



QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NAIC Group Code 00431 00431 NAIC Company Code 66974 Employer's ID Number 36-2428931
(Current Period) (Prior Period)

Organized under the Laws of Iowa State of Domicile or Port of Entry Iowa
Country of Domicile United States

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

Incorporated/Organized 05/13/1886 Commenced Business 06/15/1886

Statutory Home Office 8300 Mills Civic Parkway West Des Moines, IA, US 50266
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway West Des Moines, IA, US 50266 515-440-5500
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway West Des Moines, IA, US 50266
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway West Des Moines, IA, US 50266 515-440-5500
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Daniel E Edsen 515-440-5500
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(E-mail Address) (FAX Number)

OFFICERS

Name	Title	Name	Title
<u>Steven Craig Palmitier</u>	<u>President & Chief Operating Officer</u>	<u>Brian Darrel Hansen</u>	<u>SVP, General Counsel & Secretary</u>
<u>David Christopher Attaway</u>	<u>VP, Chief Financial Officer & Treasurer</u>	<u>Eric Yung Hsi Lin</u>	<u>Senior Vice President & Corporate Actuary</u>

OTHER OFFICERS

<u>Esfandiyar Eruch Dinshaw</u>	<u>Chairman & CEO</u>	<u>Robert Ray TeKolste</u>	<u>President - SIAG</u>
<u>Anne Margaret Cooper</u>	<u>SVP & Chief Human Resources Officer</u>	<u>Ronovan Gustav Ottenbacher</u>	<u>President - Sammons Corporate Markets</u>
<u>Teri Lee Ross</u>	<u>President- Shared Services</u>		

DIRECTORS OR TRUSTEES

<u>Esfandiyar Eruch Dinshaw</u>	<u>Steven Craig Palmitier</u>	<u>Darron Kelly Ash</u>	<u>Thomas Joseph Corcoran Jr.</u>
<u>Willard Bunn III</u>	<u>William Denby Heinz</u>	<u>Heather Lynn Kreager</u>	<u>Michael Milo Masterson</u>
<u>James Roderick Clark</u>	<u>George Ashton Fisk</u>		

State of Iowa ss
County of Dallas

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.

Steven Craig Palmitier Brian Darrel Hansen David Christopher Attaway
President & Chief Operating Officer SVP, General Counsel & Secretary VP, Chief Financial Officer & Treasurer

a. Is this an original filing? Yes [] No []

b. If no:
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Subscribed and sworn to before me this 3rd day of May, 2021

Debra Kay Neff



STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	27,197,019,587		27,197,019,587	26,903,233,050
2. Stocks:				
2.1 Preferred stocks	559,359,674		559,359,674	436,783,570
2.2 Common stocks	259,144,896		259,144,896	202,390,771
3. Mortgage loans on real estate:				
3.1 First liens	2,277,997,695		2,277,997,695	2,307,960,842
3.2 Other than first liens	25,500,000		25,500,000	25,500,000
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$460,043,205), cash equivalents (\$0) and short-term investments (\$3,400,000)	463,443,205		463,443,205	429,739,861
6. Contract loans (including \$ premium notes)	126,195,607	779,981	125,415,626	125,397,620
7. Derivatives	328,849,883		328,849,883	309,265,196
8. Other invested assets	1,452,972,248	278,731	1,452,693,518	977,927,241
9. Receivables for securities	20,607,199		20,607,199	2,002,719
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	32,711,089,995	1,058,712	32,710,031,283	31,720,200,870
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	288,157,265		288,157,265	253,626,549
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	24,521,448	15,032,473	9,488,975	12,227,861
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	65,274,445		65,274,445	60,223,215
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	35,866,130	3,139,709	32,726,421	18,807,805
16.2 Funds held by or deposited with reinsured companies	12,006,906		12,006,906	2,939,544
16.3 Other amounts receivable under reinsurance contracts	66,981,385		66,981,385	82,450,283
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	63,270,115		63,270,115	63,421,724
18.2 Net deferred tax asset	234,784,964	40,489,818	194,295,146	177,781,311
19. Guaranty funds receivable or on deposit	551,759		551,759	612,400
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	831,919	831,919	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	33,503,336,330	60,552,631	33,442,783,700	32,392,291,562
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	33,503,336,330	60,552,631	33,442,783,700	32,392,291,562
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous assets	777,618	777,618	0	0
2502. Leasehold improvements	54,301	54,301	0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	831,919	831,919	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$24,636,229,293 less \$included in Line 6.3 (including \$ Modco Reserve)	24,636,229,293	24,190,372,430
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	263,079,994	262,638,817
4. Contract claims:		
4.1 Life	166,421,165	166,159,306
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	0
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)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	2,573,450	2,337,895
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
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	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$15,187,566 ceded	15,187,566	23,332,285
9.4 Interest Maintenance Reserve	14,550,072	4,181,728
10. Commissions to agents due or accrued-life and annuity contracts \$4,807,105 , accident and health \$ and deposit-type contract funds \$	4,807,105	2,322,318
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	13,899,827	21,084,553
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,102,678	5,305,629
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	186,758	213,026
17. Amounts withheld or retained by reporting entity as agent or trustee	728,242	732,647
18. Amounts held for agents' account, including \$2,627,539 agents' credit balances	2,627,539	2,720,873
19. Remittances and items not allocated	128,046,633	64,675,140
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$1,887,324	1,887,324	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	297,705,917	272,484,689
24.02 Reinsurance in unauthorized and certified (\$) companies	438,068	438,068
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$768,818,193) reinsurers	768,818,193	740,441,120
24.04 Payable to parent, subsidiaries and affiliates	13,186,164	8,652,702
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	1,025,920,605	986,025,471
24.08 Derivatives	118,392,036	129,369,566
24.09 Payable for securities	212,144,668	42,516,440
24.10 Payable for securities lending	2,367,261,435	2,119,470,360
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	1,759,931,034	1,762,134,385
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	31,819,125,765	30,807,609,447
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	31,819,125,765	30,807,609,447
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	355,000,000	355,000,000
33. Gross paid in and contributed surplus	590,491,131	590,491,131
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	675,666,804	636,690,984
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	1,621,157,935	1,582,182,115
38. Totals of Lines 29, 30 and 37	1,623,657,935	1,584,682,115
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,442,783,700	32,392,291,562
DETAILS OF WRITE-INS		
2501. FHLB advances	1,526,357,000	1,526,357,000
2502. Derivative collateral liability	211,571,654	215,811,151
2503. Abandoned property	15,770,432	14,888,921
2598. Summary of remaining write-ins for Line 25 from overflow page	6,231,948	5,077,313
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,759,931,034	1,762,134,385
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	740,939,059	591,634,821	2,545,346,030
2. Considerations for supplementary contracts with life contingencies	542,367	1,660,462	4,926,140
3. Net investment income	403,903,962	262,469,038	1,302,611,653
4. Amortization of Interest Maintenance Reserve (IMR)	1,315,844	2,645,781	5,233,659
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	15,975,797	10,646,332	78,400,314
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	6,654,171	(225,973)	56,023,612
9. Totals (Lines 1 to 8.3)	1,169,331,202	868,830,461	3,992,541,408
10. Death benefits	64,252,783	62,467,503	238,565,712
11. Matured endowments (excluding guaranteed annual pure endowments)	22,423	81,399	77,363
12. Annuity benefits	104,985,668	77,405,508	359,002,290
13. Disability benefits and benefits under accident and health contracts	306,787	392,643	1,072,638
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	370,363,767	378,509,407	1,281,640,008
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,304,295	3,584,797	11,766,009
18. Payments on supplementary contracts with life contingencies	1,717,318	1,720,484	6,875,741
19. Increase in aggregate reserves for life and accident and health contracts	445,856,863	215,731,672	1,528,792,873
20. Totals (Lines 10 to 19)	989,809,905	739,893,412	3,427,792,633
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	78,902,564	61,183,059	301,993,695
22. Commissions and expense allowances on reinsurance assumed	25,563	23,556	119,393
23. General insurance expenses and fraternal expenses	42,758,022	39,099,937	160,043,104
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,059,389	6,635,869	22,696,920
25. Increase in loading on deferred and uncollected premiums	1,691,943	2,835,275	5,323,291
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	20,197,009	8,311,531	33,330,420
28. Totals (Lines 20 to 27)	1,139,444,394	857,982,639	3,951,299,456
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	29,886,807	10,847,822	41,241,951
30. Dividends to policyholders and refunds to members		0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	29,886,807	10,847,822	41,241,951
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,936,953)	(2,644,127)	9,464,456
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)	32,823,760	13,491,949	31,777,495
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (17,361) (excluding taxes of \$ 3,105,923 transferred to the IMR)	1,184,302	(14,957,646)	(75,440,325)
35. Net income (Line 33 plus Line 34)	34,008,062	(1,465,697)	(43,662,830)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,584,682,115	1,539,743,744	1,539,743,744
37. Net income (Line 35)	34,008,062	(1,465,697)	(43,662,830)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 4,396,104	16,083,287	(17,833,743)	(12,138,616)
39. Change in net unrealized foreign exchange capital gain (loss)	454,436	(629,441)	1,320,493
40. Change in net deferred income tax	323,247	14,494,083	22,197,063
41. Change in nonadmitted assets	17,421,616	(35,814,057)	(33,170,493)
42. Change in liability for reinsurance in unauthorized and certified companies		0	(438,068)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(25,221,228)	(4,918,817)	(25,977,140)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	(4,093,600)	(2,253,139)	136,807,963
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	38,975,820	(48,420,810)	44,938,371
55. Capital and surplus as of statement date (Lines 36 + 54)	1,623,657,935	1,491,322,934	1,584,682,115
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	6,465,914	0	52,161,439
08.302. Foreign exchange gain (loss)	171,861	(229,001)	(22,596)
08.303. Miscellaneous income	16,396	3,028	3,884,769
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	6,654,171	(225,973)	56,023,612
2701. Funds withheld coinsurance-ceded	20,197,009	8,311,531	33,330,420
2702.		0	0
2703.		0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	20,197,009	8,311,531	33,330,420
5301.		0	0
5302.		0	0
5303.		0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

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.....	734,380,389	591,876,099	2,549,260,814
2. Net investment income	345,824,400	225,562,923	1,201,658,910
3. Miscellaneous income	27,808,851	(14,590,309)	245,036,154
4. Total (Lines 1 to 3)	1,108,013,640	802,848,713	3,995,955,878
5. Benefit and loss related payments	553,985,420	510,210,222	1,892,631,028
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	146,292,001	118,872,879	523,309,023
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	10,000,000
10. Total (Lines 5 through 9)	700,277,421	629,083,101	2,425,940,051
11. Net cash from operations (Line 4 minus Line 10)	407,736,219	173,765,612	1,570,015,827
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,259,500,649	1,329,620,445	4,462,922,046
12.2 Stocks	9,432,455	17,553,709	51,149,361
12.3 Mortgage loans	34,823,272	20,088,061	110,364,742
12.4 Real estate	0	0	0
12.5 Other invested assets	9,914,170	21,340,232	120,061,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	169,628,228	190,590,177	1,054,896
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,483,298,774	1,579,192,624	4,745,552,805
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,829,333,982	1,997,088,765	6,657,037,541
13.2 Stocks	182,626,281	8,017,488	371,192,594
13.3 Mortgage loans	4,860,120	8,891,456	90,492,401
13.4 Real estate	0	0	0
13.5 Other invested assets	161,554,976	93,199,810	266,206,173
13.6 Miscellaneous applications	38,563,136	21,316,516	98,660,278
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,216,938,495	2,128,514,035	7,483,588,986
14. Net increase (or decrease) in contract loans and premium notes	70,331	3,878,934	8,098,702
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(733,710,052)	(553,200,345)	(2,746,134,883)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,031,648)	3,951,536	8,988,211
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	360,708,825	316,087,547	1,259,701,709
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	359,677,177	320,039,083	1,268,689,920
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)	33,703,344	(59,395,650)	92,570,865
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	429,739,861	337,168,996	337,168,996
19.2 End of period (Line 18 plus Line 19.1)	463,443,205	277,773,346	429,739,861

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

20.0001. Capitalized interest (operating).....	(8,279,962)	(7,040,793)	(40,989,427)
20.0002. Capitalized interest (investing).....	8,279,962	7,040,793	40,989,427

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	0	0	0
2. Ordinary life insurance	201,491,830	203,352,592	813,399,623
3. Ordinary individual annuities	632,233,206	438,049,123	2,947,552,048
4. Credit life (group and individual)	0	0	0
5. Group life insurance	5,325,425	5,688,680	20,041,674
6. Group annuities	3,763,156	6,781,001	22,599,417
7. A & H - group	0	0	528
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	0	0	7,150
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	842,813,618	653,871,395	3,803,600,439
12. Fraternal (Fraternal Benefit Societies Only).....		0	0
13. Subtotal (Lines 11 through 12).....	842,813,618	653,871,395	3,803,600,439
14. Deposit-type contracts.....	4,333,699	13,620,932	34,369,008
15. Total (Lines 13 and 14)	847,147,317	667,492,326	3,837,969,447
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Statutory Purchase Method

The financial statements of North American Company ("the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, Iowa, as follows:

1. Iowa Administrative Code 191 – Chapter 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" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2021 by \$51,397,693 and the cumulative effect on Capital and Surplus at March 31, 2021 was a decrease of \$114,512,519. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2020 by \$26,137,855 and the cumulative effect on Capital and Surplus at December 31, 2020 was a decrease of \$165,910,212.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2021 is \$94,287,538 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$208,800,057 would have been established as of March 31, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the three months ended March 31, 2021 and there was no cumulative impact on the Company's Capital and Surplus at March 31, 2021. The voluntary reserve established as of December 31, 2020 is \$71,033,414 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$236,943,626 would have been established as of December 31, 2020 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2020 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2020. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (5) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2021 by \$40,469 and the cumulative effect on Capital and Surplus at March 31, 2021 was an increase of \$53,056,630. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2020 by \$2,145,544 and the cumulative effect on Capital and Surplus at December 31, 2020 was an increase of \$53,016,161.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) North American Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$34,008,062	\$(43,662,830)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3, 19	\$51,397,693	\$(26,137,855)
Deferral of 2012 annuity mortality table	51,00	4	19	\$40,469	\$2,145,544
(3) NAIC SAP (1-2=3)	XXX	XXX	XXX	\$ (17,430,100)	\$ (19,670,519)
SURPLUS					
(4) North American Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,623,657,935	\$1,584,682,115
(5) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$(114,512,519)	\$(165,910,212)
Deferral of 2012 annuity mortality table	51,00	3	1	\$53,056,630	\$53,016,161
(6) NAIC SAP (4-5=6)	XXX	XXX	XXX	\$ 1,685,113,824	\$ 1,697,576,166

B. No change.

C. Accounting Policy

Perpetual preferred stocks are now carried at fair value, not to exceed the current stated call price, in accordance with SSAP No. 32R. There were no other changes to accounting policies during the period ended March 31, 2021.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No material change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

NOTES TO FINANCIAL STATEMENTS

- (1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal payment models.
- (2) The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of March 31, 2021.

	(1) Amortized Cost Basis Before Other-Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1 st Quarter				
a. Intent to sell	\$.....	\$.....	\$.....	\$.....
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$.....2,723,089	\$.....16,542	\$.....531,257	\$.....2,175,290
c. Total 1 st Quarter	\$.....2,723,089	\$.....16,542	\$.....531,257	\$.....2,175,290
OTTI recognized 2 nd Quarter				
d. Intent to sell	\$.....	\$.....	\$.....	\$.....
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$.....	\$.....	\$.....	\$.....
f. Total 2 nd Quarter	\$.....	\$.....	\$.....	\$.....
OTTI recognized 3 rd Quarter				
g. Intent to sell	\$.....	\$.....	\$.....	\$.....
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$.....	\$.....	\$.....	\$.....
i. Total 3 rd Quarter	\$.....	\$.....	\$.....	\$.....
OTTI recognized 4 th Quarter				
j. Intent to sell	\$.....	\$.....	\$.....	\$.....
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$.....	\$.....	\$.....	\$.....
l. Total 4 th Quarter	\$.....	\$.....	\$.....	\$.....
m. Annual Aggregate Total		\$.....16,542	\$.....531,257	

- (3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of March 31, 2021.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
BGH3LP5T3	2,723,089	2,175,290	547,799	2,175,290	2,175,290	03/31/2021
Total	XXX	XXX	\$ 547,799	XXX	XXX	XXX

- (4)
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months \$.....15,630,715
 - 2. 12 Months or Longer \$.....30,250,067
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$.....627,284,804
 - 2. 12 Months or Longer \$.....1,647,968,673
- (5) Loan-backed securities primarily consist of residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and other asset-back securities ("ABS"). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on some specific exposures. These concerns result in some illiquidity in the market and spread widening on these securities that are being traded. The unrealized losses in CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The unrealized losses in ABS are primarily attributable to illiquidity in some sectors (primarily air craft) and concerns regarding the potential for full recoverability. The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitor the credit ratings of all its loan-backed securities. The Company performs various stress tests on the cash flow projections for its loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company did recognize other-than-temporary impairments during 2021 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Note 5F.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) As part of its investment strategy, the company enters into repurchase agreements to increase the company's investment returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. Company policy requires a minimum of 100% of the fair value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the company the option to extend the agreements on pre-arranged terms which mitigates exposure prepayment exposure. The company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the company's membership in the FHLB of Des Moines provides additional low cost liquidity.

- (2) Type of Repo Trades Used

	1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a. Bilateral (YES/NO)	.....YES.....	.....YES.....	.....YES.....	.....YES.....
b. Tri-Party (YES/NO)	.....YES.....	.....YES.....	.....YES.....	.....YES.....

- (3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	.....2,791,075.....	.....2,791,075.....	.....2,791,075.....	.....2,791,075.....
2. Overnight	.....250,000,000.....	.....250,000,000.....	.....250,000,000.....	.....250,000,000.....
3. 2 Days to 1 Week	.....250,000,000.....	.....250,000,000.....	.....250,000,000.....	.....250,000,000.....
4. > 1 Week to 1 Month	.....150,000,000.....	.....150,000,000.....	.....150,000,000.....	.....150,000,000.....
5. > 1 Month to 3 Months	.....227,367,000.....	.....227,367,000.....	.....227,367,000.....	.....227,367,000.....
6. > 3 Months to 1 Year	.....343,867,000.....	.....343,867,000.....	.....343,867,000.....	.....343,867,000.....
7. > 1 Year	.....1,875,603,365.....	.....1,875,603,365.....	.....1,875,603,365.....	.....1,875,603,365.....
b. Ending Balance				
1. Open - No Maturity	.....2,791,075.....	.....2,791,075.....	.....2,791,075.....	.....2,791,075.....
2. Overnight	.....145,000,000.....	.....145,000,000.....	.....145,000,000.....	.....145,000,000.....
3. 2 Days to 1 Week	.....227,367,000.....	.....227,367,000.....	.....227,367,000.....	.....227,367,000.....
4. > 1 Week to 1 Month	.....161,500,000.....	.....161,500,000.....	.....161,500,000.....	.....161,500,000.....
5. > 1 Month to 3 Months	.....161,500,000.....	.....161,500,000.....	.....161,500,000.....	.....161,500,000.....
6. > 3 Months to 1 Year	.....1,830,603,360.....	.....1,830,603,360.....	.....1,830,603,360.....	.....1,830,603,360.....
7. > 1 Year	.....1,830,603,360.....	.....1,830,603,360.....	.....1,830,603,360.....	.....1,830,603,360.....

- (4) Counterparty, Jurisdiction and Fair Value (FV)

Not applicable to the Company.

- (5) Securities "Sold" Under Repo - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....
2. Nonadmitted - Subset of BACV	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....
3. Fair Value	.....2,469,921,833.....	.....2,469,921,833.....	.....2,469,921,833.....	.....2,469,921,833.....

NOTES TO FINANCIAL STATEMENTS

b. Ending Balance			
1. BACV	XXX		
2. Nonadmitted – Subset of BACV	XXX		
3. Fair Value	2,428,910,838		

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV		1,023,943,073	274,137,710	
b. Bonds – FV		1,116,787,538	300,846,954	
c. LB & SS – BACV		911,288,853		
d. LB & SS – FV		1,008,463,745		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV		1,935,231,926	274,137,710	
q. Total Assets – FV		2,125,251,284	300,846,954	

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV		2,779,562		
b. Bonds – FV		2,812,600		
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV		2,779,562		
q. Total Assets – FV		2,812,600		
p=a+c+e+g+h+j+l+n				
q=b+d+f+h+i+k+m+o				

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,099,628,440			
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,367,261,435			
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	2,367,261,435			
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	2,367,261,435			

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	2,791,075
b. 30 Days or Less	145,000,000
c. 31 to 90 Days	227,367,000
d. > 90 Days	1,992,103,360

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days	233,890	233,914
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	3,996,356	3,968,692
g. 1 to 2 Years	7,497,990	7,333,722
h. 2 to 3 Years	23,891,529	24,153,888
i. > 3 Years	2,343,917,488	2,331,583,513

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,099,628,440			
2. Securities Collateral (FV)				

NOTES TO FINANCIAL STATEMENTS

b. Ending Balance		
1. Cash (Collateral – All)	.....	2,367,261,435
2. Securities Collateral (FV)	.....	.....

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale.

No change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale.

No change.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	2,212,149,198				2,212,149,198	2,029,510,498	182,638,700
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	\$	\$	\$	\$	\$	\$	\$
i. FHLB capital stock	71,054,300				71,054,300	71,054,300	0
j. On deposit with states	1,153,081				1,153,081	1,153,081	0
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,526,357,000				1,526,357,000	2,096,027,204	(569,670,204)
m. Pledged as collateral not captured in other categories	31,113,124				31,113,124	37,248,095	(6,134,971)
n. Other restricted assets							
o. Total Restricted Assets	\$ 3,481,826,703	\$	\$	\$	\$ 3,481,826,703	\$ 4,234,993,178	\$ (393,166,475)

(a) Subset of column 1

(b) Subset of column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$	0.0%	0.0%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		2,212,149,198	6.6	6.6
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	\$	\$		%
i. FHLB capital stock		71,054,300	0.2	0.2
j. On deposit with states		1,153,081	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		1,526,357,000	4.6	4.6
m. Pledged as collateral not captured in other categories		31,113,124	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets	\$	\$ 3,481,826,703	11.5%	11.5%

(c) Column 5 divided by Asset Page, Column 1 Line 28

(d) Column 9 divided by Asset Page, Column 3 Line 28

(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)

NOTES TO FINANCIAL STATEMENTS

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6	7	8	Percentage				
	Current Year								Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	9	10
	1	2	3	4	5								
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)				Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets			
Dynamic Hedge Collateral	\$ 31,113,124	\$	\$	\$	\$ 31,113,124	\$ 37,248,095	\$ (6,134,971)	\$ 31,113,124	0.1%	0.1%			
Total (c)	\$ 31,113,124	\$	\$	\$	\$ 31,113,124	\$ 37,248,095	\$ (6,134,971)	\$ 31,113,124	0.1%	0.1%			

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets

No change.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	21	22	\$ 80,740,165	\$ 83,669,759	\$ 80,443,547	\$ 84,400,364
(2) LB&SS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	21	22	\$ 80,740,165	\$ 83,669,759	\$ 80,443,547	\$ 84,400,364

AC – Amortized Cost

FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs

General Account

14

(2) Aggregate Amount of Investment Income

9,933,377

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

8. Derivative Instruments

Interest Rate Floors and Foreign Currency Forwards

A. B. No change.

C. No change.

D. No change.

E. No change.

F. No change.

G. No change.

Financial Options

A. B. At March 31, 2021, the exposure was \$245,046,429.

C. No change.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change.

Financial Futures

A. B. At March 31, 2021, the exposure was \$18,293,517.

C. No change.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change.

9. Income Taxes

No material change.

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

A.B.C. The Company did not pay any dividends to the parent company, Sammons Financial Group, Inc. ("SFG") during the period ended March 31, 2021.

D. No change.

E. No change.

F. No change.

NOTES TO FINANCIAL STATEMENTS

- G. No change.
- H. No change.
- I. No change.
- J. No change.
- K. No change.
- L. No change.
- M. No change.
- N. No change.
- O. No change.

11. Debt

A. No change.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$1,926,430,594. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B			
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,926,430,594	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B			
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,882,104,659	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B						

(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)	2,324,691,973	2,189,692,102	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,324,691,973	2,189,692,102	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,405,412,681	2,096,027,204	1,526,357,000

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)	2,324,691,973	2,189,692,102	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,324,691,973	2,189,692,102	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,470,180,486	2,241,167,807	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				
(c) Other	1,526,357,000	1,526,357,000		XXX
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				
(c) Other	1,526,357,000	1,526,357,000		XXX
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt			
2. Funding Agreements			
3. Other	1,526,357,000	1,526,357,000	
4. Aggregate Total (Lines 1+2+3)	1,526,357,000	1,526,357,000	

NOTES TO FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

- 1. Debt
- 2. Funding Agreements
- 3. Other

Does the company have prepayment obligations under the following arrangements (YES/NO)?	
.....	NO.....
.....	NO.....
.....	NO.....

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

No change.

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

- A. No change.
- B. No change.
- C. No change.
- D. The company did not pay ordinary dividends as of March 31, 2021.
- E. No change.
- F. No change.
- G. No change.
- H. No change.
- I. No change.
- J. No change.
- K. No change.
- L. No change.
- M. No change.

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments
At March 31, 2021, the Company had a \$40,732,774 increase in capital commitments to limited partnership from the prior year end.
- B. Assessments
No change.
- C. Gain Contingencies
No change.
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
No change.
- E. Joint and Several Liabilities
No change.
- F. All Other Contingencies
No change.

15. Leases

- A. Lessee Operating Lease
No change.
- B. Lessor Leasing Arrangements
No change.

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

No change.

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

- A. Transfers of Receivables Reported as Sales
No change.
- B. Transfer of Servicing of Financial Assets
The Company's security lending programs are discussed in Note 5.
- C. Wash Sales
No change.

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

No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No change.

20. Fair Value Measurements

- A. The assets and liabilities measured and reported at fair value for the Company as of March 31, 2021 are as follows:

(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					
Bonds – industrial and misc	\$.....	\$.....1,363,429	\$.....1,421,557	\$.....	\$.....2,784,986
Preferred stocks	\$.....	\$.....128,233,634	\$.....	\$.....	\$.....128,233,634
Common stocks - unaffiliated	\$.....176,488,486	\$.....72,449,616	\$.....10,206,794	\$.....	\$.....259,144,896
Derivatives - interest rate contracts	\$.....	\$.....2,996,561	\$.....	\$.....	\$.....2,996,561
Derivatives – foreign exchange contracts	\$.....	\$.....863,340	\$.....	\$.....	\$.....863,340
Derivatives - futures	\$.....18,293,517	\$.....	\$.....	\$.....	\$.....18,293,517
Total assets at fair value/NAV	\$ 194,782,003	\$ 205,906,580	\$ 11,628,351	\$	\$ 412,316,934
b. Liabilities at fair value					
Derivatives – foreign exchange contracts	\$.....	\$.....(4,971)	\$.....	\$.....	\$.....(4,971)
Total liabilities at fair value	\$	\$ (4,971)	\$	\$	\$ (4,971)

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2021
a. Assets:										
Bonds – industrial and misc	1,403,093				18,464					1,421,557
Common stocks - unaffiliated	6,599,336				3,564,466	74,066		31,074		10,206,794
Total Assets	8,002,429				3,582,930	74,066		31,074		11,628,351

(3) The reporting entity's policy is to recognize transfers between levels at the end of the reporting period.

(4) Fair value for fixed maturity securities, preferred stocks, and common stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage backed securities, fair value is estimated by discounting expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, credit default swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

B. Not applicable to the Company.

C. The carrying value and estimated fair value of the Company's financial instruments as of March 31, 2021 are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 29,155,302,615	\$ 27,197,019,587	\$	\$ 25,978,047,658	\$ 3,177,254,957	\$	\$
Preferred stocks	\$ 578,221,433	\$ 559,359,674	\$	\$ 578,221,433	\$	\$	\$
Common stocks	\$ 259,144,896	\$ 259,144,896	\$ 176,488,486	\$ 72,449,616	\$ 10,206,794	\$	\$
Mortgage loans	\$ 2,315,384,762	\$ 2,303,497,695	\$	\$ 2,315,384,762	\$	\$	\$
Cash and short terms	\$ 463,443,205	\$ 463,443,205	\$ 460,043,205	\$ 3,400,000	\$	\$	\$
Contract loans	\$ 125,415,626	\$ 125,415,626	\$	\$ 125,415,626	\$	\$	\$
Derivative instruments	\$ 1,217,546,200	\$ 328,849,883	\$ 18,293,517	\$ 1,199,252,683	\$	\$	\$
Other invested assets (a)	\$ 796,594,688	\$ 775,135,484	\$	\$ 504,275,552	\$ 292,319,135	\$	\$ 27,052,135
Liabilities for future policy benefits (b)	\$ 270,457,983	\$ 263,079,994	\$	\$	\$ 270,457,983	\$	\$
Repurchase agreements, FHLB advances and collateral on derivative instruments	\$ 4,135,432,123	\$ 4,105,190,088	\$ 211,571,654	\$ 3,929,860,470	\$	\$	\$
Derivative instruments	\$ 573,303,250	\$ 118,392,036	\$	\$ 573,303,250	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 27,052,135	N/A	N/A	a

(a).....This represents the remaining amortized amount of Tax Credits and a defeased commercial mortgage at March 31, 2021. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Not applicable to the Company.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferrable and Non-transferrable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

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

No change.

22. Events Subsequent

During April 2021, SFG made a loan to the Company in the amount of \$146,202,800. The loan has an interest rate of 1.90% per annum and matures on December 19, 2021. The date through which subsequent events have been evaluated is May 13, 2021.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Ceded Reinsurance

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E.F. Variable Annuity contracts or certificates with an affiliated captive reinsurer

NOTES TO FINANCIAL STATEMENTS

No change.

- G. Ceding Entities that Utilize Captive Reinsurers to Assume Reserves Subject to XXX/AXXX Captive Framework

No change.

- H. Reinsurance Credit

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company did not have a change in incurred losses or loss adjustment expenses during the year.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

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 []
- 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 [X] No []
- 2.2 If yes, date of change:02/19/2021
- 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.
Entity divested, sold, dissolved or merged into another entity (11), new entity formed or acquired (53), change in ownership (2)
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of 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] NA []
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.12/31/2016
- 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.12/31/2016
- 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).04/20/2018
- 6.4 By what department or departments?
Iowa Insurance Division.....
- 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 [] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] NA []
- 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
Asset Consulting Group, LLC.....	St. Louis, MO.....				YES
Guggenheim Funds Distributors, LLC.....	Chicago, IL.....				YES
Guggenheim Investment Advisors, LLC.....	New York, NY.....				YES
Security Investors, LLC dba Guggenheim Investments.....	Overland Park, KS.....				YES
Guggenheim Partners Investment Management, LLC.....	Santa Monica, CA.....				YES
GS Gamma Advisors, LLC.....	New York, NY.....				YES
Guggenheim Funds Investment Advisors, LLC.....	Chicago, IL.....				YES
Guggenheim Securities, LLC.....	New York, NY.....				YES
Guggenheim Investor Services, LLC.....	New York, NY.....				YES
Sammons Financial Network, LLC.....	West Des Moines, IA.....				YES
Guggenheim Partners Advisors, LLC.....	Chicago, IL.....				YES
GSA, LLC.....	New York, NY.....				YES
Guggenheim Corporate Funding, LLC.....	New York, NY.....				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:
 The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs, and assets pledged as collateral to FHLB.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$32,898,743

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	\$346,551,331	\$322,219,975
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$0	\$
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$323,715,698	\$355,573,462
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$670,267,029	\$677,793,436
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 NA

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	\$2,367,273,728
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$2,379,537,252
16.3 Total payable for securities lending reported on the liability page	\$2,367,261,435

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
CitiBank N.A.....	388 Greenwich Street, New York, NY 10013.....

