SPX/CLQ/230224/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/25/2022	4,083,838	12,659,898	3.1		176,830		117,219		6,930			(59,611)				

E06.42

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/230310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	03/10/2022	03/10/2023	1,866,738	4,666,845	2.5		62,536		43,916		2,801			(18,620)				
SPX/CLQ/230310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	723,980	1,954,746	2.7		26,715		18,760		1,493			(7,954)				
SPX/CLQ/230310/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2022	03/10/2023	5,630,686	13,513,646	2.4		180,295		126,611		6,923			(53,683)				
SPX/CLQ/230210/10/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2022	02/10/2023	711,463	2,205,535	3.1		29,526		19,925		1,201			(9,600)				
SPX/CLQ/230324/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/28/2022	03/24/2023	2,125,863	5,739,830	2.7		88,797		66,214		1,196			(22,573)				
SPX/CLQ/230324/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	1,442,928	3,174,442	2.2		50,070		37,340		172			(12,730)				
SPX/CLQ/230324/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	680,582	1,565,339	2.3		24,782		18,482		125			(6,301)				
SPX/CLQ/230324/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	521,313	990,495	1.9		15,144		11,309		8			(3,855)				
SPX/CLQ/230324/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	685,997	1,371,994	2		21,197		15,808		25			(5,389)				
SPX/CLQ/230410/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/28/2022	03/24/2023	5,779,959	12,137,914	2.1		189,600		141,397		411			(48,203)				
SPX/CLQ/230410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/11/2022	04/10/2023	2,215,534	4,431,068	2		56,939		44,658		479			(12,281)				
SPX/CLQ/230410/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/11/2022	04/10/2023	571,728	1,086,283	1.9		13,730		10,779		80			(2,964)				
SPX/CLQ/230410/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/11/2022	04/10/2023	634,911	1,396,804	2.2		18,594		14,584		253			(4,010)				
SPX/CLQ/230410/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/11/2022	04/10/2023	917,615	2,110,515	2.3		28,538		22,383		455			(6,155)				
SPX/CLQ/230425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	3,012,810	6,326,901	2.1		84,961		70,010		8,689			(14,951)				
SPX/CLQ/230425/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	2,180,347	4,360,694	2		57,561		47,432		5,418			(10,129)				
SPX/CLQ/230425/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	1,804,861	4,151,180	2.3		57,214		47,146		6,663			(10,068)				
SPX/CLQ/230425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	656,249	1,443,748	2.2		19,622		16,169		2,156			(3,453)				
SPX/CLQ/230510/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/25/2022	04/25/2023	613,290	1,165,251	1.9		15,148		12,483		1,288			(2,666)				
SPX/CLQ/230510/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	1,267,037	2,914,185	2.3		38,011		32,915		18,628			(5,096)				
SPX/CLQ/230510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	585,941	1,113,288	1.9		13,594		11,771		6,289			(1,823)				
SPX/CLQ/230510/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	3,600,834	7,561,751	2.1		95,782		82,940		45,946			(12,842)				
SPX/CLQ/230525/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2022	05/10/2023	1,358,756	2,717,512	2		33,833		29,297		15,974			(4,536)				
SPX/CLQ/230525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/25/2023	873,229	1,746,458	2		21,569		19,581		13,458			(1,988)				
SPX/CLQ/230525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/25/2023	3,728,390	7,829,619	2.1		98,430		89,356		61,760			(9,073)				

E06.43

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/230525/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	762,151	1,448,087	1.9		17,529		15,914		10,848			(1,616)					
SPX/CLQ/230525/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.05/25/2022	.05/25/2023	625,752	1,439,230	2.3		18,397		16,701		11,752			(1,696)					
SPX/CLQ/230609/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/10/2022	.06/09/2023	548,043	1,205,695	2.2		15,564		14,863		11,659			(701)					
SPX/CLQ/230609/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/10/2022	.06/09/2023	703,751	1,407,502	2		17,594		16,801		13,052			(793)					
SPX/CLQ/230609/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/10/2022	.06/09/2023	3,600,808	7,561,697	2.1		96,142		91,808		71,733			(4,333)					
SPX/CLQ/230609/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/10/2022	.06/09/2023	736,328	1,399,023	1.9		17,156		16,383		12,632			(773)					
SPX/CLQ/230609/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/10/2022	.06/09/2023	593,281	1,364,546	2.3		17,858		17,053		13,407			(805)					
SPX/CLQ/230623/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/24/2022	.06/23/2023	515,681	1,392,339	2.7		18,565		18,460		15,679			(105)					
SPX/CLQ/230623/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/24/2022	.06/23/2023	886,831	1,773,662	2		22,437		22,310		18,764			(126)					
SPX/CLQ/230623/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/24/2022	.06/23/2023	3,583,410	8,241,843	2.3		107,502		106,897		90,373			(606)					
SPX/CLQ/230623/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/24/2022	.06/23/2023	596,557	1,133,458	1.9		14,138		14,059		11,801			(80)					
SPX/CLQ/230623/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/24/2022	.06/23/2023	640,227	1,408,499	2.2		18,246		18,144		15,287			(103)					
SPX/CLQ/230623/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.06/24/2022	.06/23/2023	3,972,612	8,342,485	2.1		106,863		106,261		89,486			(602)					
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options									2,967,078	3,508,635		3,280,168	XXX	603,816			(2,432,942)			XXX	XXX	
0219999999	Subtotal - Purchased Options - Hedging Other									154,378,789	123,647,238		133,238,191	XXX	79,782,926	(3,766)		(93,351,523)			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									151,411,711	120,138,603		129,958,023	XXX	79,179,110	(3,766)		(90,918,581)			XXX	XXX	
0449999999	Total Purchased Options - Put Options									2,967,078	3,508,635		3,280,168	XXX	603,816			(2,432,942)			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									154,378,789	123,647,238		133,238,191	XXX	79,782,926	(3,766)		(93,351,523)			XXX	XXX	
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
0709999999	Subtotal - Written Options - Hedging Other													XXX								XXX	XXX
0779999999	Subtotal - Written Options - Replications													XXX								XXX	XXX
0849999999	Subtotal - Written Options - Income Generation													XXX								XXX	XXX
0919999999	Subtotal - Written Options - Other													XXX								XXX	XXX
0929999999	Total Written Options - Call Options and Warrants													XXX								XXX	XXX
0939999999	Total Written Options - Put Options													XXX								XXX	XXX
0949999999	Total Written Options - Caps													XXX								XXX	XXX
0959999999	Total Written Options - Floors													XXX								XXX	XXX
0969999999	Total Written Options - Collars													XXX								XXX	XXX
0979999999	Total Written Options - Other													XXX								XXX	XXX
0989999999	Total Written Options													XXX								XXX	XXX
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23					
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)					
USD/IRS/200701-250324/1.86%/L+1.4243%	General Business	NA	Interest Rate	Barclays Bank PLC (London)	02/01/2021	03/24/2025	1	1,912,160	1.91216																		
USD/IRS/210617-310616/1.46725	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	06/18/2021	06/16/2031	1	650,000,000	1.46725	2,00329 /		(329,378)	(79,699,823)		(79,699,823)	(71,122,109)				9,728,844							
USD/IRS/220307-250324/1.86%/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London)	03/07/2022	03/24/2025	1	115,000,000	1.626 / 1.86			461,596	(4,705,245)		(4,194,971)	(4,194,971)				950,231							
USD/IRS/220516-520516/2.45%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	42,000,000	1.5 / 2.45				(1,694,489)		(1,694,489)	(1,694,489)				1,147,893							
USD/IRS/220516-520516/2.45%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	4,000,000	1.5 / 2.45				(161,380)		(161,380)	(161,380)				109,323							
USD/IRS/220517-370518/2.73%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/13/2022	05/18/2037	1	35,000,000	1.5 / 2.73		(195,000)		(566,790)		(566,790)	(566,790)				675,092							
USD/IRS/220517-420519/2.75%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/13/2022	05/19/2042	1	15,000,000	1.5 / 2.75		(15,000)		(227,740)		(227,740)	(227,740)				334,439							
USD/IRS/220517-370518/2.73%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	05/13/2022	05/18/2037	1	55,000,000	1.5 / 2.73		(330,000)		(890,669)		(890,669)	(890,669)				1,060,858							
USD/IRS/220518-320518/2.67%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	05/17/2022	05/18/2032	1	60,000,000	1.5 / 2.67				(566,310)		(566,310)	(566,310)				943,180							
USD/IRS/220518-320518/2.67%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	05/17/2022	05/18/2032	1	12,000,000	1.5 / 2.67				(113,262)		(113,262)	(113,262)				188,636							
USD/IRS/220518-320518/2.67%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	05/17/2022	05/18/2032	1	8,000,000	1.5 / 2.67				(75,508)		(75,508)	(75,508)				125,757							
USD/IRS/220516-520516/2.45%/S+0	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	4,000,000	1.5 / 2.45				(161,380)		(161,380)	(161,380)				109,323							
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate																											
SRENX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)		(151,667)	(814,588)		(814,588)	(814,588)				120,000,000	XXX	XXX	XXX				
1129999999. Subtotal - Swaps - Hedging Other - Credit Default											(30,000)		(151,667)	(814,588)	XXX	(814,588)	(814,588)				120,000,000	XXX	XXX	XXX			
1169999999. Subtotal - Swaps - Hedging Other											(30,000)	(540,000)	(19,449)	(89,677,184)	XXX	(89,166,910)	(80,589,196)				135,373,576	XXX	XXX	XXX			
1229999999. Subtotal - Swaps - Replication															XXX							XXX	XXX	XXX			
1289999999. Subtotal - Swaps - Income Generation															XXX							XXX	XXX	XXX			
1349999999. Subtotal - Swaps - Other															XXX							XXX	XXX	XXX			
1359999999. Total Swaps - Interest Rate												(540,000)	132,218	(88,862,596)	XXX	(88,352,322)	(79,774,608)				15,373,576	XXX	XXX	XXX			
1369999999. Total Swaps - Credit Default											(30,000)		(151,667)	(814,588)	XXX	(814,588)	(814,588)				120,000,000	XXX	XXX	XXX			
1379999999. Total Swaps - Foreign Exchange															XXX							XXX	XXX	XXX			
1389999999. Total Swaps - Total Return															XXX							XXX	XXX	XXX			
1399999999. Total Swaps - Other															XXX							XXX	XXX	XXX			
1409999999. Total Swaps											(30,000)	(540,000)	(19,449)	(89,677,184)	XXX	(89,166,910)	(80,589,196)				135,373,576	XXX	XXX	XXX			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/30/2022	1	66,898	0.8399832				7,121		7,121		4,864			38							
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2023	1	65,292	0.834829069				6,590		6,590		4,484			54							
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	1	84,231	0.828939952				8,422		8,422		5,755			88							
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	1	280,536					30,201		30,201		19,004			306							
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2023	1	52,647					(5,933)		(5,933)		(3,568)			46							

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.12/30/2022	1	54,272					16,389		(6,389)		(13,896)			33		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.12/29/2023	1	477,936					59,527		59,527		31,763			567		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.06/30/2023	1	474,814					59,790		59,790		31,699			447		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.12/30/2022	1	472,175					62,228		62,228		33,354			307		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.02/01/2021	.12/29/2023	1	12,286,227					1,509,114		1,509,114		818,121			14,444		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/30/2022	1	251,709					29,970		29,970		18,041			153		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/30/2022	1	314,636					37,462		37,462		22,552			191		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2023	1	253,863					28,650		28,650		17,201			224		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2023	1	317,329					35,812		35,812		21,502			280		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.12/31/2022	1	436,878					57,534		57,534		30,852			285		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2023	1	438,643					55,048		55,048		29,298			412		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2023	1	485,352					60,910		60,910		32,418			456		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.05/17/2021	.06/28/2024	1	16,434,186					2,031,545		2,031,545		1,089,079			23,132		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.05/17/2021	.06/28/2024	1	304,964					37,699		37,699		20,210			429		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	151,910					16,984		16,984		10,243			169		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	7,807,256					872,861		872,861		526,409			8,693		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.05/17/2021	.12/30/2022	1	100,431					13,232		13,232		7,095			65		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	9,759,069					1,091,076		1,091,076		658,012			10,867		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	189,887					21,230		21,230		12,803			211		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	12,676,246					1,557,020		1,557,020		844,092			14,903		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.05/17/2021	.12/30/2022	1	383,191					50,488		50,488		27,070			249		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1	132,705					16,300		16,300		8,837			156		
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					22,002		22,002		10,987			244		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/30/2023	1	168,892					22,769		22,769		11,161			166		
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					806,903		806,903		402,942			8,949		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/30/2022	1	168,112					23,777		23,777		11,744			115		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/29/2023	1	169,808					22,493		22,493		11,183			209		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/30/2022	1	11,859					1,400		1,400		851			7		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	1	5,491					605		605		371			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	1	319,236					35,180		35,180		21,563			353		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2023	1	11,767					1,317		1,317		798			10		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/29/2023	1	116,611					12,843		12,843		10,104			197		
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					371,530		371,530		290,610			6,576		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/30/2022	1	113,935					12,820		12,820		10,426			111		
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					19,980		19,980		15,628			354		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2023	1	115,212					12,725		12,725		10,196			158		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2023	1	20,184					2,157		2,157		1,377			17		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/30/2022	1	20,169					2,284		2,284		1,455			12		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	1	547,023					57,272		57,272		37,178			587		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	1	9,757					1,022		1,022		663			10		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/30/2022	1	21,795					2,353		2,353		1,582			12		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.06/30/2023	1	21,813					2,217		2,217		1,497			18		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/28/2024	1	4,341,396					499,402		499,402		374,146			8,615		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.12/29/2023	1	134,296					15,658		15,658		11,552			231		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.12/30/2022	1	131,503					15,797		15,797		11,930			131		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/28/2024	1	204,613					23,537		23,537		17,634			406		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/30/2023	1	132,987					15,637		15,637		11,675			186		
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					2,187		2,187		1,653			38		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.06/30/2023	1	25,845					2,974		2,974		2,275			36		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.12/30/2022	1	25,501					2,999		2,999		2,320			25		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.12/29/2023	1	26,154					2,989		2,989		2,256			45		
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					118,324		118,324		89,430			2,052		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	1	10,748					1,071		1,071		735			11		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	1	591,099					58,902		58,902		40,401			618		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/30/2023	1	272,224					26,810		26,810		18,744			222		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.12/29/2023	1	274,002					26,586		26,586		18,782			282		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1	9,879,983					953,276		953,276		675,007			12,176		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	12/30/2022	1	270,675					28,263		28,263		19,723			151		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1	433,500					41,826		41,826		29,617			534		
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					57,683		57,683		40,047			730		
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					1,416,180		1,416,180		983,198			17,931		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. ... 549300HS3IITRS6D88H32	09/17/2021	12/29/2023	1	110,200					11,612		11,612		9,600			183		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. ... 549300HS3IITRS6D88H32	09/17/2021	12/30/2022	1	108,549					11,906		11,906		9,965			104		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES ... 549300HS3IITRS6D88H32	09/17/2021	12/31/2024	1	3,354,668					349,544		349,544		290,120			7,270		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES ... 549300HS3IITRS6D88H32	09/17/2021	06/30/2023	1	109,462					11,666		11,666		9,730			149		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. ... 549300HS3IITRS6D88H32	09/17/2021	06/28/2024	1	62,460					6,539		6,539		5,446			120		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES ... 549300HS3IITRS6D88H32	09/17/2021	06/28/2024	1	48,345					5,062		5,062		4,215			93		
FWD to exchange EUR to USD 2023-12-29	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	12/29/2023	1	430,645					42,649		42,649		29,454			449		
FWD to exchange EUR to USD 2022-12-30	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	12/30/2022	1	509,311					54,742		54,742		36,985			290		
FWD to exchange EUR to USD 2023-06-30	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	06/30/2023	1	344,304					34,790		34,790		23,640			285		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	4,031					373		373		356			7		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/08/2021	12/30/2022	1	6,416					635		635		596			6		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/08/2021	06/30/2023	1	6,499					617		617		585			9		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	217,654					20,122		20,122		19,236			404		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/08/2021	12/29/2023	1	6,573					613		613		580			11		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1	612,198					53,464		53,464		43,836			825		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1	14,321,303					1,250,689		1,250,689		1,025,470			19,310		
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					(1,230,811)		(1,230,811)		(999,461)			16,753		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024	1	7,142,856					678,049		678,049		624,125			15,054		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	06/30/2023	1	230,888					22,509		22,509		20,732			305		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	12/29/2023	1	233,477					22,330		22,330		20,560			377		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	06/28/2024	1	235,257					22,367		22,367		20,732			440		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	12/30/2022	1	226,922					23,128		23,128		21,013			213		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024	1	238,428					22,633		22,633		20,833			503		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	19,261					1,800		1,800		1,370			27		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	12/29/2023	1	10,722					971		971		740			11		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	450,570					42,114		42,114		32,046			627		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	06/28/2024	1	10,807					978		978		743			13		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	12/30/2022	1	102,847					9,682		9,682		7,580			54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1	107,881					9,833		9,833		7,693			148		
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					335,929		335,929		262,804			5,071		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	06/30/2023	1	10,644					971		971		739			8		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	06/28/2024	1	105,104					9,255		9,255		7,248			124		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	12/29/2023	1	104,281					9,193		9,193		7,218			102		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/21/2021	06/30/2023	1	103,511					9,191		9,191		7,204			80		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/20/2021	12/30/2022	1	10,575					1,021		1,021		777			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/05/2021	12/29/2023	1	122,576					9,783		9,783		8,562			114		
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					9,427		9,427		7,821			130		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	11/04/2021	12/30/2022	1	22,255					2,087		2,087		2,079			20		
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					9,866		9,866		8,597			139		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1	3,531,511					292,448		292,448		254,124			4,647		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/05/2021	06/30/2023	1	121,693					9,812		9,812		8,545			89		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/01/2021	12/30/2022	1	110,486					9,956		9,956		8,179			57		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1	153,415					12,681		12,681		11,041			202		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/01/2021	12/29/2023	1	112,015					9,409		9,409		7,789			107		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	11/04/2021	06/30/2023	1	22,863					2,058		2,058		2,070			29		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/05/2021	12/30/2022	1	120,914					10,402		10,402		8,992			60		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	11/04/2021	12/29/2023	1	31,394					2,758		2,758		2,788			49		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/01/2021	06/30/2023	1	111,216					9,440		9,440		7,773			84		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	11/01/2021	12/31/2024	1	183,587					15,846		15,846		13,160			246		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	11/04/2021	12/29/2023	1	823,314					72,341		72,341		73,125			1,298		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. ... 549300HS3WTRS6D88H32	10/26/2021	12/29/2023	1	24,524					2,549		2,549		2,140			41		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.06/30/2023	.1	14,152					1,189		1,189		990			.11		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.12/31/2024	.1	25,623					2,223		2,223		1,836			.34		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.12/31/2024	.1	599,410					51,994		51,994		42,948			.806		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.06/28/2024	.1	64,459					6,724		6,724		5,622			.124		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/29/2021	.12/29/2023	.1	337,294					34,670		34,670		29,468			.557		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.06/28/2024	.1	14,377					1,203		1,203		996			.17		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.12/30/2022	.1	14,058					1,253		1,253		1,042			.7		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/29/2021	.12/29/2023	.1	10,296					975		975		908			.17		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.12/30/2022	.1	2,061					226		226		189			.2		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/10/2021	.12/29/2023	.1	14,260					1,191		1,191		992			.14		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/29/2021	.12/30/2022	.1	9,055					914		914		839			.8		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.06/30/2023	.1	2,105					223		223		187			.3		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.06/28/2024	.1	2,261					236		236		197			.4		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.12/29/2023	.1	758,763					78,860		78,860		66,205			1,257		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.12/30/2022	.1	20,572					2,254		2,254		1,889			.20		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.12/29/2023	.1	2,132					222		222		186			.4		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/26/2021	.06/30/2023	.1	21,079					2,228		2,228		1,875			.29		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.10/29/2021	.06/30/2023	.1	9,273					894		894		834			.12		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.12/30/2022	.1	28,065					1,555		1,555		1,397			.36		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.12/29/2023	.1	18,689					1,045		1,045		980			.43		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.12/29/2023	.1	990,120					55,368		55,368		51,924			2,274		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.12/30/2022	.1	30,749					1,703		1,703		1,531			.40		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.06/30/2023	.1	30,656					1,659		1,659		1,525			.57		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/10/2021	.12/30/2022	.1	1,475,134					81,720		81,720		73,434			1,917		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/12/2021	.12/30/2022	.1	111,651					6,190		6,190		5,558			.145		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.11/12/2021	.12/30/2022	.1	73,058					5,834		5,834		5,470			.35		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/12/2021	.12/29/2023	.1	1,603,578					19,654		19,654		18,780			2,660		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.11/12/2021	.12/30/2022	.1	244,257					4,539		4,539		3,339			.227		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	49,867					3,761		3,761		3,486				55	
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/12/2021	06/30/2023	1	238,147					3,531		3,531		2,877				318	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/29/2023	1	136,782					10,251		10,251		9,605				124	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/29/2023	1	74,170					5,559		5,559		5,208				67	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/30/2022	1	5,937					493		493		561				5	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/30/2023	1	135,686					10,180		10,180		9,586				96	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/30/2023	1	73,576					5,520		5,520		5,198				52	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	74,802					5,641		5,641		5,230				82	
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/12/2021	12/30/2022	1	3,876					215		215		193				5	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/30/2022	1	134,731					10,760		10,760		10,087				64	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/30/2022	1	163,621					13,599		13,599		15,468				145	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	29,978					2,373		2,373		2,166				39	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	7,956					600		600		556				9	
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					149,218		149,218		123,925				2,318	
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					159,060		159,060		132,098				2,471	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	313,117					24,785		24,785		22,621				404	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	06/28/2024	1	80,123					6,043		6,043		5,602				88	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	3,620,630					286,598		286,598		261,575				4,669	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	359,537					28,460		28,460		25,975				464	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	1,680,791					133,046		133,046		121,430				2,168	
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/29/2021	06/28/2024	1	232,017					(14,689)		(14,689)		(16,434)				236	
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	12/31/2024	1	5,889,724					(395,810)		(395,810)		(431,031)				7,089	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/29/2021	12/30/2022	1	263,471					20,659		20,659		25,036				230	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	06/30/2023	1	227,638					13,781		13,781		16,334				145	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/29/2021	06/28/2024	1	263,610					19,244		19,244		23,797				459	
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	06/30/2023	1	228,105					(14,248)		(14,248)		(16,334)				148	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/29/2021	12/31/2024	1	5,875,591					381,678		381,678		431,031				6,977	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/29/2021	06/30/2023	1	263,154					19,622		19,622		24,229				323	