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 and complete 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
Guggenheim Partners Investment Management, LLC.....	A.....
Milliman Financial Risk Management, LLC.....	U.....
PineBridge Investments, LLC.....	U.....
Blackrock Financial Management Inc., CRD.....	U.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432.....	Guggenheim Partners Investment Management, LLC.....	549300XWQLVNUK615E79.....	Securities Exchange Commissions.....	DS.....
159377.....	Milliman Financial Risk Management, LLC.....	5493002H8STET494T224.....	Securities Exchange Commissions.....	DS.....
105926.....	PineBridge Investments, LLC.....	CLDVY8VY4GNT81Q4VM57.....	Securities Exchange Commissions.....	DS.....
107105.....	Blackrock Financial Management Inc., CRD.....	549300LVXYIVJKE13M84.....	Securities Exchange Commissions.....	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:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or
- a. 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.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is
- c. 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

GENERAL INTERROGATORIES

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:.....
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$ 2,303,497,695
1.14	Total Mortgages in Good Standing	\$ 2,303,497,695
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.....	\$ 0
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.....	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ 2,303,497,695
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	\$ 0
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 [] NA []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....	Yes [] No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
.....	\$
.....	\$
.....	\$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	1,628,544	4,569,072		6,197,615	0
2. Alaska	AK	L	178,339	503,419		681,758	0
3. Arizona	AZ	L	4,934,183	24,134,087		29,068,270	125,457
4. Arkansas	AR	L	7,417,200	3,513,372		10,930,572	69,205
5. California	CA	L	26,362,460	61,271,428		87,633,888	0
6. Colorado	CO	L	4,209,797	18,089,901		22,299,697	0
7. Connecticut	CT	L	2,858,650	4,228,923		7,087,573	49,468
8. Delaware	DE	L	462,047	1,750,403		2,212,450	123,105
9. District of Columbia	DC	L	188,074	1,626,865		1,814,939	0
10. Florida	FL	L	14,199,264	52,524,331		66,723,595	58,015
11. Georgia	GA	L	6,774,634	38,146,096		44,920,731	50,000
12. Hawaii	HI	L	1,750,242	6,812,930		8,563,172	0
13. Idaho	ID	L	1,017,145	4,750,933		5,768,079	0
14. Illinois	IL	L	8,894,153	16,443,661		25,337,814	66,645
15. Indiana	IN	L	6,321,205	21,646,291		27,967,497	0
16. Iowa	IA	L	3,444,470	4,340,370		7,784,839	286,047
17. Kansas	KS	L	2,847,443	8,685,808		11,533,251	0
18. Kentucky	KY	L	1,575,452	3,476,532		5,051,984	222,081
19. Louisiana	LA	L	1,926,063	12,262,916		14,188,979	0
20. Maine	ME	L	594,896	899,995		1,494,891	0
21. Maryland	MD	L	3,565,062	19,345,289		22,910,352	61,851
22. Massachusetts	MA	L	4,332,991	11,128,177		15,461,168	0
23. Michigan	MI	L	7,425,995	34,651,193		42,077,188	0
24. Minnesota	MN	L	5,473,323	5,436,557		10,909,880	0
25. Mississippi	MS	L	734,840	3,344,961		4,079,801	0
26. Missouri	MO	L	4,054,578	8,483,146		12,537,723	0
27. Montana	MT	L	514,336	3,827,964		4,342,301	0
28. Nebraska	NE	L	1,608,863	1,428,851		3,037,714	0
29. Nevada	NV	L	1,872,450	2,426,933		4,299,383	0
30. New Hampshire	NH	L	889,914	5,239,508		6,129,423	0
31. New Jersey	NJ	L	6,143,647	17,581,813		23,725,460	0
32. New Mexico	NM	L	706,193	1,888,012		2,594,205	134,257
33. New York	NY	N	0	0		0	0
34. North Carolina	NC	L	7,174,400	29,406,084		36,580,484	32,339
35. North Dakota	ND	L	1,208,246	1,427,854		2,636,100	0
36. Ohio	OH	L	6,641,496	28,649,630		35,291,127	101,632
37. Oklahoma	OK	L	1,331,203	5,178,299		6,509,502	0
38. Oregon	OR	L	1,714,603	4,095,622		5,810,225	0
39. Pennsylvania	PA	L	7,985,173	47,369,323		55,354,496	2,095,000
40. Rhode Island	RI	L	391,251	702,259		1,093,510	0
41. South Carolina	SC	L	3,949,980	5,672,282		9,622,262	51,885
42. South Dakota	SD	L	826,182	1,400,592		2,226,774	0
43. Tennessee	TN	L	3,181,268	21,503,835		24,685,103	55,983
44. Texas	TX	L	18,051,937	33,335,740		51,387,677	272,486
45. Utah	UT	L	3,842,981	2,806,845		6,649,826	0
46. Vermont	VT	L	289,817	298,871		588,688	0
47. Virginia	VA	L	4,730,321	22,808,067		27,538,388	394,609
48. Washington	WA	L	5,915,109	11,278,828		17,193,937	0
49. West Virginia	WV	L	417,464	2,112,847		2,530,312	0
50. Wisconsin	WI	L	3,589,181	13,307,092		16,896,272	83,632
51. Wyoming	WY	L	185,396	177,541		362,937	0
52. American Samoa	AS	N	0	0		0	0
53. Guam	GU	N	379	0		379	0
54. Puerto Rico	PR	L	25,592	0		25,592	0
55. US Virgin Islands	VI	N	3,277	0		3,277	0
56. Northern Mariana Islands	MP	N	1,794	0		1,794	0
57. Canada	CAN	N	1,647	3,218		4,865	0
58. Aggregate Other Alien	OT	XXX	264,090	1,800	0	265,890	0
59. Subtotal	XXX		206,629,242	635,996,363	0	842,625,605	4,333,699
90. Reporting entity contributions for employee benefits plans	XXX					0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		188,013			188,013	0
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		206,817,255	635,996,363	0	842,813,618	4,333,699
96. Plus Reinsurance Assumed	XXX		1,900,288	5,560,771		7,461,058	0
97. Totals (All Business)	XXX		208,717,543	641,557,134	0	850,274,677	4,333,699
98. Less Reinsurance Ceded	XXX		108,074,994	5,192,585		113,267,579	0
99. Totals (All Business) less Reinsurance Ceded	XXX		100,642,549	636,364,548	0	737,007,097	4,333,699
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		264,090	1,800		265,890	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		264,090	1,800	0	265,890	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

L – Licensed Or Chartered – Licensed Insurance carrier or domiciled RRG 51 R – Registered – Non-domiciled RRGs 0
 E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0 Q – Qualified – Qualified or accredited reinsurer 0
 N – None of the above – Not allowed to write business in the state 6

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Community Investments, Inc.				
Nextgen Re Holdings, LLC				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.				
Sammons Financial Network, LLC				
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Sammons Institutional Group, Inc.				
Property Disposition, Inc.				
Heyday Insurance Agency	61-1863087			
SFG Tenura LLC				
Sammons Industrial, Inc.				
Alternative Fuel Solutions, Inc.				
H2 Fuels, Inc.				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Equipment, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Range Energy Storage Systems LLC				
DS Energy Storage Systems LLC				
Laramie Wind LLC				
Pathfinder Power Transmission LLC				
Whirlwind 1, LLC				
Pathfinder-Zephyr Wind, LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE/Franklin Park Utility Solar 1, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE/Franklin Park Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE/Franklin Park Hydro Canada-1, LLC				
Sammons Renewable Energy Canada Holdings Inc.				
SRE Hydro Canada Corp				
SRE Hydro Canada General Services Ltd.				
Clemina Hydro Power LP				
Clemina Hydro Power GP Ltd.				
Clemina Hydro Power LP				
Serpentine Hydro Power LP				
Serpentine Hydro Power GP Ltd.				
Serpentine Hydro Power LP				
Columbia Mountains Power LP				
Columbia Mountains Power GP Ltd.				
Columbia Mountains Power LP				
English Hydro Power GP Ltd.				
English Hydro Power LP				
Fosthall Creek Power LP				
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
PR Holdings, Inc.				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Pathfinder Ranches, LLC <ul style="list-style-type: none">Sweetwater River Conservancy, LLC<ul style="list-style-type: none">Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLCSweetwater River Conservancy Bald and Golden Eagle Bank, LLCSweetwater River Conservancy Stream and Riparian Bank, LLCPathfinder Land and Ranch Management, LLC<ul style="list-style-type: none">Pathfinder Bison Bend, LLC<ul style="list-style-type: none">Wooden Rifle Grazing Association, LLCPathfinder Buzzard Bird Ranch, LLC<ul style="list-style-type: none">Two Crosses Grazing Association, LLCPathfinder Cardwell Access Ranch, LLC<ul style="list-style-type: none">Wooden Rifle Grazing Association, LLCPathfinder Cardwell Ranch, LLC<ul style="list-style-type: none">Wooden Rifle Grazing Association, LLCPathfinder Dumbell Ranch, LLC<ul style="list-style-type: none">Beulah Belle Grazing Association, LLCPathfinder Miracle Mile Ranch, LLC<ul style="list-style-type: none">Two Crosses Grazing Association, LLCPathfinder Pathfinder Ranch, LLC<ul style="list-style-type: none">Two Crosses Grazing Association, LLCPathfinder Perkins Ranch, LLC<ul style="list-style-type: none">Wooden Rifle Grazing Association, LLCPathfinder Sand Creek, LLC<ul style="list-style-type: none">Two Crosses Grazing Association, LLCPathfinder Stewart Creek Ranch, LLC<ul style="list-style-type: none">Stewart Creek Grazing Association, LLCPathfinder Sun Ranch, LLC<ul style="list-style-type: none">Stewart Creek Grazing Association, LLCPathfinder Two Iron Ranch, LLC				

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
V-Suites LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
Southside Works Holding LLC				
Southside Works City Apartments LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
VGH Credit LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SLBCA Tenant LLC				
Soo Line Building City Apartments LLC				
SLBCA Developer LLC				
SLBCA Tenant LLC				
E2M Holdings, LLC				
E2M Partners, LLC				
E2M Holdings II, LP				
E2M Investment II, LP				
E2M General Partner II, LLC				
E2M Fund II Holdco, LP				
E2M/SRC Investment Company, LLC				
KDC Holdings, LLC				
E2M Villas at RPW, LLC				
AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
JLB Center Street, LP				
JLB Winhall, LP				
JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Stafford Phase I L.P.				
JLB Stafford Phase I GP LLC				
JLB Stafford Phase Two L.P.				
JLB Stafford Phase Two GP LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Longhorn Trail Ranch II, Ltd.				
Ski Partners, LLC				
| SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
| Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
| Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
| Gerrity Group, LLC				
| Gerrity Retail Fund 3 Management, LLC				
| Gerrity Retail Partners 3, LLC				
| Gerrity Retail Fund 3, LP				
| Gerrity Retail Investors 3, LLC				
| GRF Special, LLC				
| Gerrity Retail Fund 3, LP				
| Gerrity Retail Fund 3, LP				
CCI Tysons SL, LLC				
| Silverstone Tysons, LP				
| Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Capital, Inc.				
| Enterhealth, LLC				
Sammons Power Development, Inc.				
| Otter, Inc.				
| Gila Bend Power Partners, LLC				
SAGE Assets, Inc.				
| Guggenheim Capital, LLC				
| Guggenheim Partners, LLC				
| GPH Funding II, LLC				
| GPH Funding I, LLC				
| GP Holdco, LLC				
| GPFT Holdco, LLC				
| GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
| Generation Mortgage Company, LLC f/k/a Generation Mortgage Company				
| Guggenheim-meZocliq Holdings, LLC				
| meZocliq LLC				
| Guggenheim Insurance Holdco, LLC				
| PLIC Holdings, LLC				
| Guggenheim Life and Annuity Company				
| DLPG, LLC				
| DLPG II Executive, LLC				
| GIH Services, LLC				
| GLAC Holdings, LLC				
| Guggenheim Life and Annuity Company	43-1380564	83607	DE	
| Guggenheim Life Reinsurance (U.S.) Corporation	82-4073543		DE	
| Clear Spring Life Insurance Company	47-3023521	15691	TX	
GLAC Investment Holdings, LLC				
GLAC Investment Holdings II, LLC				
GLAC Investment Holdings III, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Paragon GBM Investco, LLC				
Renewable Energy Investors, LLC				
Elsmere Insurance Agency, LLC				
| ELSL Funding V, LLC				
| ELSL Funding VI, LLC				
| ELSL Funding VII, LLC				
| Elsmere Renewable Energy, LLC				
| Efland Funding 2015-1, LLC				
| Efland Funding 2015-2, LLC				
| Efland Funding 2015-3, LLC				
| Efland Funding 2015-4, LLC				
| Efland Funding 2016-1, LLC				
| Efland Funding 2016-2, LLC				
| Efland Parent 2015-3, LLC				
| Efland Parent 2016-1, LLC				
GLAC GBM Investco, LLC				
IDF I, LLC				
IDF II, LLC				
Saganaw Insurance Agency, LLC				
| Saganaw Receivables, LLC f/k/a SG Parent, LLC				
Retail Investors III, LLC				
Tomorrow, LLC				
Guggenheim Life 1099 Reporting Company, LLC				
GLAC LV Holdings, LLC				
Fashion Funding, LLC				
Hesa GSTF V, LLC				
Kerauno Holdings, LLC				
Advanced Software, LLC				
K Launch, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Activity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-4 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-6 LLC				
Covestre Capital PropCo-7 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.18</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; width: 100%; height: 100%;"></div> </div>	<ul style="list-style-type: none"> GPIM Holdings VIII, Ltd. | Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd. | NZCG Feeder 1, L.P. Guggenheim Aircraft Opportunity GP, LLC | Guggenheim Aircraft Opportunity Fund, LP | Guggenheim Aircraft Opportunity Master Fund, L.P. | GX 9568 Holdings I, LLC | Global 6000 9568 Limited LDC | GX 9568 Holdings II, LLC | Global 6000 9568 Limited LDC Guggenheim NSA Napoli-Mirabella Trust 2019 Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC Guggenheim Private Debt Fund 2.0 Managing Member, LLC | Guggenheim Private Debt Fund Note Issuer 2.0, LLC | Guggenheim Private Debt Fund 2.0-I, LLC | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Fund 2.0, LLC | Guggenheim Private Debt MFLTB 2.0, LLC | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Fund 2.0, Ltd. | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Master Fund 2.0, LLC Guggenheim Private Debt Fund 3.0 Managing Member, LLC GW Ocean, LLC 5180 CLO LP 5180-2 CLO LP Copper River CLO Ltd. Energy Asset Holdings LLC GIM GP Ltd. 			

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.19</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; height: 690px;"></div> </div>	<ul style="list-style-type: none"> Bingham CDO L.P. GPM Center Court, LLC Guggenheim High-Yield Fund, LLC Guggenheim High-Yield Plus Fund LLC Guggenheim High-Yield Plus Fund SPC Guggenheim High-Yield Plus Master Fund SPC Guggenheim Investors Fund LLC Guggenheim Loan Fund, LLC Guggenheim Private Debt Fund Managing Member, LLC <ul style="list-style-type: none"> Guggenheim Private Debt Master Fund, LLC Guggenheim Private Debt Fund, Ltd. <ul style="list-style-type: none"> Guggenheim Private Debt Fund, LLC Guggenheim Private Debt Fund Trinity Investco, LLC Guggenheim Private Debt Fund Throne Investco, LLC Guggenheim Private Debt Fund Note Issuer, LLC Guggenheim Private Debt Fund Throne Investco, LLC Kennecott Funding Ltd. Magma WCFF II Ltd <ul style="list-style-type: none"> NZC Guggenheim Fund Limited NZC Guggenheim Fund LLC NZC Guggenheim Master Fund Limited <ul style="list-style-type: none"> NZCG Funding Ltd. <ul style="list-style-type: none"> NZCG Funding LLC BBEP Legacy Holdings, LLC Orpheus Funding LLC Orpheus Holdings LLC Promenade-C 2 LLC Promenade Funding LLC Promenade Holdco LLC 			

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote	
	Promenade MM LLC Sands Point Funding Ltd. Seven Sticks CLO Ltd. Stellar Funding, Ltd. Rydex Holdings, LLC Security Investors, LLC GS Gamma Management, LLC GS Gamma Investments, LLC GS Gamma Advisors, LLC GPAM Holdings, Inc. Guggenheim Apsley Holdings, LLC Guggenheim Apsley Fund, L.P. Guggenheim Credit Services, LLC 3200 West Twain Holdings I LLC AAFT-MSN 29573 Lender LLC AAFT-MSN 29574 Lender LLC AAFT-MSN 31163 Lender LLC AAFT-MSN 31167 Lender LLC AAFT-MSN 33227 Lender LLC AAFT-MSN 33229 Lender LLC AAFT-MSN 33321 Lender LLC AAFT-MSN 33486 Lender LLC Acsal Holdco LLC AAFT-MSN 29573 Holdco LLC AAFT-MSN 29574 Holdco LLC AAFT-MSN 31163 Holdco LLC AAFT-MSN 31167 Holdco LLC AAFT-MSN 33227 Holdco LLC AAFT-MSN 33229 Holdco LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				Java Acquisition Company 0031, LLC
				Java Acquisition Company 0049, LLC
				JL Ada 1846, LLC
				JL Bedford 1458, LLC
				JL Beloit 1365, LLC
				JL Brownsville 1524, LLC
				JL Cape Girardeau 1502, LLC
				JL Chattanooga 1491, LLC
				JL Chickasha 1476, LLC
				JL Corpus Christi 1454, LLC
				JL Cortlandville 1462, LLC
				JL Delavan 1363, LLC
				JL Dripping Springs 1369, LLC
				JL Evansville 1459, LLC
				JL Fort Oglethorpe 1492, LLC
				JL Fort Worth 834, LLC
				JL Fort Worth 1393, LLC
				JL Frankfort 1460, LLC
				JL Georgetown 1407, LLC
				JL Jeffersonville 1440, LLC
				JL Lake Hallie 1434, LLC
				JL Machesney Park 1388, LLC
				JL Lexington 1436, LLC
				JL Little Rock 1489, LLC
				JL Louisville 1437, LLC
				JL Manitowoc 1257, LLC
				JL New Hartford 1463, LLC
				JL Nixa 1386, LLC
				JL Owensboro 1461, LLC

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Pharr 1482, LLC				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
Lansing 824 Retail, LLC				
SB Newington 433, LLC				
SC-H Elizabethtown 1292, LLC				
SC-H Louisville 1262, LLC				
SC-H Madison 1261, LLC				
SC-H North Vernon 1291, LLC				
SC-H Scottsburg 1268, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
NE Lewiston 820, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
NC San Antonio 628, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
12.25				
				TLEXP Kansas City 1250, LLC
				TLEXP Overland Park 978, LLC
				TLEXP St. Peters 899, LLC
				TLEXP St. Peters 1200, LLC
				GM Lansing 824, LLC
				JL Appleton 980, LLC
				JL Bentonville 1412, LLC
				JL Cypress 821, LLC
				JL Cypress 1433, LLC
				JL Hamburg 1301, LLC
				JL Huntley 797, LLC
				JL Irondequoit 1252, LLC
				JL Joplin 1391, LLC
				JL Katy 916, LLC
				JL Milwaukee 1397, LLC
				JL Nicholasville 1389, LLC
				JL Normal 1378, LLC
				JL Plover 1320, LLC
				JL Porter 1414, LLC
				JL Princeton 1332, LLC
				JL Providence Village 1239, LLC
				JL Rib Mountain 1319, LLC
				JL Romeoville 1318, LLC
				JL Somers 1403, LLC
				JL Spring 1384, LLC
				JL Springdale 1357, LLC
				JL Sycamore 1379, LLC
				JLSB Fort Smith 1405, LLC
				Stonebriar JL Grand Chute 1216, LLC

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Stonebriar JL Henrietta 1273, LLC				
Stonebriar JL Muskego 1263, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim-Nicklaus Fund I, Ltd.				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				
Guggenheim Nicklaus Partners, LLC				
GNP-BA, LLC				
GNP-BA S.R.L.				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Guggenheim GPH Holdings, LLC				
GPH Holdco, LLC				
Guggenheim Partners Holdings, LLC				
Guggenheim Special Purpose Acquisition Corp. I				
Metric Finance TopCo, LLC				
Metric Finance Holdings I, LLC				
Liberty Hampshire Holdings, LLC				

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STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				
Blanford Capital Company #6, LLC				
Blanford Capital Company #7, LLC				
Blanford Capital Company #8, LLC				
Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				
Blanford Capital Company #12, LLC				
Blanford Capital Company #13, LLC				
Blanford Capital Company #14, LLC				
Blanford Capital Company #15, LLC				
Blanford Capital Company #16, LLC				
Blanford Capital Company #17, LLC				
Blanford Capital Company #18, LLC				
Blanford Capital Company #19, LLC				
Blanford Capital Company #20, LLC				
Blanford Capital Company #21, LLC				
Blanford Capital Company #22, LLC				
Blanford Capital Company #23, LLC				
Blanford Capital Company #24, LLC				
Blanford Capital Company #25, LLC				
GIFS Capital Company, LLC				

STATEMENT AS OF March 31, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<p>GIFM Holdings Trust Sandy Point Capital Company, LLC Saratoga Springs Capital Company, LLC Saratoga (Cayman) Ltd. BFC Capital Company, LLC Bound Brook Capital Corporation Chelsea Creek Capital Company, LLC Jasmine Asset Funding Limited Kemps Landing Capital Company, LLC Kips Bay Capital Company #1, LLC Kips Bay Capital Company #2, LLC Kips Bay Capital Company #3, LLC Kips Bay Capital Company #4, LLC Kips Bay Capital Company #5, LLC Guggenheim Treasury Services International Limited Guggenheim Treasury Services (Europe) Limited Moore's Creek Capital Corporation Forrestal Portfolios, LLC The Liberty Hampshire Capital Company, LLC Guggenheim Treasury Services Corporation (N.Y.) Bennington Stark Capital Company, LLC Cedar Springs Capital Company, LLC Cedar Springs (Cayman) Ltd. Concord Minutemen Capital Company, LLC Crown Point Capital Company, LLC Legacy Capital Company, LLC Optimus Funding Company, LLC Ridgefield Funding Company, LLC Thomas Creek Capital Corporation</p>				

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc. ESOT	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	N	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc. Asheville Resolution Corporation	NV	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Consolidated Investment Corporation	DE	NIA	Sammons Enterprises, Inc. ESOT	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Consolidated Investment Services, Inc.	DE	NIA	Community Investments, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE		Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UIP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Westtown Financial LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000		00000					Alternative Fuel Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000		00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE		Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Equipment, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Equipment, Inc.	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Baloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000		00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR		Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR		AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Range Energy Storage Systems LLC	WY	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DS Energy Storage Systems LLC	DE	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Power Transmission LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Whirlwind 1, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder-Zephyr Wind, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc. Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE/Franklin Park Utility Solar 1, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE/Franklin Park Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeform Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy Investor II, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor III, LLC	DE	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy Investor III, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	PV Project Lessee I, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	1.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor IV, LLC	DE	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy Investor IV, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	PV Project Lessee II, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Management	0.0			
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee II, LLC	NC	NIA	Heelstone Energy V, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor V, LLC	DE	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy Investor V, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	PV Project Lessee III, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Management	0.0			
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee III, LLC	NC	NIA	Heelstone Energy VI, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VI, LLC	DE	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy Investor VI, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	PV Project Lessee IV, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	0.0			
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE/Franklin Park Focalpoint, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE/Franklin Park Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE/Franklin Park Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE/Franklin Park Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE/Franklin Park Rio Bravo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Stream and Riparian Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	35.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	55.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Village Green Consolidated LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	Village Green Consolidated LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors 1, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	35.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Investors 1, LLC	DE	NIA	Albion at Oak Park Investors 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	Village Green Consolidated LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				V-Suites LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4005137				VGH Credit LLC	DE	NIA	CCI/HTC, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	VGH Credit LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	SLBCA Holding LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	CCI/HTC, Inc.	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	VGH Credit LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	SLBCA Holding LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Tenant LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746592				E2M Holdings II, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	63.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746655				E2M Investment II, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	82.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	17.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	E2M Holdings II, LP	Ownership	75.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	E2M Investment II, LP	Ownership	0.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	38.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	E2M General Partner II, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	E2M Investment II, LP	Ownership	2.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	37.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	E2M Fund II Holdco, LP	Ownership	60.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	E2M Holdings II, LP	Ownership	3.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				KDC Holdings, LLC	DE	NIA	E2M/SRC Investment Company, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc.	Ownership	79.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	84.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc.	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	39.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Chapman GP LLC	TX	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc.	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc.	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	Compatriot Capital, Inc.	Ownership	23.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	Compatriot Capital, Inc.	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Stafford Phase I GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	Compatriot Capital, Inc.	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Stafford Phase Two GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc.	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd.	TX	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	32.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	32.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	45.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc.	Ownership	21.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc.	OK	NIA	Sammons Power Development, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc.	Ownership	36.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIH Services, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	43-1380564				Guggenheim Life and Annuity Company	DE	IA	PLIC Holdings, LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mylo, LLC	MO	NIA	Biscay GSTF III, LLC	Ownership	34.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Seguros Receivables, LLC	DE	NIA	Biscay GSTF III, LLC	Ownership	33.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GL Marketing, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gallahan Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kerauno Holdings, LLC	IN	NIA	Hesa GSTF V, LLC	Ownership	34.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Advanced Software, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Development, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Resources, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					BellTech Capital, LLC	DE	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	83607	43-1380564				Guggenheim Life and Annuity Company	DE	IA	GLAC Holdings, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4073543				Guggenheim Life Reinsurance (U.S.) Corporation	DE	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	15691	47-3023521				Clear Spring Life Insurance Company	TX	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656320				Elsmere Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Elsmere Renewal Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1323214				Guggenheim Life 1099 Reporting Company, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Paragon GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Renewable Energy Investors, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF I, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656095				Saganaw Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Saganaw Receivables, LLC f/k/a SG Parent, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Tomorrow, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	99-0372310				Corporate Funding VI, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1664380				Corporate Funding V, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2525124				Fashion Funding, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4196055				Nominee Holding Company, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2809805				Channel Capital Group Holdings, LLC	DE	NIA	Nominee Holding Company, LLC	Ownership	38.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Channel Capital Group Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	

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SCHEDULE Y
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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476100				AT Funding Note Issuer, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1008179				Internet Radio Funding II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AECORN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton Holdings LLC	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	CYM	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P	CYM	NIA	GPIM Holdings VIII, Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4747864				Guggenheim Aircraft Opportunity GP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0912854				Guggenheim Aircraft Opportunity Fund, L.P	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0756810				Guggenheim Aircraft Opportunity Master Fund, L.P	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings I, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings II, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings I, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings II, LLC	Ownership	50.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1759695				Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 3.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P	CYM	NIA	GIM GP Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Energy Asset Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2798835				Promenade-C LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-6 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-7 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-4756468				Guggenheim Apsley Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Apsley Fund, L.P	CYM	NIA	Guggenheim Apsley Holdings, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5833056				SBTree, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1101914				South Blacktree Agency, LLC	DE	NIA	SBTree, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim KBBO Partners Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE	NIA	GPH Funding II, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPIID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIID, L.P.	CYM	NIA	GFPIID, LLC	Ownership	34.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd	CYM	NIA	GFPIID, L.P.	Ownership	75.6	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd	Ownership	85.7	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT		N
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim Nicklaus Partners, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT		N

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	Guggenheim-Nicklaus Fund I, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	Guggenheim-Nicklaus Fund I, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	GC Pilar Golf Investment, LLC	Ownership	88.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Toledo-MNG, LLC	DE	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475413				Java Acquisition Company 0049, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776739				SB Newington 433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	68-0683773				NC San Antonio 628, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2645909				SC-H Elizabethtown 1292, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584139				SC-H Louisville 1262, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584294				SC-H Madison 1261, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4099578				SC-H North Vernon 1291, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584526				SC-H Scottsburg 1268, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				TCFBK Richton Park 866, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellenville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4093611				TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2619926				JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3526145				JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4422043				JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2633589				JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	37-1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3512756				JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2684887				JL Providence Village 1239, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3568404				JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3541018				JLSB Fort Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4499720				Stonebriar JL Grand Chute 1216, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2184075				Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4520285				Stonebriar JL Muskego 1263, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GPH Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Holdco, LLC	DE	NIA	Guggenheim GPH Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1580017				Guggenheim Special Purpose Acquisition Corp. I	CYM	NIA	Guggenheim Partners Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1362987				Kips Bay Capital Company #1, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363881				Kips Bay Capital Company #3, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364203				Kips Bay Capital Company #5, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0978028				Moore's Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Forrestal Portfolios LLC	DE	NIA	Moore's Creek Capital Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	

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.

	<u>Response</u>
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?	.....YES.....
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?	.....YES.....
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	.....NO.....
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	.....N/A.....

Explanation:

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

LQ003 Additional Aggregate Lines for Page 03 Line 25.