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	06/28/2024	1	231,421					14,094		14,094		16,434			232		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	1	2,151,385					(144,581)		(144,581)		(157,446)			2,589		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	1	229,952					(14,350)		(14,350)		(16,367)			192		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	1	263,173					19,230		19,230		23,754			395		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024	1	2,146,223					139,419		139,419		157,446			2,549		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/30/2022	1	226,079					14,839		14,839		17,187			97		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023	1	229,455					13,854		13,854		16,367			189		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/30/2022	1	226,457					(15,216)		(15,216)		(17,187)			99		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	3,624,168					233,697		233,697		266,003			4,291		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	1	101,588					6,121		6,121		7,292			65		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	106,083					6,841		6,841		7,786			126		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	1	100,852					6,553		6,553		7,672			43		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	1	103,299					6,283		6,283		7,336			104		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/29/2023	1	102,413					6,167		6,167		7,306			84		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	1	169,609					11,978		11,978		15,351			293		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	1	754					(5)		(5)		11			1		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	1	776					(8)		(8)		10			1		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	1	6,437					(44)		(44)		90			7		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	1	206,100					(2,188)		(2,188)		2,398			439		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/29/2023	1	791					(9)		(9)		9			1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	1	165,297					11,618		11,618		15,290			200		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2023	1	6,674					(65)		(65)		83			10		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	5,561,439					394,018		394,018		498,873			10,863		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	1	364					(4)		(4)		4			1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/29/2023	1	168,101					11,716		11,716		15,228			250		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/30/2022	1	160,952					11,789		11,789		15,380			138		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	12/31/2024	1	159,521					11,302		11,302		14,309			312		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/28/2024	1	17,737					(188)		(188)		206			38		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	5,116					(56)		(56)		61			9		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	1,707					(19)		(19)		20			3		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/17/2021	12/30/2024	1	2,518,602					277,183		277,183		299,056			157,541		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/17/2021	12/30/2024	1	95,165					10,473		10,473		11,300			5,953		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/30/2023	1	46,123					3,203		3,203		4,270			56		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	47,522					3,349		3,349		4,302			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	46,992					3,262		3,262		4,258			70		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	1	44,811					3,221		3,221		4,288			38		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	40,226					2,861		2,861		3,607			79		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	46,992					3,262		3,262		4,258			70		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	1	44,811					3,221		3,221		4,288			38		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	40,226					2,861		2,861		3,607			79		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	3,712,357					264,053		264,053		332,906			7,258		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	47,522					3,349		3,349		4,302			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	132,986					9,373		9,373		12,038			230		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	1,648,082					117,225		117,225		147,792			3,222		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/30/2022	1	144,797					10,407		10,407		13,857			123		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	144,112					10,004		10,004		13,059			214		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	1,648,082					117,225		117,225		147,792			3,222		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/30/2023	1	46,123					3,203		3,203		4,270			56		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	11,722					826		826		1,061			20		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/30/2023	1	144,208					10,014		10,014		13,351			174		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	427,863					27,828		27,828		31,385			508		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1	10,184					634		634		725			8		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	18,290					1,190		1,190		1,342			22		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	10,267					640		640		728			10		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/30/2022	1	10,030					673		673		761			4		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023	1	10,105					632		632		724			7		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	06/30/2023	1	142,869					8,643		8,643		8,643				.91	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	06/30/2023	1	245,608					16,775		16,775		17,478				.166	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	12/29/2023	1	7,924,080					541,684		541,684		560,418				6,883	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	12/30/2022	1	248,747					18,170		18,170		18,760				.113	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/31/2024	1	253,515					16,470		16,470		16,470				.301	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	715,951					47,417		47,417		52,451				.857	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/29/2023	1	144,003					8,683		8,683		8,683				.119	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/16/2021	06/30/2023	1	3,869					264		264		275				.3	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/30/2022	1	141,785					9,201		9,201		9,201				.61	
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	06/28/2024	1	73,358					7,935		7,935		8,497				4,113	
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	12/29/2023	1	71,872					7,619		7,619		8,192				3,506	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/30/2022	1	146,133					9,986		9,986		11,077				.64	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/30/2023	1	147,220					9,388		9,388		10,527				.96	
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	06/30/2023	1	70,178					7,248		7,248		7,803				2,812	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/28/2024	1	149,524					9,455		9,455		10,592				.152	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	7,106,511					470,662		470,662		520,623				8,504	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	06/28/2024	1	145,237					8,833		8,833		8,833				.146	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/29/2023	1	148,296					9,338		9,338		10,549				.124	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/31/2024	1	5,758,999					374,150		374,150		374,150				6,839	
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	12/29/2022	1	68,905					7,210		7,210		7,750				1,960	
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1	794,485					70,380		70,380		70,380				1,456	
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1	28,369					2,513		2,513		2,513				.52	
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	12/30/2022	1	25,630					2,392		2,392		2,392				.23	
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/30/2023	1	26,335					2,371		2,371		2,371				.34	
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	12/29/2023	1	26,741					2,375		2,375		2,375				.42	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	1,030,987					93,436		93,436		93,436				2,144	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	06/30/2023	1	31,880					2,134		2,134		2,134				.21	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	06/28/2024	1	32,399					2,170		2,170		2,170				.34	

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	12/29/2023	1	32,142					2,153		2,153		2,153				28		
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					80,019		80,019		80,019				1,394		
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					2,342		2,342		2,342				41		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	12/29/2023	1	32,114					2,926		2,926		2,926				51		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	12/30/2022	1	31,645					2,263		2,263		2,263				14		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	12/31/2024	1	32,799					2,972		2,972		2,972				68		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	12/30/2022	1	30,641					2,926		2,926		2,926				28		
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					2,958		2,958		2,958				60		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/05/2022	06/30/2023	1	31,519					2,909		2,909		2,909				41		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	12/29/2023	1	94,417					4,295		4,295		4,295				226		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	12/30/2022	1	5,315					390		390		390				2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	12/31/2024	1	227,583					17,038		17,038		17,038				286		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	12/31/2024	1	9,729					728		728		728				12		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	06/30/2023	1	5,359					373		373		373				4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	12/29/2023	1	5,404					378		378		378				5		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	06/30/2025	1	45,342					2,530		2,530		2,530				159		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	06/30/2025	1	2,812,212					156,935		156,935		156,935				9,851		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	06/30/2023	1	90,844					3,945		3,945		3,945				176		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	12/31/2024	1	99,526					5,152		5,152		5,152				314		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.01/05/2022	12/30/2022	1	88,940					3,813		3,813		3,813				121		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/11/2022	06/28/2024	1	5,457					390		390		390				6		
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					4,626		4,626		4,626				270		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	06/30/2023	1	40,554					2,622		2,622		2,622				27		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	12/29/2023	1	40,913					2,672		2,672		2,672				35		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	12/31/2024	1	42,419					2,957		2,957		2,957				52		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	06/28/2024	1	41,283					2,736		2,736		2,736				43		
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					105,523		105,523		105,523				1,849		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	.01/26/2022	12/30/2022	1	40,201					2,733		2,733		2,733				18		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/27/2022	.06/30/2023	.1	58,182					(3,261)		(3,261)		(3,261)				.36			
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/27/2022	.12/30/2022	.1	57,616					(3,367)		(3,367)		(3,367)				.23			
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.01/27/2022	.12/29/2023	.1	58,758					(3,390)		(3,390)		(3,390)				.48			
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					(3,507)		(3,507)		(3,507)				.59			
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					(118,585)		(118,585)		(118,585)				2,216			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.06/30/2023	.1	3,166					.175		.175		.175				.2			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.06/28/2024	.1	3,225					.185		.185		.185				.3			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.12/31/2024	.1	134,484					8,157		8,157		8,157				156			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.12/30/2022	.1	3,136					.181		.181		.181				.1			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.12/31/2024	.1	5,749					.349		.349		.349				.7			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.01/28/2022	.12/29/2023	.1	3,195					.180		.180		.180				.3			
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.02/01/2022	.06/30/2023	.1	23,602					.207		.207		.207				.32			
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.02/01/2022	.12/30/2022	.1	22,791					.255		.255		.255				.22			
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.02/01/2022	.12/29/2023	.1	24,132					.180		.180		.180				.41			
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					.69		.69		.69				.22			
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.02/01/2022	.06/28/2024	.1	522,152					3,255		3,255		3,255				1,032			
141999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													19,774,194	XXX	19,774,194		14,804,609					518,476	XXX	XXX
T 2 3/8 02/15/42 Govt/F/220826	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/22/2022	.08/26/2022	.90,000,000	90,000,000					(14,316,359)		(14,316,359)		(14,316,359)							
T 2 1/4 02/15/52 Govt/F/220822	Variable Annuity	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/22/2022	.08/22/2022	.38,000,000	38,000,000					(6,729,910)		(6,729,910)		(6,729,910)							
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.12/29/2023	.1	19,379					1,294		1,294		1,373				.17			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.12/30/2022	.1	19,081					1,361		1,361		1,442				.9			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.06/30/2023	.1	19,224					1,285		1,285		1,370				.13			
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.12/29/2023	.1	2,297,338					192,008		192,008		205,004				3,571			
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.12/30/2022	.1	80,035					7,068		7,068		7,524				.72			
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	.12/28/2021	.06/30/2023	.1	79,867					6,782		6,782		7,271				.101			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	.12/08/2021	.12/29/2023	.1	48,676					3,324		3,324		3,443				.42			
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					.852		.852		.847				.15			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	.12/08/2021	.06/28/2024	.1	509,229					3,016		3,016		5,828				1,008			