*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Agent non-qualified deferred compensation.....	4,242,008	4,073,694
2505. Miscellaneous liabilities.....	1,989,940	1,003,619
2597. Summary of remaining write-ins for Line 25 from Page 03	6,231,948	5,077,313

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	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

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	2,335,715,085	2,355,909,455
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		65,071,050
2.2 Additional investment made after acquisition	4,860,120	25,421,351
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		(322,029)
7. Deduct amounts received on disposals	34,823,272	110,364,742
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,305,751,933	2,335,715,085
12. Total valuation allowance	(2,254,243)	(2,254,243)
13. Subtotal (Line 11 plus Line 12)	2,303,497,690	2,333,460,842
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,303,497,690	2,333,460,842

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	978,181,384	881,596,895
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	403,049,764	125,023,337
2.2 Additional investment made after acquisition	65,522,893	143,378,559
3. Capitalized deferred interest and other		0
4. Accrual of discount	15,020	45,422
5. Unrealized valuation increase (decrease)	15,942,823	(28,763,772)
6. Total gain (loss) on disposals	2,331,942	(12,579,034)
7. Deduct amounts received on disposals	9,914,170	120,061,760
8. Deduct amortization of premium and depreciation	796,419	3,174,571
9. Total foreign exchange change in book/adjusted carrying value	(351,969)	347,211
10. Deduct current year's other-than-temporary impairment recognized	1,009,024	7,630,903
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,452,972,245	978,181,384
12. Deduct total nonadmitted amounts	278,731	254,146
13. Statement value at end of current period (Line 11 minus Line 12)	1,452,693,515	977,927,238

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	27,542,407,391	25,000,787,721
2. Cost of bonds and stocks acquired	2,020,117,457	7,067,023,838
3. Accrual of discount	20,814,743	83,785,704
4. Unrealized valuation increase (decrease)	4,854,030	14,935,047
5. Total gain (loss) on disposals	16,101,777	26,669,791
6. Deduct consideration for bonds and stocks disposed of	1,585,769,721	4,519,747,527
7. Deduct amortization of premium	11,332,944	45,114,998
8. Total foreign exchange change in book/adjusted carrying value	(1,054,156)	1,870,414
9. Deduct current year's other-than-temporary impairment recognized	547,798	93,478,719
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,933,377	5,676,120
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	28,015,524,156	27,542,407,391
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	28,015,524,156	27,542,407,391

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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).....	17,741,456,308	706,719,028	1,098,119,367	(112,110,142)	17,237,945,827	0	0	17,741,456,308
2. NAIC 2 (a).....	7,437,578,616	812,532,269	211,305,611	109,424,394	8,148,229,668	0	0	7,437,578,616
3. NAIC 3 (a).....	851,471,623	219,665,118	122,060,032	(5,989,123)	943,087,586	0	0	851,471,623
4. NAIC 4 (a).....	754,210,773	89,262,657	124,227,715	(6,201,425)	713,044,290	0	0	754,210,773
5. NAIC 5 (a).....	144,160,545	9,320,432	20,901,639	22,747,891	155,327,229	0	0	144,160,545
6. NAIC 6 (a).....	2,755,108		11,656	41,534	2,784,986	0	0	2,755,108
7. Total Bonds	26,931,632,973	1,837,499,504	1,576,626,020	7,913,129	27,200,419,586	0	0	26,931,632,973
PREFERRED STOCK								
8. NAIC 1	23,000,000				23,000,000	0	0	23,000,000
9. NAIC 2	335,783,570	124,000,000	483,000	2,917,824	462,218,394	0	0	335,783,570
10. NAIC 3	76,000,000		4,000,000	(28,000)	71,972,000	0	0	76,000,000
11. NAIC 4	2,000,000			169,280	2,169,280	0	0	2,000,000
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	436,783,570	124,000,000	4,483,000	3,059,104	559,359,674	0	0	436,783,570
15. Total Bonds & Preferred Stock	27,368,416,543	1,961,499,504	1,581,109,020	10,972,233	27,759,779,260	0	0	27,368,416,543

(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 \$3,400,000 ;

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

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	3,400,000	XXX	3,400,000	25,371	

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.....	23,400,000	0
2. Cost of short-term investments acquired		23,400,000
3. Accrual of discount		0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	20,000,000	0
7. Deduct amortization of premium.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Deduct current year's other-than-temporary impairment recognized.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,400,000	23,400,000
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	3,400,000	23,400,000

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)	165,560,750
2. Cost Paid/(Consideration Received) on additions	146,233,784
3. Unrealized Valuation increase/(decrease)	(317,463)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	171,222,011
6. Considerations received/(paid) on terminations	171,222,011
7. Amortization	(121,173,314)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	1,860,561
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	192,164,318
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	192,164,318

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	14,334,867
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	3,958,650
3.1 Add:	
Change in variation margin on open contracts – Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts – All Other	
3.13 Section 1, Column 18, current year to date minus	2,690,388
3.14 Section 1, Column 18, prior year	9,340,324
	(6,649,936)
	(6,649,936)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	2,690,388
3.24 Section 1, Column 19, prior year plus	9,340,324
3.25 SSAP No. 108 adjustments	0
	(6,649,936)
	(6,649,936)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	33,655,514
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	33,655,514
4.23 SSAP No. 108 adjustments	33,655,514
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
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)	18,293,517
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	18,293,517

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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.....	192,164,331
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	18,293,517
3.	Total (Line 1 plus Line 2).....	210,457,847
4.	Part D, Section 1, Column 6.....	328,849,883
5.	Part D, Section 1, Column 7.....	(118,392,036)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	507,557,397
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	507,557,397
10.	Part D, Section 1, Column 9.....	1,199,252,683
11.	Part D, Section 1, Column 10.....	(691,695,286)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	25,003,000
15.	Part D, Section 1, Column 12.....	25,003,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,999,924	108,071,830
2. Cost of cash equivalents acquired		9,749,912
3. Accrual of discount	76	28,182
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals	5,000,000	112,850,000
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	4,999,924
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	4,999,924

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals					0	0	0	0

SCHEDULE A - PART 3

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

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

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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								
Mortgages in Good Standing - Commercial Mortgages - All Other									
1118	Santa Monica	CA			.07/24/2018	5.500		183,709	14,399,871
1127	Columbus	OH			.07/09/2019	4.673		1,183,285	25,815,740
1134	Oakland	CA			12/27/2018	5.250		49,043	9,256,098
1147	Davie	FL			.07/16/2019	3.520		1,312	43,097,301
1152	Santa Monica	CA			.09/23/2019	3.750		1,136,934	179,885,487
1155	New York	NY			.08/26/2020	2.649		2,305,836	472,500,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							0	4,860,119	744,954,497
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							0	4,860,119	744,954,497
3399999 Totals									
							0	4,860,119	744,954,497

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 Consideration	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						
Mortgages closed by repayment																		
926	Glendale	CO		.04/17/2014	.02/11/2021	26,380,361								26,285,640	26,285,640			0
0199999 - Mortgages closed by repayment						26,380,361	0	0	0	0	0	0	0	26,285,640	26,285,640	0	0	0
Mortgages with partial repayments																		
740	Savannah	GA		.02/21/2012		5,848,290									48,560			0
756	Gaithersburg	MD		.09/06/2012		6,363,815									42,557			0
760	Woodbridge	VA		.10/09/2012		25,867,706									118,113			0
770	Houston	TX		.12/31/2012		19,332,489									135,073			0
775	Seattle	WA		.02/14/2013		16,742,748									74,944			0
777	Rancho Cordova	CA		.02/27/2013		37,737,798									206,245			0
778	Las Vegas	NV		.03/11/2013		14,372,955									97,044			0
780	Brooklyn	NY		.03/19/2013		18,826,767									111,267			0
783	Washington	DC		.03/22/2013		22,295,350									1,245			0
789	North Charleston	SC		.06/21/2013		11,884,733									82,492			0
792	Kirkland	WA		.06/28/2013		14,399,524									68,258			0
795	Ann Arbor	MI		.07/19/2013		29,467,420									175,711			0
798	Minneapolis	MN		.08/08/2013		5,326,163									36,703			0
901	Stamford	CT		.08/29/2013		12,669,297									68,513			0
906	Wilmington	NC		.09/12/2013		23,069,968									132,985			0
908	Oceanside	CA		.09/26/2013		7,077,061									60,840			0
911	Lorton	VA		.11/01/2013		13,540,480									58,275			0
912	Clifton	NJ		.10/29/2013		22,493,302									105,207			0

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	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					
913	New York	NY		10/18/2013		18,627,446								91,431			0
917	Elkridge	MD		12/05/2013		8,807,582								52,012			0
918	Overland Park	KS		12/13/2013		16,606,006								98,517			0
920	Morrisville	NC		12/30/2013		14,385,800								82,889			0
921	Morrisville	NC		12/30/2013		12,604,301								72,625			0
922	Beverly Hills	CA		03/27/2014		18,617,646								107,034			0
924	Brentwood	MD		03/31/2014		9,660,271								54,526			0
926	Glendale	CO		04/17/2014		26,380,361								94,721			0
932	New York	NY		05/29/2014		10,815,567								60,162			0
934	Elizabeth	NJ		05/30/2014		11,426,188								67,772			0
936	Cary	NC		07/02/2014		9,627,709								57,071			0
954	Ames	IA		09/12/2014		16,071,523								93,340			0
956	Franklin	TN		09/17/2014		29,796,669								256,029			0
958	Mountain View	CA		10/09/2014		31,403,318								146,112			0
959	Oxnard	CA		09/30/2014		29,036,162								170,200			0
967	Macon	GA		10/31/2014		6,027,590								36,969			0
971	Washington	DC		11/26/2014		28,827,789								193,375			0
973	Boston	MA		12/15/2014		39,308,077								192,686			0
974	Fenton	MO		12/11/2014		4,215,627								18,984			0
976	St. Louis	MO		12/16/2014		11,543,211								70,494			0
977	Seattle	WA		12/17/2014		19,458,040								121,127			0
980	Madison	WI		12/19/2014		19,092,801								98,307			0
982	Norcross	GA		12/22/2014		9,834,591								46,132			0
983	Mountain View	CA		12/30/2014		24,687,592								157,094			0
984	Dallas	TX		12/24/2014		14,504,944								81,062			0
986	Mason	OH		01/08/2015		7,445,928								76,371			0
990	Fort Worth	TX		01/29/2015		34,468,314								180,760			0
993	San Diego	CA		03/02/2015		32,477,174								181,295			0
994	Bloomington	IN		03/06/2015		29,921,481								156,361			0
998	New York	NY		04/07/2015		20,778,447								96,463			0
999	Bedford	NH		03/26/2015		13,993,143								76,134			0
1000	Columbia	SC		03/31/2015		24,739,436								128,618			0
1005	Omaha	NE		04/17/2015		14,131,249								81,898			0
1006	Austin	TX		04/30/2015		13,808,765								72,316			0
1008	Oro Valley	AZ		05/01/2015		9,441,070								78,791			0
1010	Irvine	CA		05/11/2015		23,817,672								124,434			0
1012	Tempe	AZ		05/20/2015		10,713,568								56,419			0
1013	Schererville	IN		06/03/2015		17,833,899								92,030			0
1016	Dallas	TX		05/22/2015		30,207,682								156,601			0
1017	Draper	UT		06/16/2015		11,929,856								46,032			0
1020	Sacramento	CA		06/19/2015		15,171,488								93,806			0
1022	Dallas	TX		06/12/2015		16,227,758								101,041			0
1023	Clayton	MO		06/17/2015		20,988,611								131,600			0
1024	Lexington	KY		06/12/2015		14,707,236								75,610			0
1030	Los Angeles	CA		08/03/2015		11,764,135								60,286			0
1032	Santa Monica	CA		07/31/2015		13,085,782								76,299			0
1033	Beverly Hills	CA		08/27/2015		12,845,585								70,132			0
1034	Glen Burnie	MD		07/31/2015		11,380,261								62,675			0
1036	Lanham	MD		07/31/2015		13,533,035								74,531			0
1044	Plano	TX		08/28/2015		11,183,922								69,535			0
1046	Elk Grove	CA		10/01/2015		15,662,010								86,189			0
1048	Kansas City	MO		09/15/2015		16,158,139								91,865			0
1049	Boston	MA		09/30/2015		20,179,643								99,306			0
1050	Oceanside	CA		09/22/2015		13,515,831								76,129			0

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	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
1052	Kennesaw	GA		09/30/2015		10,669,284					0		52,164			0	
1053	Pickerington	OH		10/09/2015		9,790,032					0		79,938			0	
1058	Tualatin	OR		12/04/2015		21,270,864					0		112,073			0	
1060	Panama City Beach	FL		10/20/2015		18,677,849					0		101,717			0	
1061	Dallas	TX		11/04/2015		26,238,886					0		129,431			0	
1064	Mountain View	CA		11/20/2015		12,903,774					0		72,869			0	
1066	Queens	NY		12/04/2015		14,503,162					0		67,813			0	
1071	Johns Island	SC		12/17/2015		58,590,126					0		265,772			0	
1077	Washington	DC		01/14/2016		5,535,947					0		24,298			0	
1081	Diamond Bar	CA		03/31/2016		13,323,618					0		100,226			0	
1088	Burr Ridge	IL		11/30/2016		20,176,354					0		94,818			0	
1090	Mountain View	CA		12/16/2016		17,700,176					0		109,517			0	
1092	Chandler	AZ		02/09/2017		33,443,982					0		156,633			0	
1106	Park City	UT		12/27/2017		15,000,000					0		44,291			0	
1111	Baltimore	MD		01/31/2018		9,465,737					0		60,619			0	
1116	Alpharetta	GA		06/15/2018		16,000,000					0		40,414			0	
1119	Pittsburgh	PA		08/30/2018		14,943,288					0		59,249			0	
1120	Rochester	NY		08/02/2018		20,146,253					0		89,431			0	
1126	Cleveland	OH		10/18/2018		4,871,375					0		19,641			0	
1155	New York	NY		08/26/2020		4,448,145					0		(29,226)			0	
1157	Honolulu	HI		01/07/2020		4,686,403					0		(32,286)			0	
0299999 - Mortgages with partial repayments						1,603,179,052	0	0	0	0	0	0	8,537,632	0	0	0	
0599999 Totals						1,629,559,413	0	0	0	0	0	0	26,285,640	34,823,272	0	0	0

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	3 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
		City	State									
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated												
000000-00-0	AEA Mezzanine Fund II LP	Stamford	CT	AEA Mezzanine Management		12/19/2008			10,122		345,386	2.010
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	AEA Mezzanine Management		08/16/2013			15,979		462,167	2.105
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management		07/27/2018			509,616		5,292,661	1.800
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	MB Special Opportunities Fund GP, LLC		10/02/2014			66,978		1,470,006	6.650
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	MB Special Opportunities Fund GP, LLC		01/02/2020			1,873,149		34,155,056	9.650
1799999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	2,475,844	0	41,725,276	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	GF Capital Private Equity Fund II-A, LP	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			46,577		3,050,654	6.720
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			481,486		5,927,020	1.800
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Vine Alternative Investment IV, LP		12/13/2018			2,757,174		13,749,977	5.470
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP		01/22/2019			2,679,643		20,016,786	2.929
000000-00-0	Oaktree Ports America Fund	Cayman Island	CYM	Oaktree HS III GP, LP		04/30/2019			107,615		7,213,857	6.311
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Oaktree		07/31/2020			5,000,000		90,000,000	
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge		06/22/2020			4,829,332		105,363,827	
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021		19,479,864			65,520,136	
000000-00-0	G-Craton Holdings LLC	Wilmington	DE	Craton Holdco		03/19/2021		59,497,750				21.090
000000-00-0	JH Killington Communications, LLC	Wilmington	DE	JH Killington Communications, LLC		03/30/2021		17,168,897			7,831,103	
BGH6PU-S4-1	FIFTH AVE HOLDCO LLC FUNDED	Various		FIFTH AVE HOLDCO LLC		01/13/2021			114,428			
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								96,146,511	16,016,255	0	318,673,360	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated												
000000-00-0	Fitzcarraldo	Various		Fitzcarraldo		08/17/2020			4,304,730		10,989,837	
000000-00-0	Molly Aida	Various		Molly Aida		08/17/2020			1,638,827		9,693,474	
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated								0	5,943,558	0	20,683,311	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated												
000000-00-0	801 Central Investors, LLC	Wilmington	DE	GRST 801 Central LLC		12/29/2017			27,437			26.768
2199999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated								0	27,437	0	0	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated												
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	BlackRock US Real Estate Sr Mezz GP LLC		01/27/2020			19,571,824		72,870,433	21.495
2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated								0	19,571,824	0	72,870,433	XXX
Surplus Debentures, etc. - Unaffiliated												
309601-AE-2	FARMERS INSURANCE EXCHANGE	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	2.A FE	03/01/2021		7,009,779				
41161E-AA-6	HARBORWALK FUNDING TRUST	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.D FE	03/01/2021		59,750,000				
636792-AB-9	NATIONAL LIFE OF VERMONT	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.G FE	03/01/2021		67,470,069				
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPANY	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.G FE	03/01/2021		83,806,997				
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE	Various		NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	03/19/2021		41,297,148				
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOC	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.D FE	03/01/2021		2,175,241				
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOC	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.D FE	03/01/2021		21,971,090				
95765P-AA-7	WESTERN & SOUTHERN LIFE	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE	1.F FE	03/01/2021		23,422,929				
2799999 - Surplus Debentures, etc. - Unaffiliated								306,903,253	0	0	0	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		03/12/2021			1,197,551			
2999999 - Collateral Loans - Unaffiliated								0	1,197,551	0	0	XXX
Collateral Loans - Affiliated												
BGH6SA-JO-0	FITZCARRALDO COLL. LOAN FUNDED	Various		FITZCARRALDO		03/31/2021			15,373,942			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA		02/02/2021			4,916,482			
3099999 - Collateral Loans - Affiliated								0	20,290,424	0	0	XXX
4899999 - Subtotals - Unaffiliated												
4999999 - Subtotals - Affiliated								0	26,233,982	0	20,683,311	XXX
5099999 Totals								403,049,764	65,522,893	0	453,952,380	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	3 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	9 Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income																		
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.																								
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																																					
000000-00-0	CML Loan # 0000741 (defeasance)	Canal Winchester	OH	Paydown	06/30/2016	03/31/2021	13,216,422							83,154	83,154																						
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																																					
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																																					
693994-AB-1	PHL L.P. I	Various		FULLY DISPOSED	01/29/1988	01/31/2021	1,203,646							1,203,646	3,535,588		2,331,942	2,331,942	997,484																		
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																																					
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated																																					
000000-00-0	Babson Capital Loan Strategies Fund LP	Wilmington	DE	Return of Capital	01/31/2007	01/27/2021	144,554							131,480	131,480																						
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	12/19/2008	03/22/2021	162,029							43,018	43,018																						
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	08/16/2013	03/11/2021	3,759,598							672,650	672,650																						
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	02/23/2021	3,817,980							142,599	142,599																						
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	Return of Capital	01/02/2020	02/03/2021	12,696,589							1,032,647	1,032,647																						
1799999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated																																					
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																																					
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge	06/22/2020	02/24/2021	9,919,904							276,723	276,723																						
40053R-AC-6	GRX 2015-1E	Various		PAYDOWN	12/01/2016	01/31/2021	692,146							692,146	692,146				1,591,220																		
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																																					
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																																					
000000-00-0	Wattage Finance-NC, LLC	Kings Mountain	NC	Return of Capital	03/11/2016	02/02/2021	9,500,575							147,374	147,374																						
45032M-AG-3	ISAIL 2013 SENIOR A	Various		PAYDOWN	12/01/2016	01/07/2021	118,762							118,762	118,762				1,192																		
BGH35S-OF-0	SAILS-3 LLC 3.0 28JUN27	Various		PAYDOWN	12/01/2016	01/26/2021	13,566							13,566	13,566				106																		
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																																					
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																																					
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	Return of Capital	01/27/2020	03/01/2021	105,357,887							793,453	793,453																						
2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																																					
Collateral Loans - Unaffiliated																																					
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN	Various		PAYDOWN	03/01/2017	01/01/2021	1,500,000							1,500,000	1,500,000				52,500																		
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		PAYDOWN	12/23/2020	01/29/2021	679,651							681,867	681,867																						
2999999 - Collateral Loans - Unaffiliated																																					
4899999 - Subtotals - Unaffiliated																																					
4999999 - Subtotals - Affiliated																																					
5099999 Totals																																					

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
Bonds - U.S. Governments									
3133EL-30-5	FFCB 1.95 08/40-08/21 (A)		01/21/2021	JVB FINANCIAL	XXX	3,334,715	3,365,000	28,981	1.A FE
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		01/14/2021	CANTOR FITZGERALD & CO.	XXX	5,973,000	6,000,000	9,660	1.A FE
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		01/20/2021	TD SECURITIES LLC	XXX	13,750,000	13,750,000		1.A FE
3134A4-KY-9	FHLMC 0.0 07/32		01/22/2021	VARIOUS	XXX	37,843,284	45,030,000		1.A
31422B-6Y-1	FAMCA 2.25 02/46 - 02/24 (SA)		01/15/2021	UBS SECURITIES LLC	XXX	1,000,000	1,000,000		1.A
45906M-2G-5	IBRD 2.14 02/41 - 02/22 (1YB)		01/22/2021	JP MORGAN	XXX	9,000,000	9,000,000		1.A FE
880591-ES-7	TVA 4.25 09/15/65		03/18/2021	VARIOUS	XXX	2,528,482	2,000,000	944	1.A
88059F-BP-5	TVASP 0.0 04/01/56		01/29/2021	CROSSROADS	XXX	1,582,660	4,000,000		1.A
88059F-BR-1	TVA 0.0 06/38		01/13/2021	NOMURA INC	XXX	2,732,200	4,000,000		1.A
88059F-BS-9	TVASP 0.0 09/15/39		02/04/2021	KEYBANC CAPITAL MARKETS	XXX	1,957,064	3,000,000		1.A
0599999 - Bonds - U.S. Governments						79,701,405	91,145,000	39,585	XXX
Bonds - All Other Governments									
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY	D	01/11/2021	JPMSL	XXX	397,813	335,000	3,722	1.D FE
195325-BR-5	COLOM 5 5/8 02/26/44	D	02/04/2021	B02	XXX	3,532,100	2,860,000	72,394	2.C FE
195325-DQ-5	COLOM 5.2 05/15/49	D	02/05/2021	VARIOUS	XXX	7,522,880	6,260,000	74,845	2.C FE
195325-DX-0	COLOM 3 7/8 02/15/61	D	02/05/2021	BBN	XXX	2,470,000	2,500,000	4,575	2.C FE
200447-AJ-9	CFELEC 4.677 02/09/51	D	02/08/2021	VARIOUS	XXX	2,009,600	2,000,000	104	2.B FE
279158-AJ-8	ECOPET 5 7/8 05/28/45	D	02/09/2021	VARIOUS	XXX	11,197,775	9,700,000	111,536	2.C FE
455780-CU-8	INDON 4.45 04/15/70	D	02/05/2021	VARIOUS	XXX	5,677,963	4,620,000	64,740	2.B FE
455780-CX-2	INDON 3.35 03/12/71	D	01/05/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	395,176	400,000		2.B FE
55276V-AK-8	MDGH GMTN BV	D	01/22/2021	CGLTD	XXX	996,750	900,000	7,308	1.C FE
69370R-AJ-6	PERTIJ 4.15 02/25/60	D	02/09/2021	VARIOUS	XXX	11,863,229	11,300,000	213,239	2.B FE
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	D	01/20/2021	MORGAN STANLEY	XXX	18,766,470	17,000,000	7,310	2.B FE
715680-AB-3	PLNIJ 5 1/4 10/24/42	D	02/08/2021	VARIOUS	XXX	3,279,038	2,815,000	42,928	2.B FE
715680-AD-9	PLNIJ 5 1/4 05/15/47	D	02/05/2021	VARIOUS	XXX	4,718,000	4,000,000	49,000	2.B FE
715680-AK-3	PLNIJ 4 7/8 07/17/49	D	02/08/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,976,075	1,735,000	5,067	2.B FE
715680-AM-9	PLNIJ 4 3/8 02/05/50	D	02/05/2021	SCOTIABANK	XXX	974,250	900,000	438	2.B FE
716540-DD-1	PEMEX 7.69 01/23/50	D	02/09/2021	VARIOUS	XXX	6,856,260	6,980,000	22,376	3.C FE
74446W-AC-0	PTTTB 3.7 07/16/70	D	02/08/2021	VARIOUS	XXX	3,713,840	3,580,000	8,705	2.A FE
80413T-AW-9	SAUDI ARABIA (KINGDOM OF)	D	02/08/2021	VARIOUS	XXX	12,912,335	12,960,000	8,415	1.F FE
91086Q-AZ-1	MEX 5 3/4 10/12/10	D	02/05/2021	VARIOUS	XXX	13,020,891	10,500,000	194,619	2.B FE
G463Q4-AG-1	HUARONG FINANCE 2019 CO LTD 02/30 3.375	D	02/26/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX	2,051,492	2,060,000	1,545	2.A FE
M0152W-AL-5	ADGB 2.7 09/02/70	D	02/08/2021	VARIOUS	XXX	1,463,400	1,600,000	18,870	1.C FE
M28505-AC-5	DPWDU 5 5/8 09/25/48	D	02/05/2021	VARIOUS	XXX	4,529,550	3,520,000	73,363	2.C FE
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70	D	03/01/2021	VARIOUS	XXX	13,451,440	14,082,000	104,097	1.E FE
N5S29S-AB-5	MUBAUH 3.7 11/07/49	D	02/08/2021	VARIOUS	XXX	7,700,735	6,930,000	65,144	1.C FE
P3143N-BF-0	CDEL 3.7 01/30/50	D	02/09/2021	VARIOUS	XXX	7,278,300	6,800,000	7,277	1.G FE
Y6421X-CX-4	NTPCIN 4 1/2 03/19/28	D	01/26/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX	657,726	600,000	9,675	2.C FE
Y7140W-AG-3	IDASAL 5.8 05/15/50	D	02/12/2021	VARIOUS	XXX	10,475,693	8,540,000	117,033	2.C FE
1099999 - Bonds - All Other Governments						159,888,781	145,477,000	1,288,325	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
1301ET-AA-0	CAL ENDOWMENT		01/20/2021	JPMORGAN SECURITIES INC	XXX	19,000,000	19,000,000		1.A FE
13057E-EJ-9	CA HENRY MAYO NEWHALL 2021C		02/25/2021	ZIE	XXX	4,500,000	4,500,000		1.C FE
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C		02/25/2021	ZIE	XXX	2,000,000	2,000,000		1.C FE
13080S-ZV-9	CA CAL ISO CORP 2021		01/15/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000		1.E FE
282659-BK-6	EL CAJON CALIF		01/14/2021	BTIG, LLC	XXX	105,000	105,000		1.C FE
3132WR-RN-5	FG WA0503		01/15/2021	CAPITALIZED INTEREST	XXX	2,732	2,732		1.A
3136A7-PJ-5	FNR 2012-88 WZ		03/31/2021	CAPITALIZED INTEREST	XXX	1,885	1,885		1.A
3136A8-D6-4	FNR 2012-103 ZC		03/31/2021	CAPITALIZED INTEREST	XXX	26,068	26,068		1.A
3136AA-4L-6	FNR 2012-149 NZ		03/31/2021	CAPITALIZED INTEREST	XXX	16,701	16,701		1.A
3136AE-4P-9	FNR 2013-71 ZA		03/31/2021	CAPITALIZED INTEREST	XXX	57,027	57,027		1.A
3136AE-5X-1	FNR 2013-74 ZH		03/31/2021	CAPITALIZED INTEREST	XXX	57,027	57,027		1.A
3136AF-AE-4	FNR 2013-79 EZ		03/01/2021	CAPITALIZED INTEREST	XXX	79,838	79,838		1.A
3136AF-AK-0	FNR 2013-79 OZ		03/01/2021	CAPITALIZED INTEREST	XXX	30,795	30,795		1.A
3136AF-CZ-5	FNR 2013-72 ZL		02/28/2021	CAPITALIZED INTEREST	XXX	1,983	1,983		1.A
3136AF-YY-4	FNR 2013-80 VZ		03/31/2021	CAPITALIZED INTEREST	XXX	175,395	175,395		1.A
3136AG-IWJ-8	FNR 2013-108 VZ		03/31/2021	CAPITALIZED INTEREST	XXX	93,570	93,570		1.A
3136AG-NP-3	FNR 2013-103 GZ		03/01/2021	CAPITALIZED INTEREST	XXX	50,852	50,852		1.A

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
3136AG-P8-9	FNR 2013-114 Z		03/01/2021	CAPITALIZED INTEREST	XXX	101,138	101,138		1.A
3136AH-VS-6	FNR 2013-136 CZ		03/01/2021	CAPITALIZED INTEREST	XXX	44,831	44,831		1.A
3136AP-3A-8	FNR 2015-64 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	97,037	97,037		1.A
3136AQ-AN-0	FNR 2015-72 ZA		03/31/2021	CAPITALIZED INTEREST	XXX	84,032	84,032		1.A
3136AR-J3-3	FNMA.16-22		03/31/2021	CAPITALIZED INTEREST	XXX	8,669	8,669		1.A
3136AS-A9-7	FNR 2016-41 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	45,751	45,751		1.A
3136AS-CT-1	FNMA.16-24		03/31/2021	CAPITALIZED INTEREST	XXX	57,540	57,540		1.A
3136AU-4D-0	FNR 2017-8 BZ		03/31/2021	CAPITALIZED INTEREST	XXX	59,774	59,774		1.A
3136AU-HZ-7	FNR 2016-79 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	32,370	32,370		1.A
3136AU-YU-9	FNR 2016-94 ZA		03/31/2021	CAPITALIZED INTEREST	XXX	48,584	48,584		1.A
3136AV-2Z-1	FNR 2017-21 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	35,016	35,016		1.A
3136AV-JB-6	FNR 2017-4 ZC		03/31/2021	CAPITALIZED INTEREST	XXX	95,597	95,597		1.A
3136AV-PW-5	FNR 2017-10 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	8,434	8,434		1.A
3136AW-5S-2	FNR 17-52 KZ		03/31/2021	CAPITALIZED INTEREST	XXX	34,941	34,941		1.A
3136AW-A9-8	FNR 2017-45 ZK		03/31/2021	CAPITALIZED INTEREST	XXX	13,541	13,541		1.A
3136AW-Z7-5	FNR 2017-51 EZ		03/01/2021	CAPITALIZED INTEREST	XXX	25,050	25,050		1.A
3136AX-GA-7	FNR 2017-49 ZC		03/31/2021	CAPITALIZED INTEREST	XXX	149,178	149,178		1.A
3136AX-YN-9	FNR 2017-61 TZ		03/31/2021	CAPITALIZED INTEREST	XXX	83,293	83,293		1.A
3136AY-YZ-0	FNR 2017-90 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	68,618	68,618		1.A
3136B1-T7-9	FNR 2018-38 VZ		03/31/2021	CAPITALIZED INTEREST	XXX	22,828	22,828		1.A
3136B2-7H-9	FNR 2018-72 ZB		03/31/2021	CAPITALIZED INTEREST	XXX	66,454	66,454		1.A
3136B2-GE-6	FNR 2018-45 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	169,451	169,451		1.A
3136B2-NL-2	FNR 2018-53 BZ		03/31/2021	CAPITALIZED INTEREST	XXX	38,631	38,631		1.A
3136B2-SB-9	FNR 2018-47 GZ		03/31/2021	CAPITALIZED INTEREST	XXX	29,640	29,640		1.A
3136B2-UE-0	FNR 2018-55 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	66,759	66,759		1.A
3136B2-VL-0	FNR 2018-54 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	21,485	21,485		1.A
3136B3-BL-3	FNR 2018-70 CZ		03/31/2021	CAPITALIZED INTEREST	XXX	118,657	118,657		1.A
3136B3-BY-5	FNR 2018-75 ZU		03/31/2021	CAPITALIZED INTEREST	XXX	10,749	10,749		1.A
3136B3-DT-4	FNR 2018-73 BZ		03/31/2021	CAPITALIZED INTEREST	XXX	66,454	66,454		1.A
3136B3-GN-4	FNR 2018-76 ZB		03/31/2021	CAPITALIZED INTEREST	XXX	28,518	28,518		1.A
3136B3-MM-9	FNR 18-84 ZA		03/31/2021	CAPITALIZED INTEREST	XXX	62,886	62,886		1.A
3136B3-MV-9	FNR 18-84 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	34,699	34,699		1.A
3136B3-PT-1	FNR 2018-88 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	47,192	47,192		1.A
3136B3-RS-1	FNR 18-89 VZ		03/31/2021	CAPITALIZED INTEREST	XXX	32,711	32,711		1.A
3136B7-JB-8	FNR 2019-72 ZL		03/01/2021	CAPITALIZED INTEREST	XXX	15,534	15,534		1.A
3136B7-V2-4	FNR 2019-82 HZ		03/31/2021	CAPITALIZED INTEREST	XXX	55,007	55,007		1.A
3136B8-HA-0	FNR 2020-3 JZ		03/31/2021	CAPITALIZED INTEREST	XXX	27,405	27,405		1.A
3136B8-HM-4	FNR 2020-3 AZ		03/07/2021	CAPITALIZED INTEREST	XXX	9,251	9,251		1.A
3136B8-LT-4	FNR 2020-7 DZ		03/31/2021	CAPITALIZED INTEREST	XXX	81,770	81,770		1.A
3137AJ-AY-0	FHR 3955 Z		01/25/2021	CAPITALIZED INTEREST	XXX	21,842	21,842		1.A
3137B1-3B-6	FHR 4182 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	37,270	37,270		1.A
3137B2-G3-8	FHR 4206 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	38,464	38,464		1.A
3137B2-NF-3	FHR 4219 JZ		03/31/2021	CAPITALIZED INTEREST	XXX	30,348	30,348		1.A
3137B3-6D-5	FHR 4215 ZK		03/01/2021	CAPITALIZED INTEREST	XXX	33,336	33,336		1.A
3137B3-A3-2	FHR 4230 Z		01/25/2021	CAPITALIZED INTEREST	XXX	12,536	12,536		1.A
3137BF-BH-3	FHR 4413 VZ		03/01/2021	CAPITALIZED INTEREST	XXX	30,224	30,224		1.A
3137BL-EX-2	FHLMC.45-10		03/31/2021	CAPITALIZED INTEREST	XXX	190,995	190,995		1.A
3137BM-XN-1	FHR 4551 Z		03/31/2021	CAPITALIZED INTEREST	XXX	10,467	10,467		1.A
3137BS-YV-9	FHR 4630 ZL		03/31/2021	CAPITALIZED INTEREST	XXX	27,191	27,191		1.A
3137BT-RY-9	FHR 4636 ZN		03/31/2021	CAPITALIZED INTEREST	XXX	8,476	8,476		1.A
3137BV-QS-8	FHR 4657 TZ		03/01/2021	CAPITALIZED INTEREST	XXX	100,336	100,336		1.A
3137BW-RN-6	FHR 4664 TZ		03/31/2021	CAPITALIZED INTEREST	XXX	133,319	133,319		1.A
3137F1-7F-9	FHR 4693 TZ		03/01/2021	CAPITALIZED INTEREST	XXX	50,100	50,100		1.A
3137F2-ZW-9	FHR 4711 CZ		03/31/2021	CAPITALIZED INTEREST	XXX	98,598	98,598		1.A
3137F3-K6-0	FHR 4768 ZH		03/31/2021	CAPITALIZED INTEREST	XXX	57,295	57,295		1.A
3137F5-3A-5	FHR 4791 ZB		03/31/2021	CAPITALIZED INTEREST	XXX	58,509	58,509		1.A
3137FB-YC-4	FHR 4734 Z		03/31/2021	CAPITALIZED INTEREST	XXX	61,148	61,148		1.A
3137FC-4R-2	FHR 4738 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	69,403	69,403		1.A
3137FD-7H-9	FHR 4748 YZ		03/31/2021	CAPITALIZED INTEREST	XXX	48,728	48,728		1.A
3137FD-DG-4	FHR 4750 KZ		03/31/2021	CAPITALIZED INTEREST	XXX	77,965	77,965		1.A
3137FG-3P-8	FHR 4801 ZN		03/31/2021	CAPITALIZED INTEREST	XXX	281,307	281,307		1.A