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	12,125					823		823		863			8		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	12/28/2021	12/29/2023	1	12,407,081					(811,324)		(811,324)		(880,267)			10,569		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	12,341					856		856		868			13		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1	47,899					3,464		3,464		3,615			22		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	10,608					63		63		121			21		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/29/2021	12/31/2024	1	7,555,527					542,584		542,584		677,043			14,804		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	10,114					77		77		119			17		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	41,366					395		395		502			57		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	11/29/2021	12/31/2024	1	1,506,546					108,189		108,189		135,000			2,952		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	609,420					40,563		40,563		54,919			1,174		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023	1	396,682					27,040		27,040		36,776			476		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	1,262,791					7,480		7,480		14,453			2,500		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	6,419					436		436		457			4		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	6,533					453		453		460			7		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1	39,770					516		516		547			38		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE GOLDMAN SACHS & CO. 02RNE81BXP4ROTD8PU41	12/28/2021	06/28/2024	1	709,472					47,721		47,721		50,039			741		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1	6,370					461		461		481			3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE GOLDMAN SACHS & CO. 02RNE81BXP4ROTD8PU41	12/28/2021	06/28/2024	1	20,804					1,399		1,399		1,467			22		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	6,474					442		442		458			6		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1	21,798					283		283		300			21		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1	401,333					26,582		26,582		36,491			589		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	12,608					922		922		917			16		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	23,035					176		176		271			39		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	12,229					835		835		865			11		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	48,262					3,277		3,277		3,436			32		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE GOLDMAN SACHS & CO. 02RNE81BXP4ROTD8PU41	12/28/2021	12/30/2022	1	400,693					(27,872)		(27,872)		(30,334)			178		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	1	12,034					870		870		908			5		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	10,945,028					728,500		728,500		986,323			21,077		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023	1	22,497					215		215		273			31		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	64,182					4,695		4,695		4,667			80		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/30/2022	1	388,767					27,790		27,790		37,220			331		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/28/2021	06/30/2023	1	402,578					(26,292)		(26,292)		(28,740)			266		
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					19,941		19,941		19,822			340		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	1,788,396					130,825		130,825		130,047			2,229		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	433,127					31,684		31,684		31,496			540		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	403,944					26,761		26,761		36,731			688		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	49,123					3,407		3,407		3,457			52		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	32,432					248		248		382			55		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	12/30/2022	1	7,437					543		543		561			3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	9,797					716		716		738			14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	319,635					23,367		23,367		24,065			448		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	12/31/2024	1	7,674					543		543		559			9		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2023	1	7,492					512		512		533			5		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	12/29/2023	1	7,553					516		516		534			7		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1	7,612					519		519		536			8		
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					5,675		5,675		5,675			132		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	1	88,753					8,210		8,210		8,210			115		
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					242,604		242,604		242,604			6,267		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	90,719					8,283		8,283		8,283			145		
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					3,315		3,315		3,315			68		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	1	91,751					8,175		8,175		8,175			190		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/30/2025	1	40,354					3,553		3,553		3,553			92		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	35,136					3,208		3,208		3,208			56		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	1	91,538					8,288		8,288		8,288			169		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/30/2022	1	35,258					3,478		3,478		3,478			33		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	1	13,858					1,329		1,329		1,329			18		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	1	1,213,801					(113,103)		(113,103)		(113,103)			2,545		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/30/2022	1	85,353					8,125		8,125		8,125			79		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/28/2024	1	36,762					(3,459)		(3,459)		(3,459)			69		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/31/2024	1	1,144,665					101,986		101,986		101,986			2,370		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	06/30/2023	1	22,767					2,106		2,106		2,106			30		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	15,433					1,142		1,142		1,142			19		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	21,014					1,516		1,516		1,516			23		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	1	14,093					1,049		1,049		1,049			6		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	529,503					39,189		39,189		39,189			663		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	1	14,431					1,045		1,045		1,045			13		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	1	119,693					8,668		8,668		8,668			107		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	14,905					1,075		1,075		1,075			16		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	4,721,409					357,967		357,967		357,967			6,715		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	1	117,312					8,730		8,730		8,730			54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	102,142					7,367		7,367		7,367			110		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	130,790					9,680		9,680		9,680			164		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	118,465					8,538		8,538		8,538			82		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	14,232					1,026		1,026		1,026			10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	2,992,539					226,888		226,888		226,888			4,256		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	871,513					66,076		66,076		66,076			1,240		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	1,146,862					108,632		108,632		108,632			1,847		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	28,548					2,704		2,704		2,704			46		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/03/2022	06/30/2023	1	23,403					(337)		(337)		(337)			31		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/03/2022	12/30/2022	1	22,611					(338)		(338)		(338)			21		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/03/2022	12/29/2023	1	24,006					(347)		(347)		(347)			39		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/03/2022	06/28/2024	1	542,797					(7,746)		(7,746)		(7,746)			1,033		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	12/31/2024	1	28,530					1,562		1,562		1,562			53		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	06/30/2023	1	27,245					1,578		1,578		1,578			32		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	12/31/2024	1	724,098					39,641		39,641		39,641			1,340		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	12/29/2023	1	27,938					1,588		1,588		1,588			40		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	12/30/2022	1	26,149					1,580		1,580		1,580			21		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/14/2022	06/28/2024	1	28,267					1,588		1,588		1,588			47		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	1	97,890					5,382		5,382		5,382			94		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	1	100,877					5,891		5,891		5,891			115		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/29/2023	1	93,942					5,010		5,010		5,010			74		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2023	1	91,116					4,637		4,637		4,637			54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/30/2022	1	90,032					4,611		4,611		4,611			34		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	7,782					471		471		471			10		
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					220,500		220,500		220,500			4,746		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	06/28/2024	1	170,281					10,726		10,726		10,726			173		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	12/29/2023	1	163,524					10,086		10,086		10,086			136		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	12/30/2022	1	153,079					8,946		8,946		8,946			62		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	12/31/2024	1	232,945					15,391		15,391		15,391			278		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	12/31/2024	1	4,345,080					287,085		287,085		287,085			5,194		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/29/2022	06/30/2023	1	155,792					9,208		9,208		9,208			98		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	52,571					3,520		3,520		3,520			63		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	34,815					2,387		2,387		2,387			52		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	1	49,437					3,292		3,292		3,292			41		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	8,665,368					400,227		400,227		400,227			4,954		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	176,256					8,141		8,141		8,141			101		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	106,996					4,942		4,942		4,942			61		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1	205,866					11,390		11,390		11,390			230		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	233,515					11,525		11,525		11,525			178		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	6,763					392		392		392			9		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	187,874					9,272		9,272		9,272			143		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	166,003					8,501		8,501		8,501			156		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2023	1	221,620					10,236		10,236		10,236			127		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	84,018					3,788		3,788		3,788			30		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/28/2024	1	244,488					12,521		12,521		12,521			230		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	219,017					9,875		9,875		9,875			79		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/28/2024	1	198,780					10,180		10,180		10,180			187		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	143,082					6,451		6,451		6,451			52		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	128,142					5,778		5,778		5,778			46		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/31/2024	1	169,281					9,366		9,366		9,366			189		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2023	1	145,486					6,720		6,720		6,720			83		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2025	1	4,695,600					272,465		272,465		272,465			6,024		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/31/2024	1	3,121					173		173		173			3		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/29/2023	1	107,322					5,297		5,297		5,297			82		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2023	1	100,685					4,650		4,650		4,650			58		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	99,057					4,466		4,466		4,466			36		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2025	1	5,282,550					306,523		306,523		306,523			6,777		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/31/2024	1	125,827					6,961		6,961		6,961			141		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	173,406					7,818		7,818		7,818			63		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/28/2024	1	113,552					5,815		5,815		5,815			107		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/28/2024	1	121,336					6,214		6,214		6,214			114		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/29/2023	1	114,390					5,645		5,645		5,645			87		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/30/2022	1	105,248					4,745		4,745		4,745			38		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/29/2023	1	156,061					7,702		7,702		7,702			119		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/31/2024	1	117,600					6,506		6,506		6,506			132		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2025	1	1,084					63		63		63			1		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2025	1	3,863					224		224		224			5		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	06/30/2023	1	102,765					3,051		3,051		3,051			51		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	06/30/2023	1	4,406,303					130,810		130,810		130,810			2,182		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	04/22/2022	12/30/2022	1	97,394					2,803		2,803		2,803			30		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	77,304					2,295		2,295		2,295				38	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	100,849					3,294		3,294		3,294				67	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	91,983					2,648		2,648		2,648				28	
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					154,464		154,464		154,464				3,763	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	11,840					387		387		387				8	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	65,686					2,478		2,478		2,478				65	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	2,807,589					113,571		113,571		113,571				3,215	
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					126,913		126,913		126,913				3,593	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	66,966					2,188		2,188		2,188				45	
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					116,688		116,688		116,688				3,304	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	76,200					2,875		2,875		2,875				76	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	60,871					1,752		1,752		1,752				19	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	57,490					1,655		1,655		1,655				18	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	89,631					3,381		3,381		3,381				89	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	2,753,939					81,756		81,756		81,756				1,363	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	3,517					133		133		133				3	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	86,380					2,941		2,941		2,941				72	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	70,906					2,675		2,675		2,675				70	
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					116,760		116,760		116,760				3,306	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	64,228					1,907		1,907		1,907				32	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	70,678					2,034		2,034		2,034				22	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	48,315					1,434		1,434		1,434				24	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	57,490					1,655		1,655		1,655				18	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	73,868					2,193		2,193		2,193				37	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	81,286					2,655		2,655		2,655				54	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	70,431					2,301		2,301		2,301				47	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	84,056					2,862		2,862		2,862				70	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	79,788					2,606		2,606		2,606				53	

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	74,420					2,209		2,209		2,209				37	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	75,029					2,554		2,554		2,554				62	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	1,752					66		66		66				2	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	39,628					1,603		1,603		1,603				45	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	21,051					794		794		794				21	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	70,700					2,035		2,035		2,035				22	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	71,531					2,435		2,435		2,435				59	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	60,801					1,805		1,805		1,805				30	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	83,523					3,858		3,858		3,858				48	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	63,008					2,910		2,910		2,910				36	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	1	82,172					3,705		3,705		3,705				30	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	89,028					4,394		4,394		4,394				68	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	67,162					3,315		3,315		3,315				51	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/30/2022	1	61,990					2,795		2,795		2,795				22	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	792,944					46,011		46,011		46,011				1,017	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	1,271,667					73,789		73,789		73,789				1,631	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1	83,613					4,626		4,626		4,626				93	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1	167,940					9,291		9,291		9,291				188	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	6,635,364					385,020		385,020		385,020				8,513	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	3,783,905					193,781		193,781		193,781				3,557	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	77,444					3,966		3,966		3,966				73	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	2,854,913					146,206		146,206		146,206				2,684	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	636,369					43,636		43,636		43,636				942	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	56,416					3,868		3,868		3,868				83	
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	955,840					65,542		65,542		65,542				1,414	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	12/31/2024	1	69,798					941		941		941				57	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	06/30/2025	1	2,813,046					46,574		46,574		46,574				2,695	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	06/30/2023	1	2,685,997					15,744		15,744		15,744				1,033	