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
3137FG-5H-4	FHR 4796 NZ		03/31/2021	CAPITALIZED INTEREST	XXX	159,403	159,403		1.A
3137FJ-C2-3	FHR 4833 VZ		01/25/2021	CAPITALIZED INTEREST	XXX	14,587	14,587		1.A
3137FQ-AT-0	FHR 4932 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	15,534	15,534		1.A
3137FO-HA-4	FHR 4933 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	25,841	25,841		1.A
3138LN-NE-7	FN AN9388		01/11/2021	CAPITALIZED INTEREST	XXX	1,427	1,427		1.A
3138LP-AC-0	FN AN9902		01/15/2021	CAPITALIZED INTEREST	XXX	11,553	11,553		1.A
3140FX-EK-4	FN BF0137		01/26/2021	CAPITALIZED INTEREST	XXX	18,890	18,890		1.A
3140LA-Q9-9	FN BS0479		01/02/2021	DUNCAN-WILLIAMS INC	XXX	1,020,625	1,000,000		1.A
3140LB-NF-6	FN BS1289		01/22/2021	DUNCAN-WILLIAMS INC	XXX	3,260,156	3,250,000	1,773	1.A
35563P-GE-3	SCRT 2018-3 HZ		03/31/2021	CAPITALIZED INTEREST	XXX	52,542	52,542		1.A
35563P-GK-9	SCRT 2018-3 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	206,838	206,838		1.A
35563P-HJ-1	SCRT 2018-4 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	126,111	126,111		1.A
35563P-JJ-9	SCRT 2019-1 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	46,781	46,781		1.A
35563P-LF-4	SCRT 2019-3 HZ		03/31/2021	CAPITALIZED INTEREST	XXX	7,845	7,845		1.A
35563P-MP-1	SCRT 2019-4 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	67,481	67,481		1.A
38373M-K9-0	GNMA.07-55		03/01/2021	CAPITALIZED INTEREST	XXX	32,246	32,246		1.A
38373M-P7-9	GNR 2007-77 Z		03/01/2021	CAPITALIZED INTEREST	XXX	19,885	19,885		1.A
38376G-ZD-5	GNR 2010-161 Z		03/01/2021	CAPITALIZED INTEREST	XXX	22,530	22,530		1.A
38376U-VR-7	GNR 2017-73 VZ		03/31/2021	CAPITALIZED INTEREST	XXX	25,965	25,965		1.A
38378B-SJ-9	GNR 2012-45 Z		03/01/2021	CAPITALIZED INTEREST	XXX	14,118	14,118		1.A
38378P-TP-3	GNR 2013-186 ZE		03/31/2021	CAPITALIZED INTEREST	XXX	14,919	14,919		1.A
38378U-7S-0	GNR 2013-170 ZD		03/31/2021	CAPITALIZED INTEREST	XXX	59,800	59,800		1.A
38378U-RP-4	GNR 2013-160 ZC		03/01/2021	CAPITALIZED INTEREST	XXX	7,491	7,491		1.A
38378W-MX-8	GNR 2013-113 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	154,199	154,199		1.A
38378Y-BJ-2	GNR 2013-167 HZ		03/31/2021	CAPITALIZED INTEREST	XXX	44,850	44,850		1.A
38378Y-JZ-3	GNR 2013-169 ZK		03/31/2021	CAPITALIZED INTEREST	XXX	52,325	52,325		1.A
38378Y-KD-0	GNR 2013-169 ZG		03/31/2021	CAPITALIZED INTEREST	XXX	31,247	31,247		1.A
38379F-3Y-3	GNR 2015-185 NZ		03/31/2021	CAPITALIZED INTEREST	XXX	34,761	34,761		1.A
38379W-4J-8	GNR 2016-62 MZ		03/31/2021	CAPITALIZED INTEREST	XXX	45,727	45,727		1.A
38379W-BZ-4	GNR 2016-53 HZ		01/25/2021	CAPITALIZED INTEREST	XXX	8,626	8,626		1.A
38380A-LP-0	GNR 2016-116 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	88,720	88,720		1.A
38380A-P9-2	GNR 2016-135 Z		03/31/2021	CAPITALIZED INTEREST	XXX	8,519	8,519		1.A
38380A-TY-3	GNR 2016-118 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	26,955	26,955		1.A
38380B-C3-7	GNR 2016-156 AZ		03/31/2021	CAPITALIZED INTEREST	XXX	16,995	16,995		1.A
38380K-Z0-1	GNR 2018-22 LZ		03/31/2021	CAPITALIZED INTEREST	XXX	32,740	32,740		1.A
38380U-VP-5	GNR 2018-13 PZ		03/31/2021	CAPITALIZED INTEREST	XXX	4,912	4,912		1.A
38380U-WY-5	GNR 2018-11 Z		03/31/2021	CAPITALIZED INTEREST	XXX	37,745	37,745		1.A
38380V-ES-6	GNR 2018-19 Z		03/31/2021	CAPITALIZED INTEREST	XXX	40,925	40,925		1.A
38381A-XG-6	GNR 2018-154 Z		03/31/2021	CAPITALIZED INTEREST	XXX	9,879	9,879		1.A
44236P-MC-9	HOUSTON CCD		01/22/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.B FE
515390-NQ-1	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC	XXX	601,440	1,000,000		1.B FE
515390-NR-9	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC	XXX	583,390	1,000,000		1.B FE
515390-NT-5	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC	XXX	547,920	1,000,000		1.B FE
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH		02/10/2021	PIPER JAFFRAY INC	XXX	695,865	1,500,000		1.B FE
54651T-BN-4	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO SECURITIES LLC	XXX	285,000	285,000		1.E FE
575896-WR-2	MA MASS PORT AUTH 2021C		02/04/2021	BANK OF AMERICA	XXX	2,000,000	2,000,000		1.C FE
59447T-J2-0	MICHIGAN FIN AUTH REV		01/08/2021	JEFFERIES & COMPANY INC	XXX	384,570	1,500,000		2.C FE
646140-EA-7	NJ TURNPIKE		01/22/2021	CITIGROUP GLOBAL MARKETS	XXX	1,000,000	1,000,000		1.F FE
73358X-CN-0	PORT AUTH N Y & N J		01/22/2021	BTIG, LLC	XXX	1,015,000	1,015,000		1.E FE
759136-VN-1	CO RTD SALES TAX 2021A		02/19/2021	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000		1.C FE
76221T-PC-7	RHODE ISLAND HSG & MTG FIN COR		01/14/2021	JPMORGAN SECURITIES INC	XXX	135,000	135,000		1.C FE
798136-YG-6	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000		1.F FE
798136-YH-4	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000		1.F FE
798136-YJ-0	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,860,000	1,860,000		1.F FE
798136-YK-7	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.F FE
798136-YL-5	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.F FE
798136-YM-3	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.F FE
798136-YN-1	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.F FE
798186-Q3-9	SAN JOSE CALIF		01/08/2021	STIFEL NICOLAUS	XXX	3,000,000	3,000,000		1.B FE
798544-CE-0	SAN LUIS & DELTA-MENDOTA WTR A		01/27/2021	CITIGROUP GLOBAL MARKETS INC	XXX	335,000	335,000		1.E FE
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000		1.A FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
880558-PG-0	TENNESSEE ST SCH BD AUTH		02/19/2021	VARIOUS	XXX	4,031,570	4,000,000		1 B FE
880558-PH-8	TN TSBA HIGHER ED FAC 2021A		02/22/2021	JEFFERIES & COMPANY INC.	XXX	2,009,920	2,000,000		1 B FE
91412N-BG-4	IL UNIV CHICAGO 2021B		03/03/2021	CITIGROUP GLOBAL MARKETS	XXX	20,000,000	20,000,000		1 C FE
92261U-AB-0	VENDE 2008 - 1 GZ		03/31/2021	CAPITALIZED INTEREST	XXX	153,577	153,577		1 A
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		03/01/2021	CAPITALIZED INTEREST	XXX	24,529	24,529		1 A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		01/15/2021	CAPITALIZED INTEREST	XXX	13,011	13,011		1 A
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		01/13/2021	CAPITALIZED INTEREST	XXX	56,007	56,007		1 A
BGH54L-AV-5	STRU BA-8889 ZC		03/01/2021	CAPITALIZED INTEREST	XXX	59,418	59,418		1 A
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						87,439,115	90,553,659	7,650	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
000823-AQ-7	ABPCI 2017-1A CR		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	1,000,000	1,000,000		1 F FE
000823-AS-3	ABPCI 2017-1A DR		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	1,000,000	1,000,000		2 C FE
00256D-AA-0	AASET 2019-1 A		03/04/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,659,408	2,631,677	4,215	2 B FE
00489T-AJ-5	ACR 2021-FL4 D		01/21/2021	WELLS FARGO	XXX	1,550,000	1,550,000		2 B FE
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		01/13/2021	CAPITALIZED INTEREST	XXX	3,049	3,049		1 C
009349-AX-9	ALS 2016-1 AR		01/15/2021	CAPITALIZED INTEREST	XXX	169,152	169,152		2 A PL
02209S-BM-4	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	24,852,750	25,000,000		2 B FE
02209S-BN-2	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	17,867,700	18,000,000		2 B FE
02209S-BP-7	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	16,862,300	17,000,000		2 B FE
02376A-AA-7	AAL 2017-2 AA		02/16/2021	JEFFERIES & COMPANY INC.	XXX	2,587,598	2,594,083	29,691	2 A FE
03115A-AC-7	AMFAM HOLDINGS INC		03/09/2021	VARIOUS	XXX	10,003,289	10,000,000		2 B FE
03329T-AG-9	ANCHF 2016-4A AR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	36,500,000	36,500,000		1 A FE
03329T-AJ-3	ANCHF 2016-4A BR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	7,000,000	7,000,000		1 D FE
03329T-AL-8	ANCHF 2016-4A CR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	2,000,000	2,000,000		1 G FE
03330E-AJ-3	ANCHF 2016-3A A A1R		01/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	15,000,000	15,000,000		1 A FE
03330E-AN-4	ANCHF 2016-3A A BR		01/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	2,500,000	2,500,000		1 D FE
03330E-AQ-7	ANCHF 2016-3A A CR		01/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,000,000	1,000,000		1 G FE
036752-AS-2	ANTHEM INC		03/08/2021	JPMORGAN SECURITIES INC.	XXX	14,945,400	15,000,000		2 B FE
037833-EF-3	APPLE INC		02/24/2021	JPMORGAN SECURITIES INC.	XXX	922,000	1,000,000	1,325	1 B FE
03789X-AD-0	DIN 2019-1A A21		01/22/2021	BARCLAYS CAPITAL INC	XXX	451,119	448,875	2,667	2 B FE
04546K-AA-6	AASET 2018-2A A		01/28/2021	BANK OF AMERICA	XXX	1,072,679	1,067,343	1,981	2 B FE
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC		01/22/2021	MORGAN STANLEY & CO LLC	XXX	954,005	840,000	3,903	1 G FE
06051G-JA-8	BANK OF AMERICA CORP		01/22/2021	BTIG, LLC	XXX	961,537	795,000	11,361	1 G FE
084423-AV-4	WR BERKLEY CORPORATION		03/09/2021	CREDIT SUISSE FIRST BOSTON	XXX	8,464,980	8,500,000		2 A FE
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		01/06/2021	VARIOUS	XXX	28,248,107	28,750,000		1 C FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		01/22/2021	GOLDMAN SACHS & CO	XXX	961,978	970,000	12,287	1 F FE
11135F-BG-5	BROADCOM INC		01/04/2021	SUNT	XXX	308,661	310,000		2 C FE
11135F-BJ-9	BROADCOM INC		01/04/2021	MORGAN STANLEY	XXX	26,906,580	27,000,000		2 C FE
11271R-AB-5	BROOKFIELD FINANCE LLC		01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	1,473,220	1,400,000	13,819	1 G FE
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		02/24/2021	CITIGROUP GLOBAL MARKETS	XXX	3,545,940	3,000,000	24,554	1 G FE
12479R-AF-4	CAUTO 2017-1A A3		01/15/2021	CAPITALIZED INTEREST	XXX	78,747	78,747		1 E FE
125523-CQ-1	CIGNA CORP		03/01/2021	JPMORGAN SECURITIES INC.	XXX	7,956,640	8,000,000		2 B FE
12646U-AA-6	CSMC 2013-IVR1 A1		01/15/2021	CAPITALIZED INTEREST	XXX	315,883	315,883		1 D FM
130331-AA-9	CAHFA 2018-K PT		01/13/2021	CAPITALIZED INTEREST	XXX	2,030	2,030		1 B FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		01/25/2021	BANK OF AMERICA	XXX	1,093,750	1,000,000	2,125	3 C FE
14855J-AD-7	CLAST 2016-1 C		01/13/2021	CAPITALIZED INTEREST	XXX	12,390	12,390		5 B FE
14855M-AA-6	CLAST 2019-1A A		03/25/2021	MORGAN STANLEY	XXX	1,189,507	1,189,231	1,835	2 B FE
14856G-AA-8	CLAST 2021-1A A		03/17/2021	VARIOUS	XXX	35,266,212	35,267,192		1 F FE
14856G-AB-6	CLAST 2021-1A B		01/20/2021	GOLDMAN SACHS & CO	XXX	3,499,894	3,500,000		2 B FE
15674E-AC-6	CERB 2021-1A B		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	2,000,000	2,000,000		1 C FE
15674E-AE-2	CERB 2021-1A C		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	2,000,000	2,000,000		1 G FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA		03/08/2021	JPMORGAN SECURITIES INC.	XXX	5,000,000	5,000,000		3 B FE
161175-CA-0	CHARTER COMM OPT LLC/CAP		02/18/2021	MORGAN STANLEY	XXX	8,995,590	9,000,000		2 C FE
166756-AX-4	CHEVRON USA INC		03/19/2021	VARIOUS	XXX	5,686,217	5,000,000	83,883	1 D FE
191216-DL-1	COCA-COLA CO		03/01/2021	GOLDMAN SACHS & CO	XXX	984,020	1,000,000		1 E FE
20030N-CN-9	COMCAST CORPORATION		01/22/2021	GOLDMAN SACHS & CO	XXX	960,714	675,000	9,374	1 G FE
219350-BQ-7	CORNING INC		01/15/2021	CREDIT SUISSE FIRST BOSTON	XXX	669,580	500,000	4,920	2 A FE
22945D-AL-7	CSAIL 2019-C15 XA		01/15/2021	CAPITALIZED INTEREST	XXX	8,385			1 A FE
23166M-AA-1	CUSHMAN & WAKEFIELD US		01/20/2021	MARKETAXESS	XXX	142,025	130,000	1,633	4 A FE
25257A-AQ-7	DIMND 2019-1A BR		03/08/2021	WELLS FARGO	XXX	8,750,000	8,750,000		1 C FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
26875P-AT-8	EOG RESOURCES INC.		01/22/2021	MORGAN STANLEY & CO LLC.	XXX	958,030	725,000	10,068	1.G FE
30231G-BF-8	EXXON MOBIL CORP		01/05/2021	CROSSROADS	XXX	2,462,240	2,000,000	25,597	1.D FE
30610G-AA-1	FLCON 2019-1 A		03/17/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,556,101	1,551,988	1,655	2.B FE
3136A7-TU-6	FNR 2012-80 NZ		03/31/2021	CAPITALIZED INTEREST	XXX	55,663	55,663		1.A
3136B7-M5-7	FNR 2019-77 JZ		03/31/2021	CAPITALIZED INTEREST	XXX	10,496	10,496		1.A
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		02/24/2021	VARIOUS	XXX	13,900,449	14,000,000		2.B FE
35563P-BX-6	SCRT 2017-3 HT		01/15/2021	CAPITALIZED INTEREST	XXX	26,067	26,067		1.A
36259B-AE-7	OPMT 2019-FL2 B		01/27/2021	JPMORGAN SECURITIES INC.	XXX	99,875	100,000	39	1.D FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD.		02/09/2021	HSBC SECURITIES, INC.	XXX	33,150,000	33,150,000		1.C FE
38138J-AG-8	GLM 2021-9A C		01/22/2021	BANK OF AMERICA	XXX	1,000,000	1,000,000		1.F FE
38138J-AJ-2	GLM 2021-9A D		01/22/2021	BANK OF AMERICA	XXX	3,500,000	3,500,000		2.C FE
41984L-AA-5	HAWAIIAN BRAND INTELLECT		01/28/2021	BARCLAYS CAPITAL INC.	XXX	994,490	1,000,000		4.A Z
42704R-AG-6	HERA 2021-FL1 C		02/10/2021	CITIGROUP GLOBAL MARKETS	XXX	1,000,000	1,000,000		1.G Z
431571-AE-8	HILLENBRAND INC.		02/24/2021	HSBC SECURITIES, INC.	XXX	2,000,000	2,000,000		3.A FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA	XXX	22,000,000	22,000,000		3.B FE
43734L-AA-4	HOME POINT CAPITAL INC.		01/29/2021	VARIOUS	XXX	4,011,875	4,000,000	1,806	4.B FE
458140-BN-9	INTEL CORPORATION		01/22/2021	BARCLAYS CAPITAL INC.	XXX	960,807	670,000	11,147	1.E FE
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC.		02/24/2021	VARIOUS	XXX	15,964,270	16,000,000	94	2.B FE
46651T-AA-9	HENDR 2018-1A A		01/11/2021	BARCLAYS CAPITAL INC.	XXX	4,661,691	4,066,906	11,830	1.A FE
470170-AA-9	JAMAICA MERCHANT VOUC 5.875 08JUL22		01/15/2021	CAPITALIZED INTEREST	XXX	278,475	278,475		3.A FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		01/21/2021	BANK OF AMERICA	XXX	1,042,500	1,000,000	18,500	3.B FE
489399-AM-7	KENNEDY-WILSON INC.		01/28/2021	BANK OF AMERICA	XXX	5,000,000	5,000,000		4.A FE
49271V-AM-2	KEURIG DR PEPPER INC.		03/01/2021	GOLDMAN SACHS & CO.	XXX	2,490,600	2,500,000		2.B FE
50077L-AB-2	KRAFT HEINZ FOODS CO.		01/19/2021	BARCLAYS CAPITAL INC.	XXX	234,563	225,000	1,367	3.A FE
50077L-AX-4	KRAFT HEINZ FOODS CO.		01/21/2021	CONVERSION BROKER	XXX	11,332,866	12,694,000		3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO.		01/21/2021	VARIOUS	XXX	4,540,478	4,250,000	15,438	3.A FE
50077L-BJ-4	KRAFT HEINZ FOODS CO.		01/21/2021	CONVERSION BROKER	XXX	8,351,102	8,150,000		3.A FE
50212Y-AD-6	LPL HOLDINGS INC.		03/04/2021	JPMORGAN SECURITIES INC.	XXX	20,000,000	20,000,000		3.B FE
52473N-AA-6	LEGENDS HOSPITALITY HOLDINGS		01/14/2021	GOLDMAN SACHS & CO.	XXX	1,000,000	1,000,000		4.C FE
53079E-BL-7	LIBERTY MUTUAL GROUP INC.		01/27/2021	BANK OF AMERICA	XXX	53,000,000	53,000,000		3.A FE
53946C-AE-9	LNCR 2021-CRE4 C		01/28/2021	JPMORGAN SECURITIES INC.	XXX	2,100,000	2,100,000		1.G FE
55821U-AE-4	MDPK 2021-48A C		01/15/2021	JPMORGAN SECURITIES INC.	XXX	1,500,000	1,500,000		1.F FE
55821U-AG-9	MDPK 2021-48A D		01/15/2021	JPMORGAN SECURITIES INC.	XXX	3,000,000	3,000,000		2.C FE
55955K-AE-4	MAGNE 2021-29A C		02/05/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000		1.F FE
55955K-AG-9	MAGNE 2021-29A D		02/05/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		2.C FE
626738-AF-5	MURPHY OIL USA INC.		01/21/2021	RBC DAIN RAUSCHER	XXX	2,950,000	2,950,000		3.B FE
63681#-AA-8	CTL - NAT LOGISTICS PT FUNDED		03/22/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	6,532,726	6,532,726		1.D FE
64134J-AE-3	NEUB 2021-40A C		01/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,000,000	1,000,000		1.F FE
64134J-AG-8	NEUB 2021-40A D		01/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,700,000	1,700,000		2.C FE
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		03/15/2021	MORGAN STANLEY & CO LLC.	XXX	99,652	100,000		1.C FE
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION		02/19/2021	JPMORGAN SECURITIES INC.	XXX	923,750	1,000,000	8,736	3.C FE
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		02/25/2021	CITIGROUP GLOBAL MARKETS	XXX	862,500	1,000,000	1,822	3.C FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		02/18/2021	JPMORGAN SECURITIES INC.	XXX	1,456,125	1,650,000	30,223	3.C FE
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		03/01/2021	JPMORGAN SECURITIES INC.	XXX	1,815,000	2,000,000	2,389	3.C FE
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		02/23/2021	JPMORGAN SECURITIES INC.	XXX	1,210,000	1,000,000	15,458	3.C FE
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATION		02/12/2021	JPMORGAN SECURITIES INC.	XXX	1,100,000	1,000,000	26,178	3.B FE
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		02/18/2021	JPMORGAN SECURITIES INC.	XXX	3,100,625	2,750,000	28,073	3.B FE
67578F-AE-7	OCT49 2020-5A C		01/02/2021	GOLDMAN SACHS & CO.	XXX	1,000,000	1,000,000		1.F FE
67578F-AG-2	OCT49 2020-5A D		01/02/2021	GOLDMAN SACHS & CO.	XXX	2,000,000	2,000,000		2.C FE
68389X-BY-0	ORACLE CORPORATION		01/22/2021	CITIGROUP GLOBAL MARKETS INC	XXX	992,973	860,000	10,577	2.A FE
68389X-BZ-7	ORACLE CORPORATION		03/22/2021	WELLS FARGO	XXX	38,240,510	38,500,000		2.A FE
69290L-AG-2	PFP 2021-7 C		03/03/2021	WELLS FARGO	XXX	1,000,000	1,000,000		1.G FE
69290L-AJ-6	PFP 2021-7 D		03/03/2021	WELLS FARGO	XXX	4,000,000	4,000,000		2.B FE
69701Y-AE-2	PSTAT 2021-1A B		01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	2,000,000	2,000,000		1.E FE
69701Y-AG-7	PSTAT 2021-1A C		01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	1,000,000	1,000,000		2.A FE
714046-AJ-8	PERKINELMER INC.		03/04/2021	JPMORGAN SECURITIES INC.	XXX	10,999,890	11,000,000		2.B FE
71677K-AA-6	PETSMART INC/PETSMART F I		01/29/2021	BARCLAYS CAPITAL INC.	XXX	6,000,000	6,000,000		4.A FE
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC.		01/22/2021	MORGAN STANLEY & CO LLC.	XXX	954,701	730,000	7,019	1.F FE
73939V-AA-2	POWERTeam SERVICES LLC		01/26/2021	VARIOUS	XXX	693,782	625,000	16,153	4.C FE
75405R-AC-7	RPRO 2005-1A B		01/15/2021	CAPITALIZED INTEREST	XXX	27,541	27,541		1.D FE
835898-AH-0	SOTHEBYS		01/27/2021	PARIBAS	XXX	543,750	500,000	5,941	4.A FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
842400-GY-3	SOUTHERN CALIFORNIA EDISON COMPANY		01/05/2021	WELLS FARGO SECURITIES LLC	XXX	993,070	1,000,000		1.G FE
857740-AE-4	SPST 2021-WL1 E		01/19/2021	JEFFERIES & COMPANY INC.	XXX	1,000,000	1,000,000		2.C FE
857740-AF-1	SPST 2021-WL1 F		01/19/2021	JEFFERIES & COMPANY INC.	XXX	1,000,000	1,000,000		2.C FE
86171#-AA-6	STONE POINT CAPITAL LLC		02/18/2021	GOLDMAN SACHS & CO.	XXX	27,000,000	27,000,000		1.F PL
88059F-CG-4	TVA PRIN STRIP		01/04/2021	CROSSROADS	XXX	646,640	2,000,000		1.A
88315L-AG-3	TMCL 2020-2A A		02/05/2021	CAPITALIZED INTEREST	XXX	875	875		1.F FE
88732J-AY-4	TIME WARNER CABLE INC.		01/06/2021	RBC DAIN RAUSCHER	XXX	1,293,750	1,000,000	8,649	2.C FE
90139A-AB-8	CL-DAL 2020 B		01/13/2021	CAPITALIZED INTEREST	XXX	10,738	10,738		3.A PL
92343V-GK-4	VERIZON COMMUNICATIONS INC.		03/11/2021	MORGAN STANLEY	XXX	25,984,920	26,000,000		2.A FE
92915U-AQ-7	VOYA 2017-2A CR		03/26/2021	NATIXIS CAPITAL MARKETS	XXX	5,250,000	5,250,000		2.B Z
94354K-AA-8	WAAV 2019-1 A		03/29/2021	CREDIT SUISSE FIRST BOSTON	XXX	462,677	461,293	737	2.A FE
95000U-2M-4	WELLS FARGO & COMPANY		01/22/2021	MORGAN STANLEY & CO LLC	XXX	963,998	700,000	10,917	2.A FE
96926G-AC-7	RICE UNIVERSITY		02/22/2021	VARIOUS	XXX	3,496,973	3,000,000	29,486	1.A FE
97770*-AA-2	WOLFENT 2021-1 A		03/19/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	60,000,000	60,000,000		2.B PL
97770*-AB-0	WOLFENT 2021-1 B		03/19/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	39,000,000	39,000,000		3.B PL
BGH316-1A-2	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR		01/15/2021	CAPITALIZED INTEREST	XXX	302,857	302,857		2.B PL
BGH402-R9-7	CVS LEASE PASS THROUGH TRUST		01/11/2021	CAPITALIZED INTEREST	XXX	2,861	2,861		2.A
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		01/15/2021	CAPITALIZED INTEREST	XXX	43,216	43,216		1.E
BGH6TB-M1-1	BARRY-WEHMILLER COMPANIES INC.		01/02/2021	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.C PL
BGH6XU-WX-3	PROJECT H2OYA CLASS A		01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	16,000,000	16,000,000		1.D Z
BGH6XU-XH-7	PROJECT H2OYA CLASS B		01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	14,000,000	14,000,000		2.B Z
BGH6YW-CR-3	CTL - NAT LOGISTICS PT MI FUNDED		01/20/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	6,174,540	6,174,540		1.D FE
BGH704-UL-3	LENDLEASE ARMY PRA TL		01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	23,241,000	23,241,000		1.F Z
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		01/26/2021	GOLDMAN SACHS & CO.	XXX	65,000,000	65,000,000		1.D PL
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		01/26/2021	GOLDMAN SACHS & CO.	XXX	13,000,000	13,000,000		1.D PL
BGH72C-93-7	DYAL IV ISSUER A		02/05/2021	GOLDMAN SACHS & CO.	XXX	7,150,000	7,150,000		1.G Z
BGH72C-9C-7	DYAL IV ISSUER B		02/05/2021	GOLDMAN SACHS & CO.	XXX	3,850,000	3,850,000		1.G Z
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		02/19/2021	MIZUHO SECURITIES USA INC.	XXX	70,000,000	70,000,000		2.B FE
BGH74T-8C-9	CEAMER FINANCE LLC		03/12/2021	GOLDMAN SACHS & CO.	XXX	12,740,000	13,000,000		2.B Z
U4034G-AA-1	GGBRZ 4 1/4 01/21/30		03/23/2021	ZUERCHER KANTONALBANK	XXX	655,650	620,000	4,684	2.C FE
11271L-AB-8	BROOKFIELD FINANCE INC	A	01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	2,503,620	2,000,000	33,422	1.G FE
11271L-AF-9	BROOKFIELD FINANCE INC	A	01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	1,062,930	1,000,000	11,667	1.G FE
303901-BH-4	FAIRFAX FINANCIAL HOLDINGS LTD	A	03/01/2021	BANK OF AMERICA	XXX	1,997,300	2,000,000		2.C FE
86828L-AC-6	SUPERIOR PLUS/GEN PRTRN	A	03/01/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000		3.C FE
001406-AA-5	AIM 2015-1A A1	D	01/31/2021	CAPITALIZED INTEREST	XXX	304,243	304,243		3.C FE
00946A-AB-0	AIRPORT AUTHORITY HONG KONG	D	01/28/2021	HSBC SECURITIES, INC	XXX	14,956,650	15,000,000		1.B FE
013822-AG-6	ALCOA NEDERLAND HOLDING BV	D	03/08/2021	MORGAN STANLEY	XXX	5,000,000	5,000,000		3.A FE
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	01/13/2021	CAPITALIZED INTEREST	XXX	5,513	5,513		1.G PL
05601H-AJ-3	BSPRT 2021-FL6 D	D	03/15/2021	WELLS FARGO	XXX	2,000,000	2,000,000		2.B FE
10552T-AH-0	BRFSBZ 5 3/4 09/21/50	D	02/05/2021	VARIOUS	XXX	3,737,612	3,540,000	77,517	3.B FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	02/26/2021	VARIOUS	XXX	1,058,790	991,295	1,989	1.G FE
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	01/11/2021	BARBK	XXX	949,725	810,000	19,004	2.C FE
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	D	03/02/2021	MORGAN STANLEY	XXX	8,000,000	8,000,000		2.A FE
279158-AE-9	ECOPET 7 3/8 09/18/43	D	02/10/2021	MERRILL LYNCH INT'L LTD	XXX	657,500	500,000	14,750	2.C FE
36321P-AC-4	GALAXY PIPELINE ASSETS	D	02/09/2021	VARIOUS	XXX	10,347,538	10,060,000	75,234	1.C FE
40049J-BA-4	TELVIS 5 05/13/45	D	02/04/2021	HSBC HOLDINGS PLC	XXX	2,402,922	2,060,000	24,132	2.A FE
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	02/08/2021	VARIOUS	XXX	5,595,754	4,620,000	50,823	2.A FE
43858A-AE-0	HONG KONG (GOVERNMENT OF)	D	01/26/2021	HSBC SECURITIES, INC	XXX	13,833,680	14,000,000		1.D FE
556079-AD-3	MACQUARIE BANK LTD	D	02/25/2021	VARIOUS	XXX	15,936,460	16,000,000		2.B FE
632525-AW-1	NATIONAL AUSTRALIA BANK	D	01/05/2021	GOLDMAN SACHS & CO	XXX	49,000,000	49,000,000		2.A FE
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/21/2021	VARIOUS	XXX	16,499,119	16,500,000	764	1.G FE
715638-DS-8	PERU (REPUBLIC OF)	D	03/03/2021	BANK OF AMERICA	XXX	18,300,040	19,000,000		2.A FE
716743-AR-0	PETRONAS CAPITAL LTD	D	01/11/2021	MACL	XXX	403,450	320,000	3,316	1.G FE
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBN	XXX	5,500,000	5,500,000		1.G FE
88032X-AW-4	TENONT 3.29 06/03/60	D	02/09/2021	VARIOUS	XXX	8,537,485	8,620,000	52,399	1.E FE
88323A-AD-4	TOPTB 5 3/8 11/20/48	D	02/08/2021	VARIOUS	XXX	10,413,604	8,540,000	100,536	2.B FE
88323A-AE-2	TOPTB 3 1/2 10/17/49	D	02/09/2021	VARIOUS	XXX	2,993,968	3,200,000	35,214	2.B FE
88323A-AH-5	TOPTB 3 3/4 06/18/50	D	02/05/2021	VARIOUS	XXX	2,428,010	2,460,000	12,944	2.B FE
898339-AB-2	FIBRA UNO	D	01/06/2021	BTIG, LLC	XXX	728,183	620,000	18,973	2.B FE
91912E-AA-3	VALEBZ 5 5/8 09/11/42	D	02/08/2021	VARIOUS	XXX	7,111,050	5,420,000	125,130	2.C FE
A8372T-AC-2	SUZANO 7 03/16/47	D	02/09/2021	VARIOUS	XXX	6,999,644	5,180,000	144,430	2.C FE