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	06/30/2023	1	57,153					335		335		335			22		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	12/30/2022	1	65,734					321		321		321			15		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	06/30/2023	1	2,736,249					16,038		16,038		16,038			1,052		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	12/30/2022	1	56,109					274		274		274			13		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	12/30/2022	1	52,809					258		258		258			12		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	12/29/2023	1	63,192					546		546		546			34		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	05/03/2022	06/28/2024	1	67,331					674		674		674			45		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/30/2022	1	158,565					1,011		1,011		1,011			37		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/29/2023	1	183,361					1,701		1,701		1,701			98		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	06/30/2023	1	169,174					1,193		1,193		1,193			66		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/31/2024	1	200,014					2,643		2,643		2,643			163		
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					100,428		100,428		100,428			6,122		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	06/28/2024	1	193,368					1,971		1,971		1,971			131		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	12/30/2022	1	655					3		3		3			3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	06/28/2024	1	777					8		8		8			1		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	12/31/2024	1	23,596					333		333		333			19		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	06/30/2023	1	691					4		4		4			4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	12/29/2023	1	741					7		7		7			7		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/19/2022	12/30/2022	1	314,309					2,703		2,703		2,703			76		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/19/2022	12/29/2023	1	356,472					3,886		3,886		3,886			194		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/19/2022	06/28/2024	1	370,852					4,278		4,278		4,278			254		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	05/19/2022	06/30/2023	1	335,525					3,010		3,010		3,010			134		
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					159,059		159,059		159,059			8,977		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	06/08/2022	06/28/2024	1	251,636					(7,270)		(7,270)		(7,270)			375		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	06/08/2022	12/30/2022	1	183,161					3,683		3,683		3,683			51		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	06/08/2022	12/31/2024	1	8,661,324					(250,024)		(250,024)		(250,024)			14,585		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	06/08/2022	12/29/2023	1	251,080					(7,136)		(7,136)		(7,136)			321		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	06/08/2022	12/30/2022	1	249,690					(6,878)		(6,878)		(6,878)			181		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	12/29/2023	1	225,419					4,450		4,450		4,450			134		
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					4,551		4,551		4,551			173		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/30/2023	1	250,445					(6,913)		(6,913)		(6,913)			259		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/30/2023	1	209,856					3,967		3,967		3,967			93		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	12/31/2024	1	6,777,444					143,700		143,700		143,700			5,915		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/09/2022	06/30/2023	1	284,860					(2,888)		(2,888)		(2,888)			115		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/09/2022	12/30/2022	1	281,760					(3,238)		(3,238)		(3,238)			71		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/09/2022	12/29/2023	1	287,441					(3,097)		(3,097)		(3,097)			156		
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					(2,956)		(2,956)		(2,956)			196		
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					(124,966)		(124,966)		(124,966)			8,473		
MIZUHO AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/23/2022	12/30/2022	1	1,419,985					(60)		(60)		(60)			2,248		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/23/2022	06/30/2023	1	839					7		7		7			1		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/23/2022	07/18/2022	1	1,391,880					(125)		(125)		(125)			694		
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					196		196		196			29		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/23/2022	12/30/2022	1	766					6		6		6			1		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/23/2022	12/29/2023	1	869					8		8		8			1		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/27/2022	12/30/2022	1	19,977					161		161		161			5		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/27/2022	06/30/2023	1	22,505					190		190		190			9		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/15/2022	06/28/2024	1	44,548					(163)		(163)		(163)			26		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/15/2022	12/29/2023	1	43,034					(147)		(147)		(147)			20		
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					6,323		6,323		6,323			502		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/27/2022	12/29/2023	1	24,702					553		553		553			15		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/15/2022	06/30/2023	1	40,402					(196)		(196)		(196)			14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/15/2022	12/30/2022	1	39,360					(187)		(187)		(187)			8		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/15/2022	12/31/2024	1	1,012,942					(2,426)		(2,426)		(2,426)			712		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/28/2022	07/29/2022	1	4,381,462					17,848		17,848		17,848			319		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/28/2022	12/30/2022	1	13,353,590					39,326		39,326		39,326			2,964		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	06/28/2022	07/29/2022	1	61,295					309		309		309			790		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/28/2022	.07/29/2022	1	1,512,809					1,435		1,435		1,435			383		
SOCGEN CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4ROTDBPU41	.06/28/2022	.07/29/2022	1	307,552					(14)		(14)		(14)			125		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/28/2022	.07/29/2022	1	112,020					147		147		147			71		
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					13,311		13,311		13,311			4,588		
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					132		132		132			41		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.07/29/2022	1	28,474					61		61		61			2		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	1,516,335					87,986		87,986		87,986			1,945		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.06/30/2023	1	48,397					79		79		79			18		
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					219		219		219			111		
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					4,051		4,051		4,051			1,396		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.07/29/2022	1	461					1		1		1					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.12/29/2023	1	172,139					333		333		333			85		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	1,937,996					112,453		112,453		112,453			2,486		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.12/29/2023	1	52,390					101		101		101			26		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	1,030,809					59,813		59,813		59,813			1,322		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	3,813,602					221,286		221,286		221,286			4,893		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	1,867,408					108,357		108,357		108,357			2,396		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	3,813,602					221,286		221,286		221,286			4,893		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.12/31/2024	1	184,861					434		434		434			136		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.12/30/2022	1	42,951					44		44		44			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.12/30/2022	1	141,124					144		144		144			30		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.06/30/2023	1	159,020					259		259		259			58		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/29/2022	.06/28/2024	1	54,791					67		67		67			34		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.03/28/2022	.06/30/2025	1	1,867,408					108,357		108,357		108,357			2,396		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.06/30/2022	.12/30/2022	1	64,786					(508)		(508)		(508)			12		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.06/30/2022	.12/31/2024	1	86,138					(405)		(405)		(405)			59		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.06/30/2022	.12/30/2022	1	1,421,465					1,540		1,540		1,540			2,243		
MIZUHO AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC . 549300HS3WTRS6D88H32	.06/30/2022	.07/18/2022	1	1,393,706					(1,700)		(1,700)		(1,700)			692		