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BGH396-MZ-6	CIC RECEIVABLES MASTER 4.89 07/02/21	D	01/15/2021	CAPITALIZED INTEREST	XXX	140,025	140,025		2 A FE
BGH510-49-3	AVOLON 2017-1 LOANS	D	01/13/2021	CAPITALIZED INTEREST	XXX	1,011	1,011		1 G PL
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES	D	01/13/2021	CAPITALIZED INTEREST	XXX	12,811	12,811		1 G PL
BGH70H-5R-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN	B	01/08/2021	DIRECT	XXX	5,514,672	5,284,543		2 C Z
000000-00-0	REPUBLIC OF CHILE	D	03/30/2021	GOLDMAN SACHS & CO.	XXX	24,000,000	24,000,000		1 F FE
G2440J-AG-0	GGBRZ 7 1/4 04/16/44	D	02/08/2021	VARIOUS	XXX	2,288,500	1,600,000	36,331	2 C FE
G24524-BF-9	COGARD 4.8 08/06/30	D	02/11/2021	VARIOUS	XXX	1,329,625	1,240,000	16,184	2 C FE
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	02/04/2021	VARIOUS	XXX	2,796,220	2,620,000	38,787	2 B FE
G463PS-AK-0	HRINTH 4.95 11/07/47	D	03/29/2021	VARIOUS	XXX	9,461,465	8,600,000	110,418	2 A FE
M28505-AF-8	DPWDU 4.7 09/30/49	D	02/09/2021	VARIOUS	XXX	7,004,893	6,100,000	102,859	2 C FE
N15516-AE-2	BRASKM 5 7/8 01/31/50	D	02/04/2021	MORGAN STANLEY & CO. INTERNATI	XXX	2,461,669	2,380,000	2,834	3 A FE
N57445-AB-9	MINCAP 5 5/8 08/10/37	D	02/11/2021	VARIOUS	XXX	9,012,399	8,220,000	207,497	2 C FE
N7163R-AD-5	PRXNA 4.027 08/03/50	D	01/22/2021	CITIBANK N.A. LONDON	XXX	904,140	900,000	17,417	2 C FE
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	02/08/2021	VARIOUS	XXX	14,847,835	15,340,000	98,268	2 C FE
P0156P-AC-3	ALFAA 6 7/8 03/25/44	D	02/08/2021	VARIOUS	XXX	4,437,863	3,380,000	86,897	3 A FE
P01703-AC-4	ALPEKA 4 1/4 09/18/29	D	03/24/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	426,000	400,000	378	3 A FE
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP.	D	02/05/2021	J.P. MORGAN SECURITIES INC.	XXX	1,209,000	1,200,000	26,450	3 B FE
P2195V-AQ-8	CELARA 5 1/2 04/30/49	D	02/17/2021	VARIOUS	XXX	4,926,895	4,020,000	65,172	2 C FE
P2195V-AS-4	CELARA 5.15 01/29/50	D	02/04/2021	VARIOUS	XXX	5,551,200	4,720,000	57,577	2 C FE
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D	02/01/2021	LAR	XXX	2,114,000	1,600,000	50,350	2 C FE
P55409-AB-5	PENOMX 5.65 09/12/49	D	02/08/2021	HSBC HOLDINGS PLC	XXX	2,290,500	1,800,000	41,810	2 B FE
P55409-AC-3	PENOMX 4 3/4 08/06/50	D	02/08/2021	VARIOUS	XXX	7,482,059	6,560,000	23,091	2 B FE
P56145-AB-4	IENOVA 4 7/8 01/14/48	D	02/05/2021	VARIOUS	XXX	5,682,950	5,320,000	17,669	2 B FE
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SA	D	02/05/2021	VARIOUS	XXX	6,036,030	5,660,000	106,250	2 B FE
P57908-AH-1	ORBIA 5 1/2 01/15/48	D	02/08/2021	VARIOUS	XXX	6,963,590	5,860,000	20,581	2 C FE
P6777M-AB-8	SOCOMX 4 1/2 01/26/50	D	02/08/2021	VARIOUS	XXX	4,947,250	4,400,000	7,700	2 A FE
P8718A-AM-8	SOM 4 1/4 01/22/50	D	02/16/2021	VARIOUS	XXX	4,342,574	3,760,000	10,240	2 A FE
P9401C-AB-8	FUNOTR 6.39 01/15/50	D	02/09/2021	VARIOUS	XXX	9,299,688	7,840,000	34,614	2 B FE
P98088-AA-8	VOTORA 7 1/4 04/05/41	D	02/22/2021	VARIOUS	XXX	2,834,806	2,045,000	55,902	2 C FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,407,677,424	1,385,990,335	2,551,676	XXX
Bonds - Unaffiliated Bank Loans									
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		02/09/2021	DIRECT	XXX	295,068	298,286	1,230	1 G FE
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		02/09/2021	DIRECT	XXX	4,154,686	4,200,000	44,100	1 G FE
62909C-AD-7	NES GLOBAL TALENT FINANCE US 1LTL		01/11/2021	CREDIT SUISSE FIRST BOSTON	XXX	92,250	100,000		4 B PL
87221#-AA-4	TAUC MANAGEMENT T/L		02/12/2021	DIRECT	XXX	5,272,114	5,352,400		1 F FE
BGH5D5-07-6	FLORENCE (KERRIDGE) USD 1L TL		01/11/2021	CAPITALIZED INTEREST	XXX	1,513	1,513		4 C
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		02/17/2021	CROSSROADS	XXX	95,680	99,927		4 C FE
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL		01/07/2021	CROSSROADS	XXX	397,375	425,000		4 B PL
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		03/19/2021	INTERNAL BROKER FOR BORROWING TL	XXX	722,256	722,256		5 B G1
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		03/22/2021	INTERNAL BROKER FOR BORROWING TL	XXX	442,668	442,668		5
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		01/27/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,040,000	2,040,000		5 B G1
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		02/10/2021	INTERNAL BROKER FOR BORROWING TL	XXX	160,000	160,000		4 B Z
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		03/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	279,000	279,000		5 B G1
BGH6H3-EG-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		01/29/2021	INTERNAL BROKER FOR BORROWING TL	XXX	64,286	64,286		4 B Z
BGH6V9-FF-0	SOVOS (TAXWARE) 1L DDTL INCR FUNDED		03/29/2021	INTERNAL BROKER FOR BORROWING TL	XXX	3,389,831	3,389,831		4 A PL
BGH6W0-JW-0	WELLSKY 1L TL CL		01/02/2021	BANK OF MONTREAL	XXX	15,760,000	16,000,000		4 B FE
BGH706-6W-1	ALLO COMMUNICATIONS 1L TL		01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	1,728,125	1,750,000		4 B Z
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		01/29/2021	JEFFERIES & COMPANY INC.	XXX	1,002,500	1,000,000		4 C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		01/26/2021	BARCLAYS CAPITAL INC.	XXX	4,000,000	4,000,000		4 C FE
BGH71R-WP-0	MB2 1L TL CL		01/28/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	17,349,085	17,703,148		4 B Z
BGH71Z-PJ-9	PETSMART 1L TL CL		01/29/2021	JPMORGAN SECURITIES INC.	XXX	15,840,000	16,000,000		4 A FE
BGH72H-OJ-0	OIL CHANGER 1L TL		02/05/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	5,276,103	5,402,985		5 B Z
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		02/05/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	548,015	561,194		5 B Z
BGH734-YS-1	BIMINI GROUP 1L TL CL		02/17/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	9,313,090	9,551,887		4 B Z
BGH736-PL-1	FRANCHISE 1L TL		02/24/2021	JPMORGAN SECURITIES INC.	XXX	12,870,000	13,000,000		3 C FE
BGH4PR-PX-2	PET HOLDINGS ULC DDTL FUNDED	A	01/11/2021	CAPITALIZED INTEREST	XXX	16,146	16,146		2 C PL
BGH6Y8-E6-0	BARENZ 1L TL CL USD	D	01/02/2021	CORA	XXX	1,683,000	1,700,000		4 B FE
8299999 - Bonds - Unaffiliated Bank Loans						102,792,791	104,260,527	45,330	XXX

E04.6

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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, Modifier and SVO Administrative Symbol
8399997 - Bonds - Subtotals - Bonds - Part 3						1,837,499,516	1,817,426,521	3,932,566	XXX
8399999 - Bonds - Subtotals - Bonds						1,837,499,516	1,817,426,521	3,932,566	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
06055H-60-8	BANK OF AMERICA CORP		01/21/2021	BANK OF AMERICA	1,680,000.000	42,000.000			2 C FE
29452E-40-8	EQUITABLE HOLDINGS INC		01/05/2021	WELLS FARGO	280,000.000	7,000.000			2 C FE
33616C-74-6	FIRST REPUBLIC BANK		01/28/2021	BANK OF AMERICA	1,360,000.000	34,000.000			2 C FE
48128B-58-0	JPMORGAN CHASE & CO		03/10/2021	JPMORGAN SECURITIES INC	360,000.000	9,000.000			2 B FE
EP0597-73-2	PARTNERRE LTD	D	03/09/2021	BANK OF AMERICA	360,000.000	9,000.000			2 B FE
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						101,000,000	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
084423-87-0	WR BERKLEY CORPORATION		02/03/2021	MORGAN STANLEY	480,000.000	12,000.000			2 C FE
50149X-AA-2	KUVARE US HOLDINGS INC		02/11/2021	RBC DAIN RAUSCHER	11,000,000.000	11,000.000			2 C FE
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						23,000,000	XXX	0	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						124,000,000	XXX	0	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						124,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
194170-20-5	COLICITY INC		03/25/2021	GOLDMAN SACHS & CO	55,256.000	552,495	XXX		XXX
382863-20-7	GORES HOLDINGS VIII INC		02/25/2021	DEUTSCHE BANK SECURITIES INC	671,642.000	6,716,420	XXX		XXX
38286R-10-5	GORES HOLDINGS VI INC-A		02/19/2021	CONVERSION BROKER	239,351.000	2,249,098	XXX		XXX
38286R-11-3	GORES HOLDINGS VI A -CW27		02/19/2021	CONVERSION BROKER	47,869.000	144,412	XXX		XXX
38286T-20-0	GORES HOLDINGS VII INC		02/23/2021	DEUTSCHE BANK SECURITIES INC	1,045,225.000	10,452,250	XXX		XXX
382870-20-2	GORES TECHNOLOGY PARTNERS INC		03/12/2021	DEUTSCHE BANK SECURITIES INC	656,644.000	6,566,440	XXX		XXX
38287L-20-6	GORES TECHNOLOGY PARTNERS II INC		03/12/2021	DEUTSCHE BANK SECURITIES INC	1,198,860.000	11,988,600	XXX		XXX
48253T-20-8	KKR ACQUISITION HOLDINGS I CORP		03/25/2021	CITIGROUP GLOBAL MARKETS	1,299,784.000	12,997,808	XXX		XXX
74981W-20-6	RXR ACQUISITION CORP		03/31/2021	GOLDMAN SACHS & CO	285,906.000	2,855,808	XXX		XXX
SBMDVJ-95-9	SOARING EAGLE ACQUISITION CO		03/25/2021	GOLDMAN SACHS & CO	171,176.000	1,711,727	XXX		XXX
SBMYVY-P4-1	MSD ACQUISITION CORP		03/25/2021	GOLDMAN SACHS & CO	214,262.000	2,142,489	XXX		XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						58,377,547	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		03/19/2021	VARIOUS	80,250.617	80,266	XXX		XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		03/31/2021	DIRECT	168,468.420	168,468	XXX		XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						248,734	XXX	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						58,626,281	XXX	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						58,626,281	XXX	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						182,626,281	XXX	0	XXX
9999999 Totals						2,020,125,797	XXX	3,932,566	XXX

E04.7

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
3130AD-JG-8	FHLB 3.50 01/33-01/21 (A)		01/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	33,150,000	33,150,000	33,100,275	33,107,970		202		202		33,108,172		41,828	41,828	580,125	01/27/2033	1 A
3130AD-JS-2	FHLB 3.37 02/30-02/21 (A)		02/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	28,500,000	28,500,000	28,500,000	28,500,000				0		28,500,000			0	480,225	02/12/2030	1 A
3130AF-N5-2	FHLB 3.875 01/29-01/21 (A)		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	58,125	01/04/2029	1 A
3130AF-NX-1	FHLB 4.15 01/36-01/21 (A)		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	7,997,000	7,997,249		5		5		7,997,254		2,746	2,746	166,000	01/15/2036	1 A
3130AF-SW-0	FHLB 4.22 01/39-01/21 (A)		01/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	31,650	01/28/2039	1 A
3130AF-VM-6	FHLB 3.5 02/29-02/21 (A)		02/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,900,000	3,900,000	3,900,000	3,900,000				0		3,900,000			0	68,250	02/22/2029	1 A
3130AF-WN-3	FHLB 3.90 02/36-02/21 (QB)		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	78,000	02/25/2036	1 A
3133EJ-AF-6	FFCB 3.54 01/38-01/21 (A)		01/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,500,000	11,500,000	10,939,260	10,987,559		1,404		1,404		10,988,963		511,037	511,037	203,550	01/25/2038	1 A
3133EJ-CB-3	FFCB 3.75 02/38-02/21 (A)		02/08/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,500,000	4,500,000	4,494,375	4,494,955		22		22		4,494,976		5,024	5,024	84,375	02/08/2038	1 A FE
3133EJ-ED-7	FFCB 3.78 03/33-03/21 (A)		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,100,000	10,100,000	10,100,000	10,100,000				0		10,100,000			0	190,890	03/01/2033	1 A
3133EJ-FH-7	FFCB 3.875 03/39-03/21 (A)		03/08/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	29,063	03/08/2038	1 A FE
3133EJ-GN-3	FFCB 3.75 03/33-03/21 (A)		03/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	7,340,000	7,340,000	7,310,640	7,314,966		332		332		7,315,298		24,702	24,702	137,625	03/15/2033	1 A
3133EL-GC-2	FFCB 3.03 01/40-01/21		01/06/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	13,000,000	13,000,000	12,996,304	12,996,439		2		2		12,996,440		3,560	3,560	196,950	01/06/2040	1 A
3133EL-HJ-6	FFCB 3.0 01/40-01/21 (A)		01/27/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	150,000	01/27/2040	1 A
31358D-DR-2	FNMA		03/08/2021	FHN	XXX	6,384,344	7,540,000	5,369,460	5,657,175		32,851		32,851		5,690,026		694,318	694,318		05/15/2030	1 A
31358D-DS-0	FNMAP 0.0 11/30		03/08/2021	FHN	XXX	7,490,668	8,970,000	5,361,997	6,391,603		41,580		41,580		6,433,182		1,057,485	1,057,485		11/15/2030	1 A
0599999 - Bonds - U.S. Governments						153,865,012	156,500,000	150,069,311	151,447,916	0	76,398	0	76,398	0	151,524,311	0	2,340,700	2,340,700	2,454,828	XXX	XXX
Bonds - All Other Governments																					
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	03/22/2021	VARIOUS	XXX	9,139,278	9,188,000	9,138,936	9,157,978		358		358		9,158,336		(19,057)	(19,057)	165,036	11/20/2029	3 C FE
Y7140V-AA-8	SAKAEI 4.45 05/05/24	D	01/07/2021	CITIGROUP GLOBAL MARKETS LTD.	XXX	617,600	640,000	574,500	583,448		417		417		583,866		33,734	33,734	5,221	05/05/2024	4 B FE
1099999 - Bonds - All Other Governments						9,756,878	9,828,000	9,713,436	9,741,426	0	775	0	775	0	9,742,202	0	14,677	14,677	170,257	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
13034P-UH-8	CA HOUSING FIN AGENCY MFH 111 2015A		03/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	730,000	730,000	773,135	750,477		(957)		(957)		749,520		(19,520)	(19,520)	13,732	08/01/2025	1 D FE
13034P-YY-7	CA HSG FIN AGENCY MF 2016A		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,725,000	2,725,000	2,725,000	2,725,000				0		2,725,000			0	52,429	08/01/2031	1 D FE
13034P-ZW-0	CA HOUSING FIN AGENCY 2017A		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,835,000	6,835,000	6,835,000	6,835,000				0		6,835,000			0	124,944	02/01/2029	1 D FE
13080S-ZV-9	CA CAL ISO CORP 2021		02/02/2021	RBC DAIN RAUSCHER	XXX	1,010,370	1,000,000	1,000,000	1,000,000				0		1,000,000		10,370	10,370	506	02/01/2034	1 E FE
190335-LJ-6	COAST CA CNTY CLG DIST		02/04/2021	VARIOUS	XXX	20,724,927	20,000,000	20,000,000	20,000,000				0		20,000,000		724,927	724,927	96,075	08/01/2035	1 B FE
30309H-AC-1	FRETE 2019-ML05 AUS		03/25/2021	MBS PAYDOWN	XXX	45,989	45,989	46,764	45,994		(5)		(5)		45,989			0	261	01/01/2036	1 A
312907-TB-4	FHLMC SERIES 1161 CLASS U		03/15/2021	MBS PAYDOWN	XXX	7	7	7	7				0		7			0	7	11/15/2021	1 A
3132WR-RN-5	FG WA0503		03/01/2021	MBS PAYDOWN	XXX	125,361	125,361	125,620	125,377		(16)		(16)		125,361			0	817	03/01/2044	1 A
3132WW-AA-0	FG WA2500		03/01/2021	MBS PAYDOWN	XXX	15,392	15,392	14,732	15,386		6		6		15,392			0	88	09/01/2045	1 A
3132Y7-GN-9	FG WE2005		03/01/2021	MBS PAYDOWN	XXX	60,006	60,006	56,711	59,986		20		20		60,006			0	318	09/01/2033	1 A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		03/01/2021	MBS PAYDOWN	XXX	97,919	97,919	95,332	97,895		23		23		97,919			0	790	04/15/2032	1 A
3133TE-3N-2	PE		03/01/2021	MBS PAYDOWN	XXX	51,884	51,884	50,103	51,860		24		24		51,884			0	623	05/15/2028	1 A
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		03/01/2021	MBS PAYDOWN	XXX	42,963	42,963	41,655	42,951		11		11		42,963			0	420	12/15/2028	1 A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		03/01/2021	MBS PAYDOWN	XXX	24,276	24,276	23,813	24,272		4		4		24,276			0	247	12/15/2028	1 A
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		02/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	15,109	15,100		(1)		(1)		15,099		(99)	(99)	79	01/15/2036	1 B FE
31358F-4F-3	FNMA SERIES 1991-21 CLASS K		03/24/2021	MBS PAYDOWN	XXX	100	100	100	100				0		100			0	(100)	03/25/2021	1 B FE
31358G-YM-3	FNMA SERIES 1991-54 CLASS M		03/25/2021	MBS PAYDOWN	XXX	1	1	1	2				0		1			0		05/25/2021	1 A
31359X-UW-7	FNA 2000-M1 Z		03/17/2021	MBS PAYDOWN	XXX	860	860	889	886		(26)		(26)		860			0	11	01/17/2040	1 A
313603-XY-3	R		02/25/2021	MATURITY	XXX	1,935	1,935	1,935	1,935				0		1,935			0	(1,935)	02/25/2021	1 A
313603-XZ-0	R		02/25/2021	MATURITY	XXX	11,930	11,930	11,930	11,930				0		11,930			0	(11,930)	02/25/2021	1 B FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
313637-2J-8	FN 109777		03/01/2021	MBS PAYDOWN	.XXX	8,050	8,050	8,124	8,051				0		8,050			.57	09/01/2033	1 A	
313637-W4-8	FN 109667		03/01/2021	MBS PAYDOWN	.XXX	4,360	4,360	4,360	4,360				0		4,360			.31	09/01/2033	1 A	
313637-WC-0	FN 109643		03/01/2021	MBS PAYDOWN	.XXX	1,304	1,304	1,351	1,304				0		1,304			.10	09/01/2048	1 A	
313637-YS-3	FN 109721		03/01/2021	MBS PAYDOWN	.XXX	5,349	5,349	5,429	5,350				0		5,349			.39	09/01/2033	1 A	
313637-ZD-5	FN 109740		03/01/2021	MBS PAYDOWN	.XXX	11,426	11,426	11,612	11,427		(1)		(1)		11,426			.77	09/01/2033	1 A	
3136A0-EK-9	FNR 2011-81 GZ		03/01/2021	MBS PAYDOWN	.XXX	392,075	392,075	382,637	392,021		54		54		392,075			1,307	08/25/2041	1 A	
3136A0-RX-7	FNR 2011-80 ZA		03/01/2021	MBS PAYDOWN	.XXX	1,566,411	1,566,411	1,439,809	1,564,602		1,809		1,809		1,566,411				08/25/2041	1 A	
3136A1-C8-6	FNR 2011-101 NB		03/01/2021	MBS PAYDOWN	.XXX	24,565	24,565	24,565	24,565				0		24,565			246	10/25/2041	1 A	
3136A1-ZD-0	FNR 2011-101 CB		03/01/2021	MBS PAYDOWN	.XXX	1,294,322	1,294,322	1,290,277	1,294,170		152		152		1,294,322			8,345	10/25/2041	1 A	
3136A7-JB-9	FNR 2012-67 MZ		03/01/2021	MBS PAYDOWN	.XXX	289,377	289,377	289,340	289,340		37		37		289,377				07/25/2042	1 A	
3136AB-MR-1	FNMA 2012-148 CU		03/25/2021	MBS PAYDOWN	.XXX	603,968	603,968	590,379	600,638		3,329		3,329		603,968			4,482	01/25/2043	1 A	
3136AF-C2-5	FNR 2013-72 ZL		03/25/2021	MBS PAYDOWN	.XXX	32,783	32,783	30,013	32,647		137		137		32,783			14	07/25/2043	1 A	
3136AG-NP-3	FNR 2013-103 GZ		01/15/2021	MBS PAYDOWN	.XXX	17,044	17,044	15,046	17,010		33		33		17,044		(1)		10/25/2033	1 A	
3136AP-CW-0	FNR 2015-47 AY		03/01/2021	MBS PAYDOWN	.XXX	1,524,368	1,524,368	1,411,827	1,517,335		7,033		7,033		1,524,368			8,094	07/01/2045	1 A	
3136AW-HZ-3	FNR 2017-39 CY		03/01/2021	MBS PAYDOWN	.XXX	993,900	993,900	927,588	990,973		2,926		2,926		993,900			6,925	05/01/2047	1 A	
3136B6-YJ-6	FNR 2019-66 LZ		01/25/2021	MBS PAYDOWN	.XXX	464,742	464,742	459,626	459,072		5,670		5,670		464,742			1,162	11/25/2049	1 A	
3137A0-K9-5	FHR 3695 JG		03/01/2021	MBS PAYDOWN	.XXX	307,199	307,199	307,547	307,206		(7)		(7)		307,199			2,244	07/15/2040	1 A	
3137A5-P2-4	FHR 3795 VZ		03/01/2021	MBS PAYDOWN	.XXX	214,992	214,992	184,983	214,533		459		459		214,992				01/15/2041	1 A	
3137A7-UU-2	FHR 3828 LZ		03/01/2021	MBS PAYDOWN	.XXX	1,350,813	1,350,813	1,295,974	1,350,098		715		715		1,350,813				03/15/2041	1 A	
3137A9-Y2-6	FHR 3835 ZV		03/01/2021	MBS PAYDOWN	.XXX	1,673,474	1,673,474	1,635,072	1,672,416		1,058		1,058		1,673,474				04/15/2041	1 A	
3137AJ-AY-0	FHR 3955 Z		03/01/2021	MBS PAYDOWN	.XXX	799,525	799,525	798,477	799,493		32		32		799,525			2,987	11/15/2041	1 A	
3137B1-3E-0	FHR 4182 ZK		03/01/2021	MBS PAYDOWN	.XXX	1,283,261	1,283,261	1,281,412	1,283,148		113		113		1,283,261				03/15/2043	1 A	
3137B3-A3-2	FHR 4230 Z		03/01/2021	MBS PAYDOWN	.XXX	1,185,216	1,185,216	912,075	1,167,410		17,805		17,805		1,185,216			2,464	07/15/2043	1 A	
3137B4-RQ-1	FHR 4249 GW		03/01/2021	MBS PAYDOWN	.XXX	19,047	19,047	17,636	19,004		44		44		19,047			167	10/15/2041	1 A	
3137B7-N2-1	FHMS K036 X1		03/31/2021	INTEREST ONLY PAYMENT	.XXX			11,045	(126)		(126)		(126)					283	10/01/2043	1 A FE	
3137BF-XU-0	FHMS K042 X1		03/31/2021	INTEREST ONLY PAYMENT	.XXX			34,048	287		(287)		(287)					711	01/01/2026	1 A FE	
3137BV-BA-3	FHR 4656 B		03/01/2021	MBS PAYDOWN	.XXX	7,632,308	7,632,308	7,268,580	7,606,984		25,323		25,323		7,632,308			33,845	02/15/2047	1 A	
3137BY-5W-6	FHR 4680 BQ		03/01/2021	MBS PAYDOWN	.XXX	82,247	82,247	79,779	82,145		102		102		82,247			452	05/15/2047	1 A	
3137F4-PQ-9	FHR 4776 MW		03/01/2021	MBS PAYDOWN	.XXX	28,124	28,124	27,982	28,107		17		17		28,124			281	07/01/2045	1 A	
3137FD-DG-4	FHR 4750 KZ		01/14/2021	MBS PAYDOWN	.XXX	3,230	3,230	3,227	3,226		4		4		3,230			1	01/01/2048	1 A	
3137FJ-C2-3	FHR 4833 VZ		03/01/2021	MBS PAYDOWN	.XXX	529,011	529,011	514,096	528,089		923		923		529,011			1,758	09/15/2048	1 A	
3138L5-VJ-6	FNMA 4.83 5116 FEDERAL NA AM5731 3.99		03/01/2021	MBS PAYDOWN	.XXX	7,059	7,059	7,568	7,063		(5)		(5)		7,059			61	01/01/2044	1 A	
3138L6-LM-8	01JUN44		03/01/2021	MBS PAYDOWN	.XXX	30,869	30,869	31,512	30,875		(6)		(6)		30,869			206	05/01/2044	1 A	
3138LA-YT-1	FN AM9689		03/01/2021	MBS PAYDOWN	.XXX	17,863	17,863	18,207	17,866		(3)		(3)		17,863			121	09/01/2045	1 A	
3138LC-QA-6	FN AN0448		03/01/2021	MBS PAYDOWN	.XXX	171,562	171,562	175,112	171,586		(23)		(23)		171,562			1,174	01/01/2046	1 A	
3138LC-VN-2	FN AN0620		03/01/2021	MBS PAYDOWN	.XXX	50,463	50,463	51,709	50,472		(8)		(8)		50,463			357	01/01/2046	1 A	
3138LD-C2-4	FN AN0987		03/01/2021	MBS PAYDOWN	.XXX	29,889	29,889	30,580	29,894		(5)		(5)		29,889			265	02/01/2036	1 A	
3138LD-D9-1	FN AN1027		03/01/2021	MBS PAYDOWN	.XXX	9,802	9,802	10,010	9,803		(1)		(1)		9,802			61	02/01/2036	1 A	
3138LD-JE-4	FN AN1160		03/01/2021	MBS PAYDOWN	.XXX	11,750	11,750	11,993	11,752		(1)		(1)		11,750			72	03/01/2036	1 A	
3138LD-K4-4	FN AN1214		03/01/2021	MBS PAYDOWN	.XXX	35,265	35,265	35,992	35,271		(6)		(6)		35,265			210	04/01/2046	1 A	
3138LD-PW-9	FN AN1327		03/01/2021	MBS PAYDOWN	.XXX	2,208	2,208	2,254	2,208		0		0		2,208			14	01/01/2033	1 A	
3138LE-NT-4	FN AN2201		03/01/2021	MBS PAYDOWN	.XXX	4,342	4,342	4,431	4,342		(1)		(1)		4,342			27	07/01/2046	1 A	
3138LF-L7-1	FN AN3049		03/01/2021	MBS PAYDOWN	.XXX	5,689	5,689	5,619	5,689		1		1		5,689			32	10/01/2046	1 A	
3138LF-L8-9	FN AN3050		03/01/2021	MBS PAYDOWN	.XXX	8,050	8,050	7,997	8,049		(1)		(1)		8,050			44	10/01/2046	1 A	
3138LG-SU-1	FN AN4130		03/01/2021	MBS PAYDOWN	.XXX	36,293	36,293	36,678	36,294		(1)		(1)		36,293			219	01/01/2037	1 A	
3138LG-SV-9	FN AN4131		03/01/2021	MBS PAYDOWN	.XXX	39,798	39,798	40,221	39,799		(1)		(1)		39,798			240	01/01/2037	1 A	
3138LH-AV-6	FN AN4519		03/01/2021	MBS PAYDOWN	.XXX	16,967	16,967	17,364	16,970		(3)		(3)		16,967			115	02/01/2047	1 A	
3138LH-D3-5	FN AN4621		03/01/2021	MBS PAYDOWN	.XXX	29,169	29,169	29,771	29,175		(6)		(6)		29,169			184	08/01/2032	1 A	
3138LH-L9-3	FN AN4851		03/01/2021	MBS PAYDOWN	.XXX	17,904	17,904	18,385	17,907		(3)		(3)		17,904			122	03/01/2047	1 A	
3138LH-MA-9	FN AN4852		03/01/2021	MBS PAYDOWN	.XXX	4,456	4,456	4,595	4,457		(1)		(1)		4,456			31	03/01/2047	1 A	
3138LH-N4-2	FN AN4910		03/01/2021	MBS PAYDOWN	.XXX	4,352	4,352	4,402	4,352		0		0		4,352			27	02/01/2035	1 A	
3138LJ-3J-7	FN AN6200		03/01/2021	MBS PAYDOWN	.XXX	20,697	20,697	21,124	20,700		(3)		(3)		20,697			123	07/01/2047	1 A	
3138LJ-XQ-8	FN AN6086		03/01/2021	MBS PAYDOWN	.XXX	20,560	20,560	20,894	20,562		(2)		(2)		20,560			123	08/01/2037	1 A	
3138LK-JK-4	FN AN6565		03/01/2021	MBS PAYDOWN	.XXX	8,444	8,444	8,618	8,445		(1)		(1)		8,444			51	09/01/2047	1 A	
3138LK-YX-9	FN AN7025		03/01/2021	MBS PAYDOWN	.XXX	4,766	4,766	4,888	4,767		(1)		(1)		4,766			29	10/01/2047	1 A	
3138LM-4B-6	FN AN8917		03/01/2021	MBS PAYDOWN	.XXX	17,940	17,940	18,008	17,941		0		0		17,940			116	04/01/2033	1 A	
3138LM-4C-4	FN AN8918		03/01/2021	MBS PAYDOWN	.XXX	43,097	43,097	43,986	43,101		(4)		(4)		43,097			284	05/01/2033	1 A	
3138LM-6D-0	FN AN8967		03/01/2021	MBS PAYDOWN	.XXX	31,221	31,221	31,504	31,223		(2)		(2)		31,221			192	04/01/2030	1 A	
3138LM-7C-1	FN AN8990		03/01/2021	MBS PAYDOWN	.XXX	45,590	45,590	45,790	45,591		(1)		(1)		45,590			283	04/01/2030	1 A	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LM-7F-4	FN AN8993		03/01/2021	MBS PAYDOWN	.XXX	21,299	21,299	21,312	21,298				.0		21,299			.0	.142	04/01/2048	.1 A
3138LM-HB-2	FN AN8325		03/01/2021	MBS PAYDOWN	.XXX	34,693	34,693	34,896	34,695		(2)		(2)		34,693			.0	.217	02/01/2038	.1 A
3138LM-K6-9	FN AN8416		03/01/2021	MBS PAYDOWN	.XXX	6,937	6,937	6,937	6,937				.0		6,937			.0	.46	02/01/2048	.1 A
3138LM-KK-8	FN AN8397		03/01/2021	MBS PAYDOWN	.XXX	11,365	11,365	11,270	11,364		.1		.1		11,365			.0	.71	03/01/2048	.1 A
3138LM-KL-6	FN AN8398		03/01/2021	MBS PAYDOWN	.XXX	6,680	6,680	6,634	6,680				.0		6,680			.0	.41	02/01/2048	.1 A
3138LM-SN-4	FN AN8624		03/01/2021	MBS PAYDOWN	.XXX	49,810	49,810	50,357	49,813		(3)		(3)		49,810			.0	.311	03/01/2030	.1 A
3138LM-WK-5	FN AN8749		03/01/2021	MBS PAYDOWN	.XXX	9,692	9,692	9,754	9,692				.0		9,692			.0	.60	03/01/2030	.1 A
3138LM-Y2-3	FN AN8828		03/01/2021	MBS PAYDOWN	.XXX	34,438	34,438	34,911	34,441		(3)		(3)		34,438			.0	.224	04/01/2030	.1 A
3138LN-7M-7	FN AN9899		03/01/2021	MBS PAYDOWN	.XXX	55,901	55,901	56,757	55,905		(4)		(4)		55,901			.0	.376	07/01/2033	.1 A
3138LN-C9-0	FN AN9095		03/01/2021	MBS PAYDOWN	.XXX	4,304	4,304	4,247	4,304		.1		.1		4,304			.0	.28	05/01/2033	.1 A
3138LN-D2-4	FN AN9120		03/01/2021	MBS PAYDOWN	.XXX	22,994	22,994	23,295	22,995		(2)		(2)		22,994			.0	.151	05/01/2030	.1 A
3138LN-EJ-6	FN AN9136		03/01/2021	MBS PAYDOWN	.XXX	18,676	18,676	18,688	18,676				.0		18,676			.0	.115	05/01/2030	.1 A
3138LN-FF-3	FN AN9165		03/01/2021	MBS PAYDOWN	.XXX	4,339	4,339	4,370	4,339				.0		4,339			.0	.30	05/01/2038	.1 A
3138LN-MR-9	FN AN9367		03/01/2021	MBS PAYDOWN	.XXX	68,450	68,450	68,589	68,449				.0		68,450			.0	.429	06/01/2030	.1 A
3138LN-ND-9	FN AN9387		03/01/2021	MBS PAYDOWN	.XXX	149,935	149,935	150,731	149,942		(7)		(7)		149,935			.0	.963	06/01/2033	.1 A
3138LN-NE-7	FN AN9388		03/01/2021	MBS PAYDOWN	.XXX	67,114	67,114	67,470	67,119		(5)		(5)		67,114			.0	.438	06/01/2033	.1 A
3138LN-NF-4	FN AN9389		03/01/2021	MBS PAYDOWN	.XXX	23,799	23,799	23,926	23,799				.0		23,799			.0	.153	06/01/2033	.1 A
3138LN-NG-2	FN AN9390		03/01/2021	MBS PAYDOWN	.XXX	163,739	163,739	164,608	163,747		(8)		(8)		163,739			.0	1,052	06/01/2033	.1 A
3138LN-NH-0	FN AN9391		03/01/2021	MBS PAYDOWN	.XXX	169,926	169,926	170,829	169,935		(8)		(8)		169,926			.0	1,092	06/01/2033	.1 A
3138LN-U2-2	FN AN9599		03/01/2021	MBS PAYDOWN	.XXX	63,039	63,039	64,595	63,057		(18)		(18)		63,039			.0	.447	06/01/2043	.1 A
3138LP-AC-0	FN AN9902		03/01/2021	MBS PAYDOWN	.XXX	32,253	32,253	32,318	32,288		(36)		(36)		32,253			.0	.269	09/01/2038	.1 A
3138LP-AL-0	FN AN9910		03/01/2021	MBS PAYDOWN	.XXX	129,316	129,316	129,579	129,314		3		3		129,316			.0	.869	09/01/2038	.1 A
3138LP-CV-6	FN AN9983		03/01/2021	MBS PAYDOWN	.XXX	17,284	17,284	17,386	17,284				.0		17,284			.0	.117	07/01/2033	.1 A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FNMA SERIES 2003-111 CLASS		03/01/2021	MBS PAYDOWN	.XXX	191,348	191,348	181,974	191,263		.85		.85		191,348			.0		12/15/2032	.1 A
31393T-3S-3	SA FNMA SERIES 2003-109 CLASS		03/01/2021	MBS PAYDOWN	.XXX	361,599	361,599	315,266	361,074		525		525		361,599			.0	6,340	12/25/2032	.1 A
31393U-U6-1	SA FNMA SERIES 2004-W1 CLASS		03/25/2021	MBS PAYDOWN	.XXX	241,298	241,298	219,477	239,514		1,784		1,784		241,298			.0	3,820	01/25/2033	.1 A
31393U-AJ-9	1A7 FNMA SERIES 2003-123 CLASS		03/01/2021	MBS PAYDOWN	.XXX	101,276	101,276	101,276	101,276				.0		101,276			.0	1,022	11/25/2043	.1 A
31393U-BC-6	ND FNMA 2003-119 CLASS SA		03/01/2021	MBS PAYDOWN	.XXX	39,433	39,433	40,419	39,436		(2)		(2)		39,433			.0	.395	12/25/2033	.1 A
31393U-DL-4	FNMA 2003-119 CLASS SA, FNMA SERIES 2003-119 CLASS		03/25/2021	MBS PAYDOWN	.XXX	17,780	17,780	17,212	17,657		123		123		17,780			.0	.259	12/25/2033	.1 A
31393U-DW-2	GD FNMA SERIES 2003-119 CLASS		03/25/2021	MBS PAYDOWN	.XXX	10,668	10,668	10,325	10,594		.74		.74		10,668			.0	.155	12/25/2033	.1 A
31393U-DN-0	UG FNMA SERIES 2003-119 CLASS		03/25/2021	MBS PAYDOWN	.XXX	16,002	16,002	15,488	15,891		110		110		16,002			.0	.233	12/25/2033	.1 A
31393U-DO-3	SB FNMA SERIES 2003-W18 CLASS		03/25/2021	MBS PAYDOWN	.XXX	10,054	10,054	10,279	10,054				.0		10,054			.0	.177	12/25/2033	.1 A
31393U-NR-0	1A7		03/01/2021	MBS PAYDOWN	.XXX	279,265	279,265	279,265	279,265				.0		279,265			.0	2,381	08/25/2043	.1 A
31393W-3S-6	FHLMC SERIES 2650 CLASS PB, FNMA SERIES 2004-W2 CLASS		03/01/2021	MBS PAYDOWN	.XXX	128,135	128,135	120,747	128,067		.67		.67		128,135			.0	.783	07/15/2033	.1 A
31393X-GN-1	1A4 FNMA SERIES 2004-91 CLASS		03/01/2021	MBS PAYDOWN	.XXX	82,269	82,269	81,489	82,269				.0		82,269			.0	.789	02/25/2044	.1 A
31394B-YX-6	ZK		03/01/2021	MBS PAYDOWN	.XXX	298,443	298,443	241,805	298,009		435		435		298,443			.0	.545	12/25/2034	.1 A
31394K-K2-6	FHLMC SERIES 2682 CLASS SH, FHLMC SERIES 2682 CLASS		03/15/2021	MBS PAYDOWN	.XXX	81,509	81,509	73,157	81,223		286		286		81,509			.0	1,130	02/15/2033	.1 A
31394L-L2-8	SK		03/15/2021	MBS PAYDOWN	.XXX	292,399	292,399	287,017	291,265		1,134		1,134		292,399			.0	4,918	01/15/2033	.1 A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		03/15/2021	MBS PAYDOWN	.XXX	145,434	145,434	126,880	144,894		539		539		145,434			.0	2,282	01/15/2033	.1 A
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		03/15/2021	MBS PAYDOWN	.XXX	213,191	213,191	196,228	212,438		752		752		213,191			.0	3,450	04/15/2033	.1 A
31394L-GD-8	FHLMC SERIES 2691 CLASS SW, FNMA SERIES 2006-18 CLASS		03/15/2021	MBS PAYDOWN	.XXX	117,434	117,434	116,421	116,982		452		452		117,434			.0	2,142	09/15/2032	.1 A
31394V-4H-0	PE		03/01/2021	MBS PAYDOWN	.XXX	37,779	37,779	36,455	37,774		.5		.5		37,779			.0	.294	03/25/2036	.1 A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		03/01/2021	MBS PAYDOWN	.XXX	52,754	52,754	51,897	52,732		.22		.22		52,754			.0	.361	03/25/2044	.1 A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		03/01/2021	MBS PAYDOWN	.XXX	64,505	64,505	65,432	64,509		(5)		(5)		64,505			.0	.692	07/15/2034	.1 A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		03/01/2021	MBS PAYDOWN	.XXX	59,803	59,803	58,284	59,793		.10		.10		59,803			.0	.569	02/15/2036	.1 A
31396N-HB-5	FHLMC 3136		03/01/2021	MBS PAYDOWN	.XXX	97,016	97,016	95,038	97,002		.13		.13		97,016			.0	.943	04/15/2036	.1 A
31396P-SS-1	FNR 2007-7		03/01/2021	MBS PAYDOWN	.XXX	73,532	73,532	71,878	73,516		.16		.16		73,532			.0	.766	02/25/2037	.1 A
31396U-VU-1	FHR 3184 AE		03/01/2021	MBS PAYDOWN	.XXX	404,319	404,319	417,206	404,384		(65)		(65)		404,319			.0	4,220	07/15/2036	.1 A
31396X-RS-5	FNMA 07-90		03/01/2021	MBS PAYDOWN	.XXX	1,234	1,234	1,221	1,234				.0		1,234			.0	.12	09/25/2037	.1 A
31397A-SH-7	FHLMC 3217 PE		03/01/2021	MBS PAYDOWN	.XXX	75,224	75,224	76,670	75,233		(8)		(8)		75,224			.0	.751	09/15/2036	.1 A
31397B-SW-7	FHR 3211 HEE		03/01/2021	MBS PAYDOWN	.XXX	143,203	143,203	147,639	143,226		(23)		(23)		143,203			.0	1,174	09/15/2036	.1 A