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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/28/2024	1	83,999					(.474)		(.474)		(.474)			.48				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/29/2023	1	80,506					(.420)		(.420)		(.420)			.37				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/30/2023	1	87,844					.30		.30		.30			.81				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/30/2023	1	74,583					(.510)		(.510)		(.510)			.24				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/31/2024	1	92,196					.73		.73		.73			.139				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/28/2024	1	91,992					.128		.128		.128			.123				
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					.378		.378		.378			4,016				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/30/2022	1	78,203					(.31)		(.31)		(.31)			.50				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/30/2025	1	92,216					.23		.23		.23			.153				
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/29/2023	1	90,853					.114		.114		.114			.104				
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.07/18/2022	1	325,482					.397		.397		.397			.162				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.06/30/2025	1	87,877					(.314)		(.314)		(.314)			.70				
MIZUHO AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/30/2022	1	331,965					(.360)		(.360)		(.360)			.524				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	.12/30/2025	1	2,426,585					(.9,184)		(.9,184)		(.9,184)			2,200				
143999999. Subtotal - Forwards - Hedging Other													(13,919,480)	XXX	(13,919,480)	(21,046,269)	7,552,679			269,005	XXX	XXX		
147999999. Subtotal - Forwards													5,854,714	XXX	5,854,714	(21,046,269)	22,357,288			787,481	XXX	XXX		
150999999. Subtotal - SSAP No. 108 Adjustments														XXX								XXX	XXX	
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													19,774,194	XXX	19,774,194		14,804,609			518,476	XXX	XXX		
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX	
170999999. Subtotal - Hedging Other													154,348,789	123,107,238	(19,449)	29,641,527	XXX	(23,303,464)	(101,639,231)	7,552,679	(93,351,523)	135,642,581	XXX	XXX
171999999. Subtotal - Replication														XXX								XXX	XXX	
172999999. Subtotal - Income Generation														XXX								XXX	XXX	
173999999. Subtotal - Other														XXX								XXX	XXX	
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX								XXX	XXX	
175999999 - Totals													154,348,789	123,107,238	(19,449)	49,415,721	XXX	(3,529,270)	(101,639,231)	22,357,288	(93,351,523)	136,161,057	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYU2	296	29,600,000	10YR TNOTES SEP2	General Business	NA	Interest Rate	09/21/2022	Wells Fargo Bank, National Association	05/24/2022	119.9586	118.5313	162,716	162,716	162,716					532,800	1800	100,000
USU2	327	32,700,000	US T BONDS SEP2	General Business	NA	Interest Rate	09/21/2022	Wells Fargo Bank, National Association	05/24/2022	141.0004	138.6250	(776,750)	(776,750)	(776,750)					1,242,600	3800	100,000
FVU2	1,320	132,000,000	5YR T NOTES SEP2	General Business	NA	Interest Rate	09/30/2022	Wells Fargo Bank, National Association	05/24/2022	113.1823	112.2500	1,230,604	1,230,604	1,230,604					1,848,000	1400	100,000
WNU2	788	78,800,000	ULTRA BOND SEP2	General Business	NA	Interest Rate	09/21/2022	Wells Fargo Bank, National Association	05/24/2022	158.3902	154.3438	(3,188,578)	(3,188,578)	(3,188,578)					5,122,000	6500	100,000
TUU2	325	65,000,000	2YR T-NOTES SEP2	General Business	NA	Interest Rate	09/30/2022	Wells Fargo Bank, National Association	05/24/2022	105.6000	105.0078	(98,306)	(98,306)	(98,306)					341,250	1050	200,000
HIU2	24	3,207,310	HANG SENG SEP2	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	09/29/2022	JPMorgan Chase Bank, National Asc	06/22/2022	21,568.9598	21,656.0000	104,448	104,448	104,448					2,304,624	96026	50
1539999999. Subtotal - Long Futures - Hedging Other												(2,565,866)	(2,565,866)	(2,565,866)					11,391,274	XXX	XXX
1579999999. Subtotal - Long Futures												(2,565,866)	(2,565,866)	(2,565,866)					11,391,274	XXX	XXX
UXU2	1,168	116,800,000	10 YR UL TN SEP2	General Business	NA	Interest Rate	09/21/2022	Wells Fargo Bank, National Association	05/24/2022	129.4102	127.3750	2,377,157	2,377,157	2,377,157					3,212,000	2750	100,000
ESU2	52	10,140,390	EMINI S&P SEP2	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	09/16/2022	JPMorgan Chase Bank, National Asc	06/13/2022	3,900.1500	3,789.5000	(287,690)	(287,690)	(287,690)					546,000	10500	50
1609999999. Subtotal - Short Futures - Hedging Other												2,089,467	2,089,467	2,089,467					3,758,000	XXX	XXX
1649999999. Subtotal - Short Futures												2,089,467	2,089,467	2,089,467					3,758,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(476,399)	(476,399)	(476,399)					15,149,274	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												(476,399)	(476,399)	(476,399)					15,149,274	XXX	XXX

E07

NONE

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

(a) Code	Description of Hedged Risk(s)

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

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

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			(476,398)		(476,398)			15,149,274	15,149,274
Bank of America National Association-NY	Y	N			2,358,602		2,358,602	6,016,153		6,016,153		
Barclays Bank PLC (London)	Y	N	14,490,000		27,582,223	(7,260,447)	5,831,776	22,374,949	(7,260,447)	624,502	3,238,327	3,238,327
BNP PARIBAS	Y	N	7,460,000		10,471,070		3,011,070	7,466,155		6,155		
Citibank, National Association	Y	N			77,017	(755,080)		286,564	(755,080)		1,257,574	1,257,574
Credit Suisse	Y	N	150,000		258,559		108,559	86,460				
Goldman Sachs International	Y	N	5,930,000		1,609,183			5,620,905			7,211	7,211
JPMorgan Chase Bank, National Asc	Y	N				(103,577,930)			(103,577,930)		131,095,383	131,095,383
Mizuho	Y	N			11,320,747		10,169,518	11,320,747	(1,151,229)	10,169,518	269,466	269,466
Morgan Stanley	Y	N	18,540,000		28,245,979	(1,151,229)	9,705,979	17,701,651				
Royal Bank of Canada	Y	N	13,490,000		23,664,247		10,174,247	12,799,042				
Societe Generale	Y	N	16,140,000		27,820,576	(868,620)	10,811,955	13,850,497	(868,620)		293,096	293,096
SunTrust Bank	Y	N	5,780,000		15,083,564		9,303,564	5,011,355				
UBS	Y	N	650,000		1,070,925		420,925	570,349				
Wells Fargo Bank, National Association	Y	N	4,970,000		13,722,397		8,752,397	6,979,210		2,009,210		
0299999999 - Total NAIC 1 Designation			87,600,000		163,285,088	(113,613,307)	70,648,591	110,084,036	(113,613,307)	18,825,537	136,161,057	136,161,057
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(404,879)	148,819					
0999999999 - Gross Totals			87,600,000		162,880,209	(113,940,886)	70,648,591	110,084,036	(114,089,705)	18,825,537	151,310,331	151,310,331
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					162,880,209	(113,940,886)						

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
019999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC (London)	Cash	656SEF7VJP5170UK5573		14,490,000		XXX		IV
BNP PARIBAS	Cash	549300WGB70D06KZS54		7,460,000		XXX		IV
Credit Suisse	Cash	E58DKGMJYYJLN8C3868		150,000		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		5,930,000		XXX		IV
MorganStanley	Cash	876GMVDQLFKA70JXC56		18,540,000		XXX		IV
Royal Bank of Canada	Cash	E571P3U3RH1GC71XBU11		13,490,000		XXX		IV
Societe Generale	Cash	02PNE81BXP4R0TD8PL41		16,140,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJWY9T8XKCSX06		5,780,000		XXX		IV
UBS	Cash	549300W01FUSNYH0FL22		650,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCLUFXT09		4,970,000		XXX		IV
029999999 - Total				87,600,000		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month			9
					During Current Quarter			
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
					First Month	Second Month	Third Month	
US Bank Minneapolis, MN					49,498,554	53,999,548	49,326,653	.XXX.
JP Morgan New York, NY					218,106,907	99,627,732	120,280,050	.XXX.
Wells Fargo San Francisco, CA					(27,669,473)	(35,068,344)	(33,891,556)	.XXX.
Citibank New York, NY					(55,586)	28,494,566	4,648,055	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			239,880,402	147,053,502	140,363,202	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			239,880,402	147,053,502	140,363,202	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			239,880,402	147,053,502	140,363,202	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations							
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds							
38141W-32-3	GOLDMAN:FS TRS O INST		06/30/2022	1.390		152,515,965	102,075	5,853
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					152,515,965	102,075	5,853
97181C-80-3	WILMINGTON:US G MM ADMIN	SD	04/27/2022	0.950		1,409,950		721
8309999999	Subtotal - All Other Money Market Mutual Funds					1,409,950		721
8609999999	Total Cash Equivalents					153,925,915	102,075	6,574

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