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31397B-60-9	FHLMC 3211-MB		03/01/2021	MBS PAYDOWN	.XXX	70,600	70,600	68,239	70,582		18		18		70,600			.0	639	09/15/2036	1 A
31397C-SZ-3	FHR 3242 NH		03/01/2021	MBS PAYDOWN	.XXX	476,394	476,394	483,837	476,422		(28)		(28)		476,394			.0	4,950	11/01/2036	1 A
31397C-TD-1	FHLMC 3242 PH		03/01/2021	MBS PAYDOWN	.XXX	75,827	75,827	75,827	75,827						75,827			.0	690	11/15/2036	1 A
31397G-PF-1	FHR 3303 PD		03/01/2021	MBS PAYDOWN	.XXX	97,224	97,224	92,530	97,164		.60		.60		97,224			.0	668	04/15/2037	1 A
31397H-B9-8	FHR 3312 HP		03/01/2021	MBS PAYDOWN	.XXX	71,535	71,535	66,639	71,489		.46		.46		71,535			.0	651	05/15/2037	1 A
31397J-OS-6	FHR 3351 PC		03/01/2021	MBS PAYDOWN	.XXX	6,796	6,796	6,654	6,796						6,796			.0	67	07/15/2037	1 A
31397J-W4-2	FHR 3349 PE		03/01/2021	MBS PAYDOWN	.XXX	4,267	4,267	4,382	4,267						4,267			.0	43	07/15/2037	1 A
31397Q-G5-1	FNR 2011-18 ZE		03/01/2021	MBS PAYDOWN	.XXX	159,268	159,268	143,667	159,046		222		222		159,268			.0	597	03/25/2041	1 A
31397Q-J3-3	FNR 2011-18 KY		03/01/2021	MBS PAYDOWN	.XXX	298,503	298,503	281,433	298,215		288		288		298,503			.0	1,850	03/25/2041	1 A
31397S-G9-9	FNR 2011-46 Z		03/01/2021	MBS PAYDOWN	.XXX	1,101,780	1,101,780	1,007,896	1,099,328		2,452		2,452		1,101,780			.0	4,132	05/25/2041	1 A
31397S-VR-2	FNR 2011-39 UZ		03/01/2021	MBS PAYDOWN	.XXX	787,649	787,649	737,241	786,915		734		734		787,649			.0	2,626	05/25/2041	1 A
31397U-Z0-5	FNR 2011-58 HL		03/01/2021	MBS PAYDOWN	.XXX	97,634	97,634	92,097	97,605		.29		.29		97,634			.0	680	07/25/2041	1 A
31397W-X9-1	FHR 3473 AY		03/01/2021	MBS PAYDOWN	.XXX	64,697	64,697	62,432	64,674		.23		.23		64,697			.0	535	05/15/2038	1 A
31398S-RK-1	FNR 2010-143 Z		03/01/2021	MBS PAYDOWN	.XXX	225,287	225,287	220,371	225,217		.70		.70		225,287			.0	751	12/25/2040	1 A
31398S-RV-7	FNR 2010-143 BG		03/01/2021	MBS PAYDOWN	.XXX	393,917	393,917	366,835	393,404		.513		.513		393,917			.0	2,998	05/25/2040	1 A
31398T-X6-3	FNR 10-103 ME		03/01/2021	MBS PAYDOWN	.XXX	44,684	44,684	44,503	44,681		.4		.4		44,684			.0	325	09/25/2040	1 A
3140FX-EK-4	VARIOUS		03/01/2021	MBS PAYDOWN	.XXX	429,540	429,540	421,140	429,463		.77		.77		429,540			.0	1,839	08/01/2056	1 A
3140FX-FR-8	VARIOUS		03/01/2021	MBS PAYDOWN	.XXX	511,768	511,768	487,334	511,558		210		210		511,768			.0	2,171	01/01/2057	1 A
3140HR-3B-7	FN BL0793		03/01/2021	MBS PAYDOWN	.XXX	46,827	46,827	47,407	46,827						46,827			.0	345	12/01/2038	1 A
3140HR-B3-6	FN BLO057		03/01/2021	MBS PAYDOWN	.XXX	8,603	8,603	8,735	8,604		(1)		(1)		8,603			.0	61	09/01/2038	1 A
3140HR-B4-4	FN BLO058		03/01/2021	MBS PAYDOWN	.XXX	12,481	12,481	12,672	12,482		(1)		(1)		12,481			.0	89	09/01/2038	1 A
3140HR-B8-5	FN BLO062		03/01/2021	MBS PAYDOWN	.XXX	8,650	8,650	8,666	8,650						8,650			.0	58	07/01/2031	1 A
3140HR-CR-2	FN BLO079		03/01/2021	MBS PAYDOWN	.XXX	5,074	5,074	5,109	5,074						5,074			.0	36	09/01/2033	1 A
3140HR-LE-1	FN BLO324		03/01/2021	MBS PAYDOWN	.XXX	23,973	23,973	24,333	23,975		(2)		(2)		23,973			.0	167	10/01/2030	1 A
3140HR-MG-7	FN BLO380		03/01/2021	MBS PAYDOWN	.XXX	26,150	26,150	26,494	26,153		(3)		(3)		26,150			.0	174	10/01/2033	1 A
3140HR-NZ-2	FN BLO407		03/01/2021	MBS PAYDOWN	.XXX	31,954	31,954	32,593	31,957		(3)		(3)		31,954			.0	228	11/01/2033	1 A
3140HR-PV-9	FN BLO435		03/01/2021	MBS PAYDOWN	.XXX	14,607	14,607	14,689	14,608		(1)		(1)		14,607			.0	103	06/01/2044	1 A
3140HR-WP-4	FN BLO653		03/01/2021	MBS PAYDOWN	.XXX	12,353	12,353	12,361	12,352						12,353			.0	92	12/01/2032	1 A
3140HR-WX-7	FN BLO661		03/01/2021	MBS PAYDOWN	.XXX	75,170	75,170	75,346	75,169		.1		.1		75,170			.0	528	11/01/2033	1 A
3140HR-YR-8	FN BLO719		03/01/2021	MBS PAYDOWN	.XXX	7,895	7,895	8,102	7,895		(1)		(1)		7,895			.0	63	12/01/2048	1 A
3140HR-ZK-2	FN BLO745		03/01/2021	MBS PAYDOWN	.XXX	60,174	60,174	60,381	60,177		(2)		(2)		60,174			.0	435	01/01/2034	1 A
3140HR-ZN-6	FN BLO748		03/01/2021	MBS PAYDOWN	.XXX	15,463	15,463	15,516	15,463						15,463			.0	112	01/01/2034	1 A
3140HS-BH-3	FN BLO939		03/01/2021	MBS PAYDOWN	.XXX	11,538	11,538	11,545	11,538						11,538			.0	89	12/01/2036	1 A
3140HS-BK-6	FN BLO941		03/01/2021	MBS PAYDOWN	.XXX	8,734	8,734	8,764	8,734						8,734			.0	63	11/01/2029	1 A
3140HS-CA-7	FN BLO964		03/01/2021	MBS PAYDOWN	.XXX	8,225	8,225	8,284	8,225						8,225			.0	62	12/01/2033	1 A
3140HS-CK-5	FN BLO973		03/01/2021	MBS PAYDOWN	.XXX	7,324	7,324	7,389	7,326		(1)		(1)		7,324			.0	55	12/01/2033	1 A
3140HS-HC-8	FN BL1126		03/01/2021	MBS PAYDOWN	.XXX	13,825	13,825	13,833	13,825						13,825			.0	100	01/01/2029	1 A
3140HS-KF-7	FN BL1193		03/01/2021	MBS PAYDOWN	.XXX	9,924	9,924	9,968	9,924						9,924			.0	72	12/01/2029	1 A
3140HS-P7-0	FN BL1345		03/01/2021	MBS PAYDOWN	.XXX	3,468	3,468	3,563	3,469		(2)		(2)		3,468			.0	30	01/01/2049	1 A
3140HS-PQ-8	FN BL1330		03/01/2021	MBS PAYDOWN	.XXX	19,028	19,028	19,214	19,028		(1)		(1)		19,028			.0	132	01/01/2034	1 A
3140HS-QQ-7	FN BL1362		03/01/2021	MBS PAYDOWN	.XXX	15,928	15,928	15,928	15,928						15,928			.0	110	01/01/2034	1 A
3140HS-RA-1	FN BL1380		03/01/2021	MBS PAYDOWN	.XXX	14,036	14,036	14,080	14,036						14,036			.0	98	02/01/2034	1 A
3140HS-RS-2	FN BL1396		03/01/2021	MBS PAYDOWN	.XXX	3,609	3,609	3,702	3,610						3,609			.0	28	01/01/2039	1 A
3140HS-RV-5	FN BL1399		03/01/2021	MBS PAYDOWN	.XXX	79,085	79,085	79,542	79,087		(2)		(2)		79,085			.0	537	01/01/2031	1 A
3140HS-U4-1	FN BL1502		03/01/2021	MBS PAYDOWN	.XXX	20,397	20,397	20,767	20,400		(3)		(3)		20,397			.0	139	02/01/2049	1 A
3140HS-UT-6	FN BL1493		02/01/2021	MBS PAYDOWN	.XXX	6,779	6,779	6,952	6,779						6,779			.0	34	02/01/2034	1 A
3140HS-UZ-2	FN BL1499		03/01/2021	MBS PAYDOWN	.XXX	14,171	14,171	14,270	14,171						14,171			.0	93	02/01/2031	1 A
3140HS-XN-6	FN BL1584		03/01/2021	MBS PAYDOWN	.XXX	8,400	8,400	8,489	8,400		(1)		(1)		8,400			.0	58	02/01/2034	1 A
3140HT-2V-0	FN BL2587		03/01/2021	MBS PAYDOWN	.XXX	1,545	1,545	1,569	1,545						1,545			.0	10	06/01/2049	1 A
3140HT-NB-1	FN BL2185		03/01/2021	MBS PAYDOWN	.XXX	3,707	3,707	3,784	3,707						3,707			.0	27	05/01/2049	1 A
3140HT-UT-4	FN BL2393		03/01/2021	MBS PAYDOWN	.XXX	4,270	4,270	4,382	4,270		(1)		(1)		4,270			.0	27	05/01/2034	1 A
3140HT-XR-5	FN BL2487		03/01/2021	MBS PAYDOWN	.XXX	4,759	4,759	4,875	4,759		(1)		(1)		4,759			.0	30	05/01/2034	1 A
3140HU-B7-0	FN BL2761		03/01/2021	MBS PAYDOWN	.XXX	25,017	25,017	25,533	25,022		(5)		(5)		25,017			.0	177	06/01/2049	1 A
3140HU-B9-6	FN BL2763		03/01/2021	MBS PAYDOWN	.XXX	19,779	19,779	20,286	19,779		(5)		(5)		19,779			.0	141	06/01/2049	1 A
3140HV-C9-3	FN BL3695		03/01/2021	MBS PAYDOWN	.XXX	11,541	11,541	11,664	11,542		(1)		(1)		11,541			.0	71	08/01/2049	1 A
3140HW-ED-0	FN BL4631		03/25/2021	MBS PAYDOWN	.XXX	5,069	5,069	5,072	5,069						5,069			.0	28	09/01/2042	1 A
3140HX-4D-9	FN BL6219		03/01/2021	IFCS	.XXX	9,037,969	9,000,000	9,016,875	9,016,556		(831)		(831)		9,015,725		22,244	22,244	60,600	03/01/2040	1 A
3140HX-ZN-3	FN BL6148		03/01/2021	MBS PAYDOWN	.XXX	5,820	5,820	5,940	5,821		(1)		(1)		5,820			.0	27	04/01/2050	1 A
3140HY-CH-9	FN BL6371		03/01/2021	MBS PAYDOWN	.XXX	2,388	2,388	2,402	2,388						2,388			.0	11	02/01/2048	1 A
3140HY-D9-6	FN BL6427		03/25/2021	MBS PAYDOWN	.XXX	5,357	5,357	5,467	5,357		(1)		(1)		5,357			.0	24	04/01/2050	1 A
3140LA-O9-9	FN BS0479		02/04/2021	VARIOUS	.XXX	1,024,963	1,000,000	1,020,625	1,020,625		(30)		(30)		1,020,595		4,369	4,369	2,469	01/01/2051	1 A

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31418C-3J-1	FN MA3500		03/01/2021	MBS PAYDOWN	.XXX	163,123	163,123	162,257	163,057		.66		.66		163,123			.0	1,018	10/01/2048	1.A
31418C-4J-0	FN MA3524		03/01/2021	MBS PAYDOWN	.XXX	311,309	311,309	309,046	311,172		.137		.137		311,309			.0	(1,029)	10/01/2048	1.A
35563C-AJ-7	FMHR 2015-R1 2A		03/25/2021	SINKING FUND REDEMPTION	.XXX	83,968	83,968	90,824	83,982		(14)		(14)		83,968			.0	578	10/25/2052	1.B
35563C-AS-7	FMHR 2015-R1 A3		03/25/2021	VARIOUS	.XXX	74,182	74,182	87,151	74,216		(34)		(34)		74,182			.0	701	11/25/2052	1.B
35563P-GH-6	SCRT 2018-3 MB		02/26/2021	MBS PAYDOWN	.XXX	26,183	26,183	24,715	26,112		.71		.71		26,183			.0	46	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		02/26/2021	MBS PAYDOWN	.XXX	40,015	40,015	33,670	39,888		.127		.127		40,015			.0	62	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		03/31/2021	MBS PAYDOWN	.XXX	55,309	55,309	49,673	55,101		.209		.209		55,309			.0	256	11/01/2057	1.A
36224E-WH-2	GNMA POOL 326548		03/01/2021	MBS PAYDOWN	.XXX	1,446	1,446	1,482	1,447		(2)		(2)		1,446			.0	19	07/15/2022	1.A
36224K-C9-8	GNMA POOL 330496		03/01/2021	MBS PAYDOWN	.XXX	950	950	974	951		(1)		(1)		950			.0	14	07/15/2022	1.A
38373M-CA-6	Z GNMA SERIES 2002-35 CLASS		03/01/2021	MBS PAYDOWN	.XXX	1,377	1,377	1,301	1,377				.0		1,377			.0	17	03/16/2042	1.A
38373M-FX-3	Z GNMA SERIES 2002-56 CLASS		03/01/2021	MBS PAYDOWN	.XXX	5,848	5,848	5,685	5,848		(1)		(1)		5,848			.0	82	06/16/2042	1.A
38373M-H7-8	Z GNR 2007-46 Z		03/01/2021	MBS PAYDOWN	.XXX	2,369	2,369	1,525	2,365		4		4		2,369			.0	16	06/16/2049	1.A
38373M-HM-5	Z GNMA SERIES 2003-78 CLASS		03/01/2021	MBS PAYDOWN	.XXX	1,277	1,277	1,141	1,277				.0		1,277			.0	11	09/16/2044	1.A
38373M-KL-3	Z GNMA SERIES 2003-109 CLASS		03/01/2021	MBS PAYDOWN	.XXX	19,141	19,141	17,066	19,139		2		2		19,141			.0	181	11/16/2043	1.A
38373M-V7-2	Z GNR 2008-45 Z		03/01/2021	MBS PAYDOWN	.XXX	1,584	1,584	1,318	1,583		.0		.0		1,584			.0	14	02/16/2048	1.A
38373M-VY-3	Z GNR 2008-39 Z		03/01/2021	MBS PAYDOWN	.XXX	25,080	25,080	22,349	25,069		11		11		25,080			.0	230	07/16/2046	1.A
38373M-W6-3	Z GNR 2008-39 Z		03/01/2021	MBS PAYDOWN	.XXX	11,165	11,165	7,735	11,159		6		6		11,165			.0	84	02/16/2048	1.A
38373M-Y7-9	Z GNR 2008-48 Z		03/01/2021	MBS PAYDOWN	.XXX	16,796	16,796	12,708	16,795		1		1		16,796			.0	136	04/16/2048	1.A
38373V-T8-3	Z GNMA SERIES 2002-83 CLASS		03/01/2021	MBS PAYDOWN	.XXX	162,901	162,901	163,537	162,901				.0		162,901			.0	800	10/16/2042	1.A
38373V-ZW-3	Z PB GNMA SERIES 2002-70 CLASS		02/28/2021	MBS PAYDOWN	.XXX	5,300,497	5,300,497	5,435,525	5,328,901		(28,404)		(28,404)		5,300,497			.0	52,424	10/20/2032	1.A
38374D-ES-4	Z GNR 2006-33 PC		03/01/2021	MBS PAYDOWN	.XXX	15,059	15,059	15,199	15,060		(1)		(1)		15,059			.0	136	07/20/2036	1.A
38374E-ME-4	Z KD GNMA SERIES 2003-99 CLASS		03/01/2021	MBS PAYDOWN	.XXX	190,661	190,661	187,593	190,635		.26		.26		190,661			.0	1,536	11/16/2033	1.A
38374E-SC-2	Z GNMA 2003-103 PC		03/01/2021	MBS PAYDOWN	.XXX	269,183	269,183	265,103	269,136		.47		.47		269,183			.0	2,531	11/20/2033	1.A
38374F-GS-7	Z GNMA SERIES 2004-9 CLASS		03/01/2021	MBS PAYDOWN	.XXX	898,200	898,200	870,238	898,124		.76		.76		898,200			.0	4,187	09/16/2044	1.A
38374F-PZ-1	Z GNMA SERIES 2004-11 CLASS		03/01/2021	MBS PAYDOWN	.XXX	79,331	79,331	62,721	79,266		.65		.65		79,331			.0	637	02/16/2034	1.A
38374F-O9-8	Z GNMA SERIES 2004-18 CLASS		03/01/2021	MBS PAYDOWN	.XXX	18,900	18,900	16,573	18,889		.11		.11		18,900			.0	154	03/16/2034	1.A
38374N-IJ-1	Z GNR 2006-42 Z		03/01/2021	MBS PAYDOWN	.XXX	4,233	4,233	2,801	4,231		2		2		4,233			.0	28	02/16/2048	1.A
38375P-LF-6	Z GNR 2008-9 Z		03/01/2021	MBS PAYDOWN	.XXX	69,902	69,902	65,052	69,855		.47		.47		69,902			.0	563	02/20/2038	1.A
38379T-FX-2	Z GNMA 15-182		03/01/2021	MBS PAYDOWN	.XXX	274,639	274,639	274,296	274,635		.4		.4		274,639			.0	1,728	12/20/2045	1.A
38379W-BZ-4	Z GNR 2016-53 HZ		03/01/2021	MBS PAYDOWN	.XXX	519,700	519,700	514,320	518,851		.848		.848		519,700			.0	3,202	04/20/2046	1.A
44236P-MC-9	Z HOUSTON CCD		02/02/2021	MORGAN STANLEY SECURITY CALLED BY ISSUER at 100.000	.XXX	1,009,250	1,000,000	1,000,000	1,000,000				.0		1,000,000		9,250	9,250	02/15/2038	1.B FE	
45129Y-S4-9	Z ID HFA SFM 2019C IN INDIANA HOUSING COMM		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	20,000	20,000	20,000	20,000				.0		20,000			.0	290	07/01/2039	1.B FE
45505T-PN-5	Z DEV 2019B CA INDUSTRY PROJ 2 (RDA)		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	215,000	215,000	215,000	215,000				.0		215,000			.0	3,064	07/01/2042	1.A FE
45656T-BP-2	Z 2015B CA INDUSTRY PROJ 2 (RDA)		01/04/2021	SECURITY CALLED BY ISSUER at 102.000	.XXX	6,297,500	6,260,000	6,260,000	6,260,000				.0		6,260,000			.0	166,487	01/01/2022	1.C FE
45656T-BO-0	Z 2015B CA INDUSTRY PROJ 3 (RDA)		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	8,619,000	8,450,000	8,450,000	8,450,000				.0		8,450,000			.0	350,422	01/01/2023	1.C FE
45656T-CK-2	Z 2015B CA LA DEPT WATER/POWER -		01/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	420,000	420,000	420,000	420,000				.0		420,000			.0	10,592	01/01/2027	1.C FE
544525-PR-3	Z WATER REV LA GAS FUELS TAX SENIOR		01/05/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	14,000,000	14,000,000	14,802,620	14,000,000				.0		14,000,000			.0	357,778	07/01/2036	1.C FE
546475-TZ-7	Z 2020A2 MD HOUSING COMM DEV SER		02/02/2021	MARKETAXESS SECURITY CALLED BY ISSUER at 100.000	.XXX	6,098,040	6,000,000	6,000,000	6,000,000				.0		6,000,000		98,040	98,040	05/01/2036	1.D FE	
57419R-5L-5	Z 2019A MD HOUSING COMM DEV SER		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	760,000	760,000	760,000	760,000				.0		760,000			.0	14,250	09/01/2039	1.C FE
57419R-5M-3	Z 2019A MD HOUSING COMM DEV SER		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	19,250	09/01/2042	1.C FE
57586N-3B-5	Z MASSACHUSETTS WFA 2018C MA STATE HOUSING FIN		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	60,000	60,000	60,000	60,000				.0		60,000			.0	24	12/01/2038	1.C FE
57586N-MW-8	Z AGENCY 2012C		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	15,000	15,000	15,000	15,000				.0		15,000			.0	14	12/01/2027	1.C FE
60416S-W3-0	Z MN MINNESOTA HFA 2019G MO - MISSOURI HOUSING DEV		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	115,000	115,000	115,000	115,000				.0		115,000			.0	1,853	01/01/2040	1.B FE
60637B-VB-3	Z COMMUNIT		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	15,000	15,000	15,000	15,000				.0		15,000			.0	2	11/01/2039	1.B FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	35,000	35,000	35,000	35,000						35,000		.0	.5	.11/01/2044.	1.B FE.	
60637B-VD-9	MO - MISSOURI HOUSING DEV COMMUNIT.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	40,000	40,000	40,364	40,353		(1)		(1)		40,352		(352)	(352)	.11/01/2049.	1.B FE.	
63968M-UT-4	NE INV FIN AUTH SFM 2019D NH HFA SINGLE FAM MTGE		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	240,000	240,000	240,000	240,000						240,000		.0	3,302	.09/01/2042.	1.B FE.	
64469D-VP-3	2014A NM NEW MEXICO MTGE FIN		02/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	110,000	110,000	110,000	110,000						110,000		.0	2,351	.07/01/2029.	1.C FE.	
647201-FW-7	AGCY 2019C NY STATE OF NY MTGE AGCY		01/04/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	5,000	5,000	5,000	5,000						5,000		.0	.90	.07/01/2044.	1.A FE.	
64988Y-BZ-9	220		03/04/2021	JANNEY MONTGOMERY.	.XXX.	4,105,920	4,000,000	4,000,000	4,000,000						4,000,000		105,920	105,920	.10/01/2034.	1.B FE.	
64988Y-CT-2	NY NEW YORK MTGE AGCY 222		02/18/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	490,000	490,000	490,000	490,000						490,000		.0	1,391	.10/01/2033.	1.B FE.	
655162-FX-8	NOBSCD 6.5 07/15/2030.		01/15/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000		.0	65,000	.07/15/2030.	1.B FE.	
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	65,000	65,000	65,000	65,000						65,000		.0	975	.09/01/2039.	1.A FE.	
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	100,000	100,000	100,000	100,000						100,000		.0	1,625	.09/01/2044.	1.A FE.	
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	135,000	135,000	135,000	135,000						135,000		.0	.885	.09/01/2039.	1.A FE.	
68666P-AA-4	LA ORLEANS PARISH SCHOOL BRD QSCB		02/01/2021	MATURITY.	.XXX.	7,000,000	7,000,000	7,052,010	7,000,565		(565)		(565)		7,000,000		.0	154,000	.02/01/2021.	1.F FE.	
735000-TV-3	CA PORT OF OAKLAND 2020R GWINNETT CNTY GA SCH D		02/02/2021	WELLS FARGO.	.XXX.	1,032,760	1,000,000	1,000,000	1,000,000						1,000,000		32,760	32,760	.05/01/2033.	1.E FE.	
747330-AB-7	1.18 01FEB25		02/02/2021	SINKING FUND REDEMPTION.	.XXX.	11,800	11,800	6,294	11,759		.41		.41		11,800		.0	.0	.02/01/2025.	1.A FE.	
774286-AM-0	TX ROCKWALL ISD 2020.		02/03/2021	MORGAN STANLEY.	.XXX.	6,108,240	6,000,000	6,000,000	6,000,000						6,000,000		108,240	108,240	.02/15/2046.	1.A FE.	
774286-AW-8	TX ROCKWALL ISD 2020.		02/03/2021	RBC DAIN RAUSCHER.	.XXX.	1,605,520	2,000,000	1,574,720	1,583,021		2,737		2,737		1,585,758		19,762	19,762	.02/15/2032.	1.A FE.	
790417-AQ-2	FL FLAGLER HEALTH 2020B.		03/08/2021	WELLS FARGO.	.XXX.	2,023,800	2,000,000	2,000,000	2,000,000						2,000,000		23,800	23,800	.10/01/2030.	1.C FE.	
797356-AU-6	CA SAN DIEGO USD 2020.		03/08/2021	STIFEL NICOLAUS.	.XXX.	5,166,250	5,000,000	5,000,000	5,000,000						5,000,000		166,250	166,250	.07/01/2035.	1.A FE.	
797356-AV-4	CA SAN DIEGO USD 2020.		03/08/2021	STIFEL NICOLAUS.	.XXX.	5,660,325	5,500,000	5,500,000	5,500,000						5,500,000		160,325	160,325	.07/01/2036.	1.A FE.	
798186-O3-9	SAN JOSE CALIF SANTA MONICA CALIF CMNTY COLLEGE D.		02/02/2021	RAYMOND JAMES & ASSOCIATES.	.XXX.	3,035,250	3,000,000	3,000,000	3,000,000						3,000,000		35,250	35,250	.08/01/2039.	1.B FE.	
802385-SA-3	RBC DAIN RAUSCHER.		02/02/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	510,490	500,000	500,000	500,000						500,000		10,490	10,490	.08/01/2036.	1.C FE.	
880461-G5-1	TN HOUSING 2019.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	15,000	15,000	15,000	15,000						15,000		.0	199	.07/01/2034.	1.B FE.	
880461-G6-9	TN HOUSING 2019.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	75,000	75,000	75,000	75,000						75,000		.0	1,090	.07/01/2039.	1.B FE.	
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	60,000	60,000	63,750	63,599		(16)		(16)		63,583		(3,583)	(3,583)	.07/01/2039.	1.B FE.	
882750-PJ-5	TXSHSG 3.9 07/01/2044.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	10,000	10,000	10,000	10,000						10,000		.0	195	.07/01/2044.	1.B FE.	
882750-PL-0	TXSHSG 3.95 01/01/2050. VENDE SERIES 2003-1 CLASS		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	70,000	70,000	70,000	70,000						70,000		.0	1,383	.01/01/2050.	1.B FE.	
911760-SY-3	J.		03/01/2021	MBS PAYDOWN.	.XXX.	147,982	147,982	147,727	147,977		.5		.5		147,982		.0	1,429	.11/15/2032.	1.A	
917435-AA-7	UTSHSG.		01/04/2021	SINKING FUND REDEMPTION.	.XXX.	31,757	31,757	30,010	31,742		.15		.15		31,757		.0	856	.07/01/2050.	1.D FE.	
927781-ZA-5	VA COLLEGE BUILDING AUTHORITY.		02/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	4,000,000	4,000,000	3,904,680	3,941,164		389		389		3,941,553		58,447	58,447	.02/01/2031.	1.B FE.	
927781-ZB-3	VA COLLEGE BUILDING AUTHORITY.		02/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	5,000,000	5,000,000	4,830,200	4,890,315		643		643		4,890,958		109,042	109,042	.02/01/2032.	1.B FE.	
950732-SL-2	WENSCD 7.23 3/15/2024.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	615,000	615,000	615,000	615,000						615,000		.0	2,460	.03/01/2024.	1.B FE.	
956704-D4-9	WV WEST VIR UNIV 2020A.		02/02/2021	RBC DAIN RAUSCHER.	.XXX.	11,972,818	11,590,000	11,590,000	11,590,000						11,590,000		382,818	382,818	.10/01/2034.	1.D FE.	
97689Q-KT-2	WISCONSIN ST HSG & ECON DEV AU.		03/01/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000		.0	70,000	.09/01/2035.	1.C FE.	
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43.		03/15/2021	MBS PAYDOWN.	.XXX.	2,067,036	2,067,036	1,920,952	2,038,012		29,024		29,024		2,067,036		.0	5,901	.06/01/2043.	1.A	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						190,886,830	189,143,438	187,801,898	183,539,590	0	81,982	0	81,982	0	188,621,581	0	2,058,750	2,058,750	2,447,144	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A.		03/18/2021	VARIOUS.	.XXX.	414,883	414,883	414,813	414,790		736		736		415,526		(643)	(643)	4,223	.05/16/2042.	2.B FE.
00038R-AB-2	AASET 2019-2 B.		03/16/2021	MBS PAYDOWN.	.XXX.	249,954	249,954	249,951	249,488		465		465		249,954		.0	1,915	.10/16/2039.	2.C FE.	
000823-AA-2	ABPCI 2017-1A A1.		03/18/2021	SECURITY CALLED BY ISSUER at 100.000.	.XXX.	3,000,000	3,000,000	2,996,000	2,995,172		(3,635)		(3,635)		2,991,536		8,464	8,464	24,840	.07/20/2029.	1.A FE.
00083Y-AA-3	ACC GROUP HOUSING LLC.		01/15/2021	SINKING FUND REDEMPTION.	.XXX.	54,186	54,186	55,093	54,186						54,186		.0	1,720	.07/15/2054.	1.C FE.	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
00255U-AA-3	AASET 2020-1A A		03/15/2021	VARIOUS	.XXX	47,978	47,978	47,977	47,909		69		69		47,978			0	155	01/16/2040	1.G FE
00791A-AA-8	AECORN 2016-1 CN CTL - AMAZON FORT WORTH		03/15/2021	MBS PAYDOWN	.XXX	320,383	320,383	320,383	320,383				0		320,383			0	5,826	09/15/2065	2.PL
009098-A*-5	FUNDED		03/10/2021	SINKING FUND REDEMPTION	.XXX	141,254	141,254	141,254	141,254				0		141,254			0	902	11/10/2039	1.C
009349-AX-9	ALS 2016-1 AR		03/15/2021	VARIOUS	.XXX	1,106,793	1,106,793	1,106,793	1,106,793				0		1,106,793			0	20,448	05/15/2034	2.A PL
021485-AA-5	AV-DAL 2020 A		03/15/2021	MBS PAYDOWN	.XXX	334,434	334,434	334,434	334,434				0		334,434			0	2,385	12/15/2045	2.A PL
02376W-AA-9	AMERICAN AIRLINES INC		01/15/2021	SINKING FUND REDEMPTION	.XXX	379,988	379,988	379,988	379,988				0		379,988			0	7,790	01/15/2028	3.A FE
02378A-AA-5	AMERICAN AIRLINES INC		02/15/2021	SINKING FUND REDEMPTION	.XXX	767,125	767,125	767,125	767,125				0		767,125			0	15,343	08/15/2030	2.C FE
02660T-EK-5	AHM 2005-2 1A1		03/25/2021	MBS PAYDOWN	.XXX	212,035	212,035	175,679	210,978		1,056		1,056		212,035			0	275	09/25/2045	1.D FM
02660T-GS-6	AHM 2005-4 3A1		03/25/2021	MBS PAYDOWN	.XXX	30,935	30,935	24,607	30,717		218		218		30,935			0	32	11/25/2045	1.D FM
03329T-AC-8	ANCHF 2016-4A B		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	47,500	02/15/2035	1.C FE
03330E-AA-2	ANCHF 2016-3A A		01/29/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	191,274	10/28/2033	1.A FE
03331J-AG-7	ANCHC 2018-10A A2		03/05/2021	BARCLAYS CAPITAL INC	.XXX	3,650,000	3,650,000	3,650,000	3,650,000				0		3,650,000			0	25,558	10/15/2031	1.A FE
03789X-AD-0	DIN 2019-1A A21		03/05/2021	MBS PAYDOWN	.XXX	43,750	43,750	43,529	43,738		12		12		43,750			0		06/05/2049	2.B FE
03789X-AE-8	DIN 2019-1A A211		03/05/2021	MBS PAYDOWN	.XXX	72,500	72,500	72,500	72,500				0		72,500			0	856	06/05/2049	2.B FE
038779-AB-0	ARBYS 2020-1A A2		02/01/2021	MBS PAYDOWN	.XXX	77,500	77,500	77,500	77,500				0		77,500			0	627	08/01/2050	2.C FE
03880G-AE-3	ARCLC 2017-FL3 C		03/15/2021	VARIOUS	.XXX	7,950,000	7,950,000	7,950,000	7,950,000				0		7,950,000			0	50,320	12/15/2027	1.G FE
03880G-AG-8	ARCLC 2017-FL3 D		03/15/2021	VARIOUS	.XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	34,818	12/15/2027	2.C FE
04301Y-AA-1	ARTEMIS 2018-1 CN		03/31/2021	MBS PAYDOWN	.XXX	17,186	17,186	7,070	7,070				0		17,186		10,116	10,116	44	12/15/2068	2.C Z
04546K-AA-6	AASET 2018-2A A		03/16/2021	VARIOUS	.XXX	682,049	682,049	681,264	661,108		1,359		1,359		682,049			0	5,551	11/18/2038	2.B FE
04650U-AA-6	AFNI 2013-1 A		03/31/2021	VARIOUS	.XXX	38,223	38,223	38,260	38,225		(2)		(2)		38,223			0	406	09/23/2027	1.F PL
05178T-AA-9	AURMIL 5.82 7/34		01/15/2021	SINKING FUND REDEMPTION SECURITY CALLED BY ISSUER at 100.000	.XXX	15,320	15,320	16,251	15,320				0		15,320			0	446	07/15/2034	1.F FE
05363L-AW-3	AVERY 2015-6A BR		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,800,000	5,800,000	5,800,000	5,800,000				0		5,800,000			0	31,027	08/05/2027	1.B FE
05491U-BE-7	BBCMS 2018-C2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			1,277	12		(12)		(12)					0	29	12/15/2051	1.A FE
05550M-AV-6	BBCMS 2019-C3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			895	9		(9)		(9)					0	20	05/15/2052	1.A FE
05585J-AC-4	BSPRT 2018-FL3 AS		03/31/2021	JPMORGAN SECURITIES INC	.XXX	15,960,000	16,000,000	16,000,000	16,000,000				0		16,000,000		(40,000)	(40,000)	72,863	03/15/2028	1.A FE
05972F-AC-3	BANC 2018-CR3 AS		03/15/2021	MBS PAYDOWN	.XXX	948,058	948,058	948,058	948,058				0		948,058			0	1,826	01/15/2033	1.A FE
060352-AG-6	BANK 2017-BNK6 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			10,096	111		(111)		(111)					0	222	07/15/2060	1.A FE
06054A-AY-5	BACM 2015-UBS7 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			21,087	182		(182)		(182)					0	448	09/15/2048	1.A FE
06054M-AF-0	BACM 2016-UB10 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			166,575	71		(71)		(71)					0	2,131	06/01/2049	1.A FE
06427D-AT-0	BACM 2017-BNK3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			5,331	48		(48)		(48)					0	123	02/15/2050	1.A FE
065402-BD-0	BANK 2019-BN18 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			3,643	32		(32)		(32)					0	78	05/15/2062	1.A FE
06540X-BH-3	BANK 2019-BN22 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,538	21		(21)		(21)					0	51	11/15/2062	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			6,608	73		(73)		(73)					0	155	05/15/2050	1.A FE
06541X-AG-5	BANK 2017-BNK7 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			5,570	59		(59)		(59)					0	125	09/15/2060	1.A FE
08161C-AG-6	BMARK 2018-B2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			9,574	111		(111)		(111)					0	222	02/01/2051	1.A FE
08162B-BG-6	BMARK 2019-B11 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,407	23		(23)		(23)					0	54	05/15/2052	1.A FE
08162C-AJ-9	BMARK 2018-B6 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,173	24		(24)		(24)					0	52	11/10/2051	1.A FE
08162P-AY-7	BMARK 2018-B1 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			616	8		(8)		(8)					0	17	01/15/2051	1.A FE
08162Y-AK-8	BMARK 2019-B14 XA CTL - BEST BUY (HONOLULU)		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,753	29		(29)		(29)					0	66	12/15/2061	1.A FE
08652@-AA-0	HI)		03/15/2021	SINKING FUND REDEMPTION	.XXX	40,737	40,737	40,737	40,737				0		40,737			0	415	01/15/2026	2.B
11135F-BG-5	BROADCOM INC		01/11/2021	JPMORGAN SECURITIES INC	.XXX	311,903	310,000	308,661					0		308,661		3,243	3,243	16	02/15/2051	2.C FE
12328M-AN-1	BLX 2005-AA A		03/25/2021	MBS PAYDOWN	.XXX	40,730	40,730	27,696	40,438		291		291		40,730			0	16	09/25/2038	1.E FE
12479M-AH-1	CBCI 2016-1 A		01/15/2021	MBS PAYDOWN	.XXX	781,602	781,602	781,602	781,602				0		781,602			0	10,259	07/15/2046	1.F FE
12479R-AB-3	CARS 2014-1 A		03/15/2021	MBS PAYDOWN	.XXX	80,825	80,825	81,122	80,778		47		47		80,825			0	496	10/15/2044	1.E FE
12479R-AE-7	CAUTO 2017-1A A2		03/15/2021	MBS PAYDOWN	.XXX	128,844	128,844	128,826	128,639		205		205		128,844			0	903	04/15/2047	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		03/15/2021	MBS PAYDOWN	.XXX	58,222	58,222	58,222	58,222				0		58,222			0	625	04/15/2047	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		03/15/2021	MBS PAYDOWN	.XXX	875	875	884	875				0		875			0	5	02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1A A6		03/15/2021	MBS PAYDOWN	.XXX	5,469	5,469	5,465	5,461		8		8		5,469			0	35	02/15/2050	1.E FE
12512J-AX-2	CD 2018-CD7 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			10,838	99		(99)		(99)					0	237	08/15/2051	1.A FE
12515A-BF-6	CD 2016-CD2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			3,024	43		(43)		(43)					0	90	11/10/2049	1.A FE
12515D-AS-3	CD 2017-CD4 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			12,507	139		(139)		(139)					0	292	05/10/2050	1.B FE
12515G-AJ-6	CD 2017-CD3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			6,096	58		(58)		(58)					0	136	02/10/2050	1.A FE
12531W-BC-5	CFGRE 2016-C3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			8,306	24		(24)		(24)					0	179	01/10/2048	1.A FE
12550M-AL-4	CIFC 2015-3A BR		03/30/2021	CITIGROUP GLOBAL MARKETS SECURITY CALLED BY ISSUER at 100.000	.XXX	24,275,372	24,755,000	24,755,000	24,755,000				0		24,755,000		(479,628)	(479,628)	153,579	04/19/2029	1.C FE
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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12563L-AN-7	CLIF 2020-1A A		02/05/2021	VARIOUS	.XXX	14,647,648	14,475,000	14,468,331	14,468,519		217		217		14,468,736		178,912	178,912	42,501	09/18/2045	1.F FE
12591V-AF-8	COMM 2014-CR16 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			13,458	58		(58)		(58)					257	04/12/2047	1.A FE	
12593J-BG-0	COMM 2015-CR24 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			11,874	98		(98)		(98)					321	08/12/2048	1.A FE	
125930-BF-6	COMM 2015-CR26 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			40,331	346		(346)		(346)					875	10/01/2048	1.A FE	
12593X-AD-7	CPS 2016-A D		03/15/2021	MBS PAYDOWN	.XXX	1,018,935	1,018,935	1,018,688	1,019,880		(944)		(944)		1,018,935			7,927	12/15/2021	1.E FE	
12594P-AX-9	CSMC 2016-NXSR XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,066	23		(23)		(23)					56	12/15/2049	1.A FE	
12595V-AE-7	COMM 2018-COR3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			650	6		(6)		(6)					13	05/10/2051	1.A FE	
12635Q-BH-2	COMM 2015-CR27 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			190,205	463		(463)		(463)					2,480	10/10/2048	1.A FE	
12636M-AG-3	CSAIL 2016-C6 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			13,668	179		(179)		(179)					432	01/01/2049	1.A FE	
12646U-AA-6	CSMC 2013-IVR1 A1		03/01/2021	MBS PAYDOWN	.XXX	296,934	296,934	279,855	298,450		(1,516)		(1,516)		296,934			66,112	03/25/2043	1.D FM	
12646W-AG-9	CSMC 2013-IVR2 A1		03/01/2021	MBS PAYDOWN	.XXX	138,257	138,257	128,082	137,597		660		660		138,257			661	04/25/2043	1.D FM	
12646W-AH-7	CSMC 2013-IVR2 A2		03/01/2021	MBS PAYDOWN	.XXX	521,426	521,426	492,585	519,443		1,983		1,983		521,426			2,991	04/25/2043	1.D FM	
126650-BP-4	TRUST		03/10/2021	SINKING FUND REDEMPTION	.XXX	129,000	129,000	130,443	129,013		(13)		(13)		129,000			1,300	12/10/2028	2.B	
126650-BS-8	CVS PASS THROUGH TRUST		03/10/2021	SINKING FUND REDEMPTION	.XXX	30,812	30,812	30,812	30,812		0		0		30,812			386	01/10/2032	2.B	
12665U-AA-2	CVS CAREMARK CORP		03/10/2021	SINKING FUND REDEMPTION	.XXX	36,119	36,119	36,119	36,119		0		0		36,119			284	01/10/2036	2.B FE	
126673-OR-6	CWHEL 2004-S 1A		03/15/2021	MBS PAYDOWN	.XXX	184,320	184,320	149,505	183,852		467		467		184,320			98	02/15/2030	1.D FM	
126685-AF-3	CWHEL 2005-D 2A CTL - CVS CAREMARK		03/15/2021	MBS PAYDOWN	.XXX	14,248	14,248	11,470	14,235		13		13		14,248			9	11/15/2035	1.D FM	
12669@-AA-3	(MARIETTA GA)		03/15/2021	SINKING FUND REDEMPTION	.XXX	28,299	28,299	28,299	28,299		0		0		28,299			283	01/15/2035	2.A	
130331-AA-9	CAHFA 2018-K PT		03/26/2021	MBS PAYDOWN	.XXX	6,134	6,134	6,134	6,134		0		0		6,134			48	12/01/2033	1.B FE	
14066A-AA-7	CPMRK 2006-RILY A1		01/11/2021	SINKING FUND REDEMPTION	.XXX	81,887	81,887	91,179	81,887		0		0		81,887			2,517	07/10/2051	1.G	
140689-AA-8	CPMRK 2007-LEE A		03/10/2021	SINKING FUND REDEMPTION	.XXX	4,780	4,780	4,786	4,780		0		0		4,780			48	09/10/2052	1.D	
140694-AA-8	CPMRK 2007-ROBS A		03/10/2021	SINKING FUND REDEMPTION	.XXX	11,669	11,669	11,462	11,650		19		19		11,669			118	10/10/2052	1.F	
14069B-AA-2	CPMRK 2007-AETC A1		03/10/2021	SINKING FUND REDEMPTION	.XXX	60,029	60,029	59,625	60,013		16		16		60,029			576	02/10/2052	2.A	
14069E-AA-6	CPMRK 2007-ACC A1		03/10/2021	MBS PAYDOWN	.XXX	30,490	30,490	31,701	30,466		24		24		30,490			310	07/10/2052	1.E FE	
14070A-AA-1	CPMRK 2007-AET2 A		03/10/2021	SINKING FUND REDEMPTION	.XXX	11,783	11,783	11,667	11,768		15		15		11,783			119	10/10/2052	1.D	
14070E-AA-3	CPMRK 2008-AMCW A1A		03/10/2021	SINKING FUND REDEMPTION	.XXX	92,526	92,526	116,099	92,545		(19)		(19)		92,526			1,066	07/10/2055	1.E FE	
14070E-AC-9	CPMRK 2009-AMCW A1A		03/10/2021	SINKING FUND REDEMPTION	.XXX	3,973	3,973	3,933	3,965		8		8		3,965			53	07/10/2055	1.E FE	
14070R-AA-4	CPMRK 2008-LACK A1 CARDINALS BALLPARK LLC		03/10/2021	SINKING FUND REDEMPTION	.XXX	11,256	11,256	11,249	11,235		20		20		11,256			134	12/10/2053	1.D FE	
14155#-AA-8	5.77 30SEP27		03/30/2021	SINKING FUND REDEMPTION	.XXX	267,972	267,972	267,972	267,972		0		0		267,972			7,731	09/30/2027	2.B YE	
14855J-AB-1	CLAST 2016-1 A		03/15/2021	MBS PAYDOWN	.XXX	5,102,454	5,102,454	5,073,524	5,092,287		10,167		10,167		5,102,454			31,672	08/15/2041	1.G FE	
14855J-AG-9	CLAST 2016-1 B		03/15/2021	MBS PAYDOWN	.XXX	710,814	710,814	710,327	709,088		1,726		1,726		710,814			5,918	08/15/2041	2.C FE	
14855J-AD-7	CLAST 2016-1 C		02/16/2021	VARIOUS	.XXX	214,809	214,809	213,339	214,019		790		790		214,809			15,263	08/15/2041	5.B FE	
14855L-AB-6	CLAST 2017-1 A		03/15/2021	MBS PAYDOWN	.XXX	364,869	364,869	364,868	364,305		564		564		364,869			2,599	07/15/2042	2.B FE	
14855M-AA-6	CLAST 2019-1A A		03/15/2021	MBS PAYDOWN	.XXX	857,751	857,751	857,750	856,425		1,326		1,326		857,751			4,146	04/15/2039	2.B FE	
14856C-AA-7	CLAST 2018-1 A		03/15/2021	MBS PAYDOWN	.XXX	656,123	656,123	647,368	654,943		1,181		1,181		656,123			4,610	06/15/2043	2.A FE	
14856E-AE-5	CLAST 2015-1 AR		03/15/2021	MBS PAYDOWN	.XXX	3,297,560	3,297,560	3,282,655	3,289,486		8,074		8,074		3,297,560			36,987	03/15/2034	2.A PL	
14856G-AA-8	CLAST 2021-1A A		03/16/2021	MBS PAYDOWN	.XXX	3,552,426	3,552,426	3,552,326	3,552,426		4,712		4,712		3,552,426			16,235	01/15/2046	1.F FE	
14856G-AB-6	CLAST 2021-1A B		03/15/2021	MBS PAYDOWN	.XXX	341,549	341,549	341,539	341,549		865		865		341,549			2,987	01/15/2046	2.B FE	
14889J-AC-9	CRMN 2014-2A E		01/21/2021	MBS PAYDOWN	.XXX	8,408	8,408	1,468	1,468		0		0		1,468		6,940	6,940	126	10/18/2026	5.B FE
15137K-AG-4	CECLO 2015-24A A2R		02/12/2021	MBS PAYDOWN	.XXX	2,000,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000			12,586	10/15/2026	1.D FE	
15673Q-AA-4	CERB 2018-2A A CHARLES RIVER LABORATORIES		03/30/2021	VARIOUS	.XXX	9,749,577	9,749,027	9,749,027	9,749,027		0		0		9,749,027		549	549	45,025	04/15/2028	1.A FE
159864-AJ-6	INTERNA		03/25/2021	VARIOUS	.XXX	5,035,140	5,000,000	5,000,000	5,000,000		0		0		5,000,000		35,140	35,140	1,880	03/15/2031	3.B FE
161546-HU-3	CFAB 2004-1 1A7		03/01/2021	MBS PAYDOWN	.XXX	18,082	18,082	16,816	18,058		24		24		18,082			155	11/25/2033	1.D FM	
166430-AA-6	CHEST 2014-1A A		03/15/2021	MBS PAYDOWN	.XXX	891,000	891,000	891,000	891,000		0		0		891,000			10,024	12/15/2034	1.G FE	
17290X-AY-6	CGCMT 2016-GC37 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			47,964	773		(773)		(773)					1,453	04/01/2049	1.A FE	
17291C-BW-4	CGCMT 2016-C2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			24,550	242		(242)		(242)					551	09/10/2049	1.A FE	
17321J-AJ-3	CGCMT.13-GC15		03/31/2021	INTEREST ONLY PAYMENT	.XXX			4,396	53		(53)		(53)					97	09/10/2046	1.A FE	
17324D-BA-1	CGCMT 2015-P1 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			9,752	110		(110)		(110)					246	09/15/2048	1.A FE	
17324K-AV-0	CGCMT 2015-GC35 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			5,064	54		(54)		(54)					118	11/10/2048	1.A FE	
17325G-AJ-5	CGCMT 2016-C3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			18,800	221		(221)		(221)					450	11/15/2049	1.A FE	
17325H-BJ-7	CGCMT 2017-P7 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			32,475	323		(323)		(323)					736	04/14/2050	1.A FE	
17326C-BE-3	CGCMT 2017-B1 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			8,446	88		(88)		(88)					189	08/15/2050	1.A FE	
17327G-AU-8	CGCMT 2018-C6 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,859	26		(26)		(26)					64	11/10/2051	1.A FE	
17328H-BF-7	CGCMT 2019-GC43 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			445	4		(4)		(4)					9	11/10/2052	1.A FE	
19736R-AG-6	CECLO 2018-27A A2B		01/02/2021	PRIOR YEAR INCOME	.XXX			0	0		0		0						(24,511)	10/25/2028	1.

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
22945D-AL-7	CSAIL 2019-C15 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			1,550	27		(27)		(27)					.0	.45	03/01/2052	1.A FE
23204G-AC-4	CUSTOMERS BANCORP INC		03/11/2021	VARIOUS	.XXX	3,264,132	3,167,000	3,159,874	3,164,716		144		144		3,164,860		99,271	99,271	12,386	06/30/2022	2.B FE
23204H-BW-9	CUSTOMERS BANK		03/03/2021	VARIOUS	.XXX	3,873,463	3,595,000	3,595,000	3,595,000								278,463	278,463	24,706	06/26/2029	2.B FE
233046-AF-8	DNKN 2017-1A A211		02/20/2021	MBS PAYDOWN	.XXX	31,875	31,875	31,875	31,875						31,875			.0	321	11/20/2047	2.B FE
233046-AL-5	DNKN 2019-1A A23		02/20/2021	MBS PAYDOWN	.XXX	4,975	4,975	4,735	4,960		15		15		4,975			.0	54	05/20/2049	2.B FE
23312J-AG-8	DBJPM 2017-C6 XA		03/31/2021	VARIOUS	.XXX			480,680	8,906		(8,906)		(8,906)					.0	36,611	06/10/2050	1.B FE
251513-BB-2	DBALT 2006-AB4 A5		03/01/2021	MBS PAYDOWN	.XXX	27,309	27,309	25,776	25,776						25,776		1,532	1,532	266	08/01/2046	1.D FM
25257A-AA-2	DIMND 2019-1A A1		03/31/2021	MBS PAYDOWN	.XXX	16,450,000	16,450,000	16,450,000	16,450,000						16,450,000			.0	116,328	04/25/2029	1.A FE
25257A-AC-8	DIMND 2019-1A A2		03/31/2021	MBS PAYDOWN	.XXX	6,875,000	6,875,000	6,875,000	6,875,000						6,875,000			.0	59,575	04/25/2029	1.A FE
25257A-AE-4	DIMND 2019-1A B		03/31/2021	MBS PAYDOWN	.XXX	8,750,000	8,750,000	8,750,000	8,750,000						8,750,000			.0	99,679	04/25/2029	1.C FE
29429E-AF-8	CGGMT 2016-P4 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			13,463	146		(146)		(146)					.0	309	07/10/2049	1.A FE
30256W-AA-5	FDF 2015-1A A		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,850,000	6,850,000	6,850,000	6,850,000						6,850,000			.0	109,707	11/12/2030	1.A FE
30256W-AB-3	FDF 2015-1A B		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000			.0	58,667	11/12/2030	1.C FE
30256W-AC-1	FDF 2015-1A C		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,050,000	5,050,000	5,012,125	5,023,372		57		57		5,023,430		26,570	26,570	92,583	11/12/2030	1.F FE
30256X-AC-9	FDF 2015-1A D		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,000,000	4,000,000	3,930,000	3,946,889		801		801		3,947,690		52,310	52,310	80,000	11/12/2030	2.B FE
30605Y-AB-7	FLCON 2017-1 A		03/01/2021	MBS PAYDOWN	.XXX	82,837	82,837	82,549	82,837						82,837			.0	362	01/15/2042	1.G FE
30610G-AA-1	FLCON 2019-1 A		03/31/2021	MBS PAYDOWN	.XXX	2,005,505	2,005,505	2,002,161	1,981,192		2,839		2,839		2,005,505			.0	9,261	09/15/2039	2.B FE
309601-AE-2	FARMERS INSURANCE EXCHANGE		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	7,009,779	7,000,000	7,011,000	7,009,843		(64)		(64)		7,009,779			.0		11/01/2057	2.A FE
313761-BK-2	FWLS 2017-SC01 1A		03/01/2021	MBS PAYDOWN	.XXX	745,333	745,333	719,596	743,338		1,995		1,995		745,333			.0	3,975	12/25/2046	1.A
316773-CR-9	FIFTH THRD BANCORP		03/09/2021	CREDIT SUISSE FIRST BOSTON	.XXX	3,421,250	3,500,000	3,307,500	3,324,712		672		672		3,324,384		96,866	96,866	23,022	12/31/2049	3.A FE
33842G-AG-2	FLAGS 2013-7A CR		01/20/2021	MBS PAYDOWN	.XXX	1,076,007	1,076,007	1,076,007	1,076,007						1,076,007			.0	7,063	01/20/2026	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		03/31/2021	SINKING FUND REDEMPTION	.XXX	943,606	943,606	943,606	943,606						943,606			.0	19,462	03/31/2038	2.B FE
346845-AG-5	COMMUNITIES LL		01/15/2021	SINKING FUND REDEMPTION	.XXX	49,100	49,100	51,354	49,100						49,100			.0	1,495	01/15/2051	2.C FE
346845-AK-6	FORT BENNING FAM		01/22/2021	SINKING FUND REDEMPTION	.XXX	38,226	38,226	45,153	38,226						38,226			.0	1,164	01/15/2051	1.G FE
347508-AA-1	A		03/15/2021	SINKING FUND REDEMPTION	.XXX	16,495	16,495	15,988	16,457		38		38		16,495			.0	160	02/15/2052	1.G FE
34960Y-AE-2	FCO 2016-7A A1F		03/15/2021	MBS PAYDOWN	.XXX	901,512	901,512	901,512	901,512						901,512			.0	8,564	12/15/2028	1.A FE
35040T-AA-2	FFIN 2016-1A A		03/15/2021	MBS PAYDOWN	.XXX	309,830	309,830	309,789	309,365		465		465		309,830			.0	1,999	06/15/2035	1.B FE
35563C-AA-6	FMHR 2015-R1 1A		03/25/2021	VARIOUS	.XXX	151,097		171,381	151,117		(21)		(21)		151,097			.0	750	11/25/2055	1.A
35563C-AB-4	FMHR 2015-R1 XA1		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,976	2,717		(2,717)		(2,717)					.0	29	11/25/2055	1.A
35563C-AE-8	FMHR 2015-R1 XB1		03/31/2021	INTEREST ONLY PAYMENT	.XXX			607	555		(555)		(555)					.0	6	11/25/2055	1.A
35563C-AM-0	FMHR 2015-R1 B2		03/25/2021	SINKING FUND REDEMPTION	.XXX	17,282	17,282	18,643	17,285		(3)		(3)		17,282			.0	118	10/25/2052	1.A
35563C-AT-5	FMHR 2015-R1 XA3		03/31/2021	VARIOUS	.XXX			25,274	23,125		(23,125)		(23,125)					.0	537	11/25/2052	1.A
35563C-AV-0	FMHR 2015-R1 B3		03/25/2021	VARIOUS	.XXX	50,401	50,401	54,756	50,413		(12)		(12)		50,401			.0	484	11/25/2052	1.A
35563C-AW-8	FMHR 2015-R1 XB3		03/31/2021	INTEREST ONLY PAYMENT	.XXX			3,198	2,926		(2,926)		(2,926)					.0	62	11/25/2052	1.A
35563C-AY-4	FMHR 2015-R1 C3		03/25/2021	SINKING FUND REDEMPTION	.XXX	7,822	7,822	7,822	7,822						7,822			.0	87	11/25/2052	5.B GI
35563P-BS-7	SCRT 2017-3 MT		03/01/2021	MBS PAYDOWN	.XXX	1,640,195	1,640,195	1,628,458	1,640,015		180		180		1,640,195			.0	7,648	07/25/2056	1.A
35563P-BU-2	SCRT 2017-3 MB		03/29/2021	MBS PAYDOWN	.XXX	44,270	44,270	41,449	44,131		139		139		44,270			.0	212	07/25/2056	1.A
35563P-BX-6	SCRT 2017-3 HT		03/01/2021	VARIOUS	.XXX	196,213	196,213	195,594	196,207		6		6		196,213			.0	3,009	07/01/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		03/29/2021	MBS PAYDOWN	.XXX	26,860	26,860	25,522	26,775		85		85		26,860			.0	122	07/01/2056	1.A
35563P-DD-8	SCRT 2017-4 HT		03/01/2021	MBS PAYDOWN	.XXX	1,972,136	1,972,136	1,967,204	1,972,032		104		104		1,972,136			.0	9,466	06/01/2057	1.A
360271-AJ-9	FULTON FINANCIAL CORP		03/30/2021	SECURITY CALLED BY ISSUER at 112.566	.XXX	5,899,584	5,241,000	5,211,441	5,227,940		767		767		5,228,707		12,293	12,293	704,936	11/15/2024	2.A FE
36186E-AA-7	GMACN 2003-PRES A		03/10/2021	MBS PAYDOWN	.XXX	122,407	122,407	140,627	122,455		(48)		(48)		122,407			.0	1,275	10/10/2041	1.F
36186W-AA-7	CLASS A		03/10/2021	SINKING FUND REDEMPTION	.XXX	21,144	21,144	21,097	21,116		28		28		21,144			.0	185	10/10/2050	1.C
36186Y-AA-3	2005-A1		03/10/2021	SINKING FUND REDEMPTION	.XXX	66,810	66,810	69,137	66,822		(12)		(12)		66,810			.0	614	02/10/2035	2.A
36186Y-AF-2	GMACN 2007-HCKM A		03/10/2021	SINKING FUND REDEMPTION	.XXX	136,904	136,904	148,109	136,843		61		61		136,904			.0	1,396	08/10/2052	2.A
36188A-AA-3	GMACN 2008-LEWS A		03/10/2021	SINKING FUND REDEMPTION	.XXX	52,766	52,766	52,740	52,668		98		98		52,766			.0	640	04/10/2047	1.C FE
36249B-AD-2	GSAA 2007-7 A4		03/25/2021	MBS PAYDOWN	.XXX	307,768	307,768	267,127	305,103		2,665		2,665		307,768			.0	350	02/25/2037	1.D FM
36252S-AX-5	GSM 2019-GC38 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,830	2,665		(26)		(26)					.0	62	02/10/2052	1.A FE
36253P-AE-2	GSM 2017-GS6 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			4,447	33		(33)		(33)					.0	93	05/10/2050	1.A FE
36255C-AC-3	GPMT 2018-FL1 AS		03/30/2021	JPMORGAN SECURITIES INC	.XXX	997,500	1,000,000	1,000,000	1,000,000						1,000,000		(2,500)	(2,500)	3,694	12/19/2035	1.A FE
36320U-AC-4	GALXY 2018-27A A		03/30/2021	BANK OF AMERICA	.XXX	18,463,000	18,500,000	18,500,000	18,500,000						18,500,000		(37,000)	(37,000)	85,492	05/16/2031	1.A FE
37875-AA-2	GLENN POOL OIL & GAS TRUST		03/11/2021	PRIOR YEAR INCOME	.XXX													.0	42,080	08/01/2021	4

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Forei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38011W-AA-4	GMACN 2002-MEAD A		03/10/2021	SINKING FUND REDEMPTION	XXX	97,200	97,200	117,462	97,312		(112)		(112)		97,200				1,111	05/10/2037	1.F
38012D-AB-3	GMACN 2005-DRUM A		03/10/2021	SINKING FUND REDEMPTION	XXX	89,147	89,147	95,366	89,160		(14)		(14)		89,147				815	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		03/10/2021	SINKING FUND REDEMPTION	XXX	49,829	49,829	49,667	49,738		91		91		49,829				595	05/10/2050	2.A FE
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		03/10/2021	SINKING FUND REDEMPTION	XXX	16,505	16,505	15,201	16,480		25		25		16,505				148	05/10/2051	1.E
38174T-AC-0	GOCAP 2016-33A AR		02/21/2021	MBS PAYDOWN	XXX	5,083,735	5,083,735	5,083,735	5,083,735					5,083,735				24,578	11/21/2028	1.F FE	
38176L-AC-5	GCBSL 2018-39A A2		03/05/2021	BANK OF AMERICA	XXX	1,000,000	1,000,000	1,000,000	1,000,000					1,000,000				6,301	10/20/2028	1.A FE	
40536A-AE-6	HLA 2012-1A B		02/15/2021	MBS PAYDOWN	XXX	470,364	470,364	465,660	469,879		484		484		470,364				3,872	08/15/2023	1.B FE
41161E-AA-6	HARBORWALK FUNDING TRUST		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	59,750,000	59,750,000	59,750,000	59,750,000					59,750,000				1,516,754	02/15/2069	1.D FE	
41984L-AA-5	HAWAIIAN BRAND INTELLECT		02/02/2021	JPMORGAN SECURITIES INC	XXX	1,043,750	1,000,000	994,490	994,490					994,490		49,260	49,260		01/20/2026	4.A Z	
437084-UP-9	HEAT 2006-3 2A4		01/25/2021	MBS PAYDOWN	XXX	112,899	112,899	99,421	102,808		10,091		10,091		112,899				(376)	07/25/2036	1.D FM
440405-AE-8	HORZN 2018-1 A		01/15/2021	MBS PAYDOWN	XXX	479,776	479,776	478,638	478,931		845		845		479,776				1,782	12/15/2038	1.G FE
44329H-AL-8	HP COMMUNITIES		03/01/2021	SINKING FUND REDEMPTION	XXX	21,429	21,429	21,429	21,429						21,429				804	09/01/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC		03/15/2021	SINKING FUND REDEMPTION	XXX	4,565	4,565	4,549	4,553		12		12		4,565				156	09/15/2053	1.E FE
45203L-CX-9	ILSMFH 3.07 06/01/36		03/26/2021	MBS PAYDOWN	XXX	5,500	5,500	5,492	5,492					5,492		8	8		30	06/26/2036	1.A FE
45605P-AM-0	BIND 2016-1A 3		01/15/2021	MBS PAYDOWN	XXX	644,358	644,358	644,358	644,358					644,358				8,433	04/15/2026	2.B FE	
45669W-AC-0	INDX 2007-FLX5 2A1		03/25/2021	MBS PAYDOWN	XXX	548,039	548,039	469,197	545,896		2,144		2,144		548,039				234	08/25/2037	1.D FM
45780K-AG-1	INTOW 2018-1A A		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	24,500,000	24,500,000	24,500,000	24,500,000					24,500,000				2,773,400	12/15/2048	1.F FE	
45780K-AJ-5	INTOW 2018-1 B		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000					6,000,000				851,734	12/15/2048	2.C FE	
46590L-AV-4	JPMDB 2016-C2 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	25,717	25,717	25,717	25,717		(361)		(361)		25,717				681	06/15/2049	1.A FE
46590M-AT-7	JPMCC 2016-JP2 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	28,054	28,054	28,054	28,054		(273)		(273)		28,054				620	08/01/2049	1.A FE
46590R-AG-4	JPMCC 2016-JP3 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	22,567	22,567	22,567	22,567		(234)		(234)		22,567				511	08/15/2049	1.A FE
46590U-AA-0	HENDR 2018-2A A		03/15/2021	MBS PAYDOWN	XXX	477,846	477,846	477,595	477,118		729		729		477,846				2,775	10/15/2075	1.A FE
46591A-BC-8	JPMDB 2018-C8 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	3,280	3,280	3,280	3,280		(37)		(37)		3,280				79	06/15/2051	1.A FE
46616P-AA-1	HENDR 2011-1A A		03/15/2021	MBS PAYDOWN	XXX	361,896	361,896	361,802	361,231		665		665		361,896				2,697	10/15/2056	1.A FE
46616P-AB-9	HENDR 2011-1A B		03/15/2021	MBS PAYDOWN	XXX	78,196	78,196	78,172	77,965		231		231		78,196				929	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		03/15/2021	MBS PAYDOWN	XXX	398,724	398,724	398,495	397,952		773		773		398,724				3,463	09/15/2056	1.A FE
46616Q-AB-7	HENDR 2011-2A B		03/15/2021	MBS PAYDOWN	XXX	68,923	68,923	68,920	68,695		228		228		68,923				1,012	09/15/2058	2.B FE
46616V-AA-8	HENDR 2012-1A A		03/15/2021	MBS PAYDOWN	XXX	170,420	170,420	176,390	170,315		105		105		170,420				1,307	02/15/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B		03/15/2021	MBS PAYDOWN	XXX	26,015	26,015	26,010	25,942		73		73		26,015				338	02/15/2067	2.B FE
46617A-AA-3	HENDR 2012-3A A		03/15/2021	MBS PAYDOWN	XXX	89,065	89,065	85,975	89,018		46		46		89,065				484	09/15/2065	1.A FE
46617J-AA-4	HENDR 2013-2A A		03/15/2021	MBS PAYDOWN	XXX	127,235	127,235	127,206	127,329		(94)		(94)		127,235				836	03/15/2062	1.A FE
46617T-AA-2	HENDR 2014-1A A		03/15/2021	MBS PAYDOWN	XXX	270,485	270,485	270,333	270,046		439		439		270,485				1,848	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		03/15/2021	MBS PAYDOWN	XXX	29,769	29,769	29,745	29,711		58		58		29,769				254	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A		03/15/2021	MBS PAYDOWN	XXX	30,285	30,285	29,320	30,231		54		54		30,285				175	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		03/15/2021	MBS PAYDOWN	XXX	19,519	19,519	19,514	19,485		34		34		19,519				142	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		03/15/2021	MBS PAYDOWN	XXX	27,743	27,743	27,719	27,697		46		46		27,743				185	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		03/15/2021	MBS PAYDOWN	XXX	143,612	143,612	143,500	143,395		218		218		143,612				916	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		03/15/2021	MBS PAYDOWN	XXX	26,761	26,761	26,761	26,710		51		51		26,761				213	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		03/15/2021	MBS PAYDOWN	XXX	43,999	43,999	43,897	43,928		71		71		43,999				250	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		03/15/2021	MBS PAYDOWN	XXX	76,633	76,633	76,616	76,462		171		171		76,633				607	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		03/15/2021	MBS PAYDOWN	XXX	54,893	54,893	54,850	54,810		83		83		54,893				379	08/15/2062	1.A FE
46620V-AA-2	HENDR 2017-2A A		03/15/2021	MBS PAYDOWN	XXX	114,897	114,897	114,845	114,742		155		155		114,897				694	09/15/2072	1.A FE
46644A-BH-4	JPMBB 2015-C27 XA		02/26/2021	INTEREST ONLY PAYMENT	XXX	2,715	2,715	2,715	2,715		(15)		(15)		2,715				82	02/15/2048	1.A FE
46646R-AL-7	JPMDB 2016-C4 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	3,349	3,349	3,349	3,349		(36)		(36)		3,349				87	12/15/2049	1.A FE
46648K-AZ-9	JPMDB 2017-C7 B		03/11/2021	CITIGROUP GLOBAL MARKETS	XXX	4,383,438	4,000,000	4,119,980	4,091,181		(2,714)		(2,714)		4,088,467		294,970	294,970	46,054	10/15/2050	3.B FM
46651N-AA-2	JOLAR 2019-1 A		03/15/2021	MBS PAYDOWN	XXX	170,497	170,497	169,621	170,220		277		277		170,497				993	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		03/15/2021	MBS PAYDOWN	XXX	55,558	55,558	63,684	63,684		(51)		(51)		55,558				172	10/17/2072	1.A FE
46665R-AA-7	JGW 2020-D		03/15/2021	MBS PAYDOWN	XXX	232,598	232,598	232,598	232,598						232,598				854	01/01/2064	1.F FE
470170-AA-9	5.875 08JUL22		01/08/2021	MBS PAYDOWN	XXX	314,594	314,594	314,594	314,594						314,594				5,257	07/08/2022	3.A FE
470170-AD-3	NCBJ 2016-1 A		01/15/2021	VARIABLE	XXX	686,847	686,847	686,847	686,847						686,847				9,607	01/05/2027	3.A FE
47232X-AA-6	JMHT 2010-SILL A		03/10/2021	SINKING FUND REDEMPTION	XXX	20,554	20,554	20,115	20,515		39		39		20,554				210	06/10/2055	1.F FE
48128K-AV-3	JPMCC 2017-JP6 XA		03/31/2021	INTEREST ONLY PAYMENT	XXX	2,402	2,402	2,402	2,402		(28)		(28)		2,402				57	07/15/2050	1.A FE
48203R-AG-9	JUNIPER NETWORKS INC		01/11/2021	SECURITY CALLED BY ISSUER at 112.572	XXX	19,868,958	17,650,000</														

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
49326E-ED-1	KEYCORP		03/24/2021	MATURITY	.XXX	2,000,000	2,000,000	1,998,140	1,999,946		.54		.54		2,000,000			.0	.51,000	.03/24/2021	2.A FE
50077L-AW-6	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	.XXX	11,325,163	12,694,000	11,290,925	11,322,962		2,201		2,201		11,325,163			.0		10/01/2039	3.A FE
50077L-AY-2	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	.XXX	3,419,794	3,250,000	3,420,625	3,419,956		(162)		(162)		3,419,794			.0		10/01/2049	3.A FE
50077L-BG-0	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	.XXX	8,351,763	8,150,000	8,352,625	8,351,952		(189)		(189)		8,351,763			.0		06/01/2050	3.A FE
50106G-AE-2	KRONOS ACQ / KIK CUSTOM LMH SPE AM LLC / LMH SP 5.9 21JUN48		03/05/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	1,111	12/31/2026	4.C FE
50207H-AA-0	SINKING FUND REDEMPTION		01/15/2021	.XXX	83,338	83,338	83,967	83,338		.0			.0		83,338			.0	(75)	06/21/2048	2.B PL
50209L-AA-5	LMRK 2018-1A C		03/15/2021	MBS PAYDOWN	.XXX	36,667	36,667	36,665	36,588		.78		.78		36,667			.0	173	06/15/2048	1.G FE
50209L-AB-3	LMRK 2018-1A D		03/15/2021	MBS PAYDOWN	.XXX	12,500	12,500	12,496	12,478		.23		.23		12,500			.0	98	06/15/2048	2.C FE
50209L-AC-1	LMRK 2018-1A F		03/15/2021	MBS PAYDOWN	.XXX	15,000	15,000	14,996	14,966		.34		.34		15,000			.0	149	06/15/2048	3.C FE
50212Y-AD-6	LPL HOLDINGS INC		03/31/2021	VARIOUS	.XXX	12,821,586	12,744,000	12,744,000		.0			.0		12,744,000		77,586	77,586	8,259	03/15/2029	3.B FE
525221-EM-5	LXS 2005-7N 1A1A		03/25/2021	MBS PAYDOWN	.XXX	43,870	43,870	39,227	43,771		.99		.99		43,870			.0	34	12/25/2035	1.D FM
53947D-AG-1	LNCR 2019-CRE3 C		02/15/2021	MBS PAYDOWN	.XXX	40,306	40,306	40,306		.0			.0		40,306			.0	145	04/15/2034	1.G FE
55283L-AA-3	MAPSL 2019-1A A		03/15/2021	MBS PAYDOWN	.XXX	500,332	500,332	499,699	499,453		.879		.879		500,332			.0	2,692	03/15/2044	1.F
55446M-AA-5	MAACH 2019-1 A		03/15/2021	MBS PAYDOWN	.XXX	1,417,614	1,417,614	1,416,558	1,415,668		1,946		1,946		1,417,614			.0	10,850	10/15/2039	1.F FE
56564R-AA-8	MAPSL 2018-1A A		03/15/2021	MBS PAYDOWN	.XXX	250,900	250,900	250,891	250,488		.412		.412		250,900			.0	1,766	05/15/2043	2.A FE
57888@-AB-1	MAVERICK BIDCO INC 1L REV FUNDED		01/02/2021	GCA	.XXX	660,000	666,667	666,667	666,667		.0		.0		666,667		(6,667)	(6,667)		04/28/2023	3.B PL
59524E-AB-8	MID-ATLANTIC MILITRY CO		02/01/2021	VARIOUS	.XXX	42,824	42,824	48,850	42,837		(13)		(13)		42,824			.0	5,912	08/01/2050	1.E FE
59524E-AC-6	MIDATL 5.30 8/50		02/01/2021	SINKING FUND REDEMPTION	.XXX	500,547	500,547	481,040	500,518		.29		.29		500,547			.0	13,257	08/01/2050	2.B FE
59560W-AC-1	MDST 2010-1 M		03/01/2021	MBS PAYDOWN	.XXX	118,784	118,784	118,620	118,775		.9		.9		118,784			.0	955	12/15/2045	1.D FM
59560W-AE-7	MDST 2010-1 B		03/01/2021	MBS PAYDOWN	.XXX	237,568	237,568	248,777	237,568		.0		.0		237,568			.0	2,547	12/15/2045	1.D FM
598329-AB-6	MIDWEST FAM HSG		01/05/2021	SINKING FUND REDEMPTION	.XXX	37,704	37,704	34,650	37,680		.25		.25		37,704			.0	1,041	01/01/2051	1.E FE
598329-AC-4	MWFA 5.531 1/51		01/13/2021	SINKING FUND REDEMPTION	.XXX	60,995	60,995	59,294	60,992		.4		.4		60,995			.0	1,686	01/01/2051	1.G FE
61763X-BH-8	MSBAM 2014-C18 300B		03/11/2021	VARIOUS	.XXX	2,126,719	2,000,000	2,000,078	2,000,018		.41		.41		2,000,059		126,660	126,660	23,588	08/15/2031	3.B FM
61764P-BA-9	MSBAM 2014-C19 LNC1		03/01/2021	MBS PAYDOWN	.XXX	60,975	60,975	61,287	60,981		(6)		(6)		60,975			.0	423	12/15/2046	1.D FM
61767E-AF-1	MSBAM 2017-C34 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			9,700	29		(29)		(29)					.0	167	11/15/2052	1.A FE
61767Y-BA-7	MSC 2018-H3 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			2,554	25		(25)		(25)					.0	59	07/15/2051	1.A FE
61768H-AX-4	MSC 2019-L2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX			5,920	56		(56)		(56)					.0	132	03/01/2052	1.A FE
63172D-AA-9	CFOZ 2019-1 A		02/15/2021	MBS PAYDOWN	.XXX	331,709	331,709	331,709	331,709		.0		.0		331,709			.0	3,301	08/15/2034	1.F FE
636792-AB-9	NATIONAL LIFE OF VERMONT		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	67,470,069	68,080,000	67,460,950	67,469,588		482		482		67,470,069			.0	1,787,100	07/19/2068	1.G FE
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	83,806,997	84,000,000	83,804,280	83,806,448		549		549		83,806,997			.0		04/30/2050	1.G FE
64829G-AJ-8	NR2T 2016-2A B1		03/01/2021	MBS PAYDOWN	.XXX	13,559	13,559	14,188	13,570		(11)		(11)		13,559			.0	102	11/25/2035	1.C FE
65409Q-BB-7	NIELSEN FINANCE LLC		03/09/2021	C.L. KING & ASSOCIATES	.XXX	350,700	350,000	351,050	350,743		(493)		(493)		350,250		450	450	7,049	04/15/2022	4.B FE
67052*-AB-2	FUNDED		03/31/2021	SINKING FUND REDEMPTION	.XXX	1,106,671	1,106,671	1,106,671	1,106,671		.0		.0		1,106,671			.0		04/29/2025	4.C
67085K-AA-0	OFFUTT AFB AMERICA FIRST		03/01/2021	SINKING FUND REDEMPTION	.XXX	51,787	51,787	49,445	51,780		.7		.7		51,787			.0	1,414	09/01/2050	1.G FE
67092A-AA-3	QCP 2015-8A D		01/19/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,000,000	3,000,000	2,257,500	2,451,372		4,287		4,287		2,455,658		544,342	544,342	43,836	04/17/2027	3.B FE
67400F-AC-5	OAKCL 2018-1A A1B		03/05/2021	CREDIT SUISSE FIRST BOSTON	.XXX	1,500,000	1,500,000	1,500,000	1,500,000		.0		.0		1,500,000			.0	9,743	10/20/2030	1.A FE
69403W-AE-7	2006A CL2		01/15/2021	SINKING FUND REDEMPTION	.XXX	31,730	31,730	31,730	31,730		.0		.0		31,730			.0	885	07/15/2051	2.B FE
69403W-AG-2	2006A CL3		01/15/2021	SINKING FUND REDEMPTION	.XXX	7,907	7,907	7,132	7,888		.19		.19		7,907			.0	223	07/15/2051	2.B FE
70069F-HV-2	PPS1 2005-WHQ2 M2		03/25/2021	MBS PAYDOWN	.XXX	197,993	197,993	173,863	196,590		1,404		1,404		197,993			.0	271	05/25/2035	1.D FM
71677K-AA-6	PETSMART INC/PETSMART FI		03/11/2021	VARIOUS	.XXX	6,123,359	6,000,000	6,000,000		.0			.0		6,000,000		123,359	123,359	24,819	02/15/2028	4.A FE
71839H-AA-2	PHILLIES FUNDING LP		01/10/2021	SINKING FUND REDEMPTION	.XXX	75,843	75,843	75,843	75,843		.0		.0		75,843			.0	1,177	07/10/2030	2.A PL
72650T-AA-6	PLAINS END FINANCING LLC		01/15/2021	SINKING FUND REDEMPTION	.XXX	72,595	72,595	72,595	72,595		.0		.0		72,595			.0	1,091	04/15/2028	3.A FE
73557*-AB-0	PORT WA GENERATING STATION		03/15/2021	SINKING FUND REDEMPTION	.XXX	45,966	45,966	56,705	46,050		(84)		(84)		45,966			.0	460	06/15/2033	1.F
741771-AA-7	PRINCESS JULIANA INTL		03/20/2021	SINKING FUND REDEMPTION	.XXX	67,090	67,090	66,755	66,893		.197		.197		67,090			.0	922	12/20/2027	4.A FE
75405R-AC-7	RPRO 2005-1A B		01/20/2021	MBS PAYDOWN	.XXX	926,331	926,331	882,485	924,522		1,809		1,809		926,331			.0	3,957	03/23/2024	1.D FE
75620T-AS-7	RCTTE 2015-1A BR		03/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,000,000	3,000,000	3,003,750	3,002,210		2,402		2,402		3,004,612		(4,612)	(4,612)	18,973	10/20/2027	1.A FE
75620T-AT-5	RCTTE 2015-1A CR		03/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	2,005,319	2,001,477		1,612		1,612		2,003,090		(3,090)	(3,090)	15,960	10/20/2027	1.C FE
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		03/16/2021	STIFEL NICOLAUS	.XXX	1,040,740	1,000,000	994,720	994,970		.98		.98		995,068		45,672	45,672	8,138	06/15/2030	2.A FE
76125G-AA-2	RESTLAS 2013 LLC		01/08/2021	SINKING FUND REDEMPTION	.XXX	3,880,285	3,880,285	3,880,285	3,880,285		.0		.0		3,880,285			.0	98,085	01/02/2022	3.C PL
77775*-BT-7	ROSENTHAL & ROSENTHAL INC		01/02/2021	VARIOUS	.XXX	600,000	600,000	599,082	600,000		.0		.0		600,000			.0	12,000	07/23/2022	2.B PL
78410B-AS-4	SCOF 2015-2A B1R		03/05/2021	PARIBAS	.XXX	4,750,000	4,750,000	4,750,000	4,750,000		.0		.0		4,750,000			.0	39,957	07/15/2028	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
80306A-AA-8	SAPA 2018-1A A		03/15/2021	MBS PAYDOWN	.XXX	243,257	243,257	239,451	242,789		.469		.469		243,257			.0	1,609	03/15/2040	2.B FE
80307A-AA-7	SAPA 2020-1A A		03/01/2021	MBS PAYDOWN	.XXX	223,163	223,163	223,160	223,163				.0		223,163			.0	1,044	03/15/2040	2.A FE
81744Y-AA-4	SMET .13-4		03/25/2021	MBS PAYDOWN	.XXX	157,892	157,892	141,239	156,014		1,878		1,878		157,892			.0	570	04/25/2043	1.D FM
83545*-AC-2	SONIC HEALTHCARE LTD		01/13/2021	MATURITY	.XXX	16,000,000	16,000,000	16,000,000	16,000,000				.0		16,000,000			.0	408,000	01/13/2021	2.C
83546D-AF-5	SONIC 2018-1A A2		03/20/2021	MBS PAYDOWN	.XXX	7,125	7,125	7,122	7,122		.3		.3		7,125			.0	.48	02/20/2048	2.B FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		02/15/2021	SINKING FUND REDEMPTION	.XXX	61,498	61,498	61,498	61,498				.0		61,498			.0	1,183	08/15/2033	1.C FE
84762L-AU-9	SPECTRUM BRANDS INC		03/10/2021	MORGAN STANLEY SECURITY CALLED BY ISSUER	.XXX	2,880,500	2,800,000	2,891,672	2,884,928		(11,397)		(11,397)		2,873,531		6,969	6,969	105,992	07/15/2025	4.B FE
857477-AQ-6	STATE STREET CORP		03/15/2021	at 100.000	.XXX	11,967,000	11,967,000	11,967,000	11,967,000				.0		11,967,000			.0	114,091	05/14/2049	2.A FE
85815C-AA-7	STRC 2018-1A A		03/30/2021	BARCLAYS CAPITAL INC	.XXX	47,796,750	48,500,000	48,500,000	48,500,000				.0		48,500,000		(703,250)	(703,250)	280,972	04/15/2031	1.A FE
86212V-AA-2	STR 2016-1A A1		03/20/2021	MBS PAYDOWN	.XXX	194,636	194,636	194,533	194,227		.409		.409		194,636			.0	1,286	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		03/20/2021	MBS PAYDOWN	.XXX	55,354	55,354	56,289	55,354		.60		.60		55,354			.0	399	10/20/2046	1.E FE
86212V-AE-4	STR 2018-1A A2		03/20/2021	MBS PAYDOWN	.XXX	53,750	53,750	53,730	53,628		.122		.122		53,750			.0	384	10/20/2048	1.A FE
86213A-AB-5	STR 2013-3A A2		03/20/2021	MBS PAYDOWN	.XXX	36,080	36,080	36,097	35,994		.85		.85		36,080			.0	314	11/20/2043	1.E FE
86213B-AB-3	STR 2014-1A A2		03/20/2021	MBS PAYDOWN	.XXX	12,500	12,500	12,667	12,478		.22		.22		12,500			.0	104	04/20/2044	1.E FE
86213C-AB-1	STR 2015-1A A2		03/20/2021	MBS PAYDOWN	.XXX	13,125	13,125	13,298	13,108		.17		.17		13,125			.0	.91	04/20/2045	1.E FE
86358E-RB-4	SAIL 2005-2 M2		03/25/2021	MBS PAYDOWN	.XXX	22,923	22,923	19,177	22,485		.438		.438		22,923			.0	.27	03/25/2035	1.D FM
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		03/01/2021	MBS PAYDOWN	.XXX	195,807	195,807	197,765	195,807				.0		195,807			.0	1,956	05/25/2034	1.D FM
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B		03/01/2021	MBS PAYDOWN	.XXX	48,860	48,860	48,860	48,860				.0		48,860			.0	415	06/25/2035	1.D FM
86359U-AE-9	SASC 2006-OPT1 A5		03/25/2021	MBS PAYDOWN	.XXX	151,421	151,421	125,774	149,117		2,304		2,304		151,421			.0	121	04/25/2036	1.D FM
87233G-AA-8	TCP 2016-1A A1ST		03/15/2021	MBS PAYDOWN	.XXX	830,370	830,370	830,370	830,370				.0		830,370			.0	4,705	12/15/2028	1.A FE
87233G-AC-4	TCP 2016-1A A1SF		03/15/2021	MBS PAYDOWN	.XXX	1,107,160	1,107,160	1,107,160	1,107,160				.0		1,107,160			.0	9,688	12/15/2028	1.A FE
87264A-AP-0	T-MOBILE USA INC		03/29/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	1,032,500	1,000,000	1,001,250	1,000,534		(40)		(40)		1,000,494		(494)	(494)	78,000	01/15/2026	3.B FE
87264A-AU-9	T-MOBILE USA INC		03/04/2021	C.L. KING & ASSOCIATES	.XXX	2,523,914	2,467,000	2,537,926	2,528,954		(9,276)		(9,276)		2,519,678		4,235	4,235	66,917	02/01/2026	3.B FE
87342R-AC-8	BELL 2016-1A A23		02/25/2021	MBS PAYDOWN	.XXX	169,725	169,725	169,712	169,712		.4		.4		169,725			.0	2,109	05/25/2046	2.B FE
87342R-AD-6	BELL 2018-1A A21		02/25/2021	MBS PAYDOWN	.XXX	17,500	17,500	15,750	17,362		.138		.138		17,500			.0	189	11/25/2048	2.B FE
87342R-AE-4	BELL 2018-1 A21I		02/25/2021	MBS PAYDOWN	.XXX	37,500	37,500	37,500	37,500				.0		37,500			.0	463	11/25/2048	2.B FE
87404L-AA-0	TLWIND 2019-1 A		03/15/2021	MBS PAYDOWN	.XXX	1,456,429	1,456,429	1,271,783	1,271,905				.0		1,271,905		184,524	184,524	9,271	12/15/2044	2.B FE
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS.		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	2,175,241	2,040,000	2,187,920	2,175,782		(541)		(541)		2,175,241			.0	49,980	09/15/2044	1.D FE
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS.		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	21,971,090	22,000,000	21,970,740	21,970,992		.98		.98		21,971,090			.0		05/15/2050	1.D FE
87970U-AS-5	TELOS 2014-6A A1R		03/30/2021	VARIOUS	.XXX	235,217	235,217	235,511	235,456		.295		.295		235,751		(534)	(534)	1,451	01/17/2027	1.A FE
88315L-AC-2	TMCL 2019-1A A		03/20/2021	MBS PAYDOWN	.XXX	546,000	546,000	541,905	544,730		1,270		1,270		546,000			.0	3,603	04/20/2044	1.F FE
88315L-AE-8	TMCL 2020-1A A		03/31/2021	VARIOUS	.XXX	22,598,837	22,196,938	22,193,178	22,192,966		(565)		(565)		22,192,401		406,436	406,436	133,877	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A		02/04/2021	VARIOUS	.XXX	21,774,275	21,487,896	21,481,500	21,481,706		(653)		(653)		21,481,053		293,223	293,223	57,127	09/20/2045	1.F FE
88576N-AP-3	HENDR 2007-3A A1		03/15/2021	MBS PAYDOWN	.XXX	69,742	69,742	72,011	69,624		.118		.118		69,742			.0	699	10/15/2048	1.E FE
88576P-AC-7	HENDR 2004-A A1		03/15/2021	MBS PAYDOWN	.XXX	62,916	62,916	51,592	62,589		.328		.328		62,916			.0	.41	09/15/2045	1.A FE
88576R-AA-7	321 HENDERSON REC III CL A		03/15/2021	MBS PAYDOWN	.XXX	248,933	248,933	248,866	248,327		.606		.606		248,933			.0	2,627	01/15/2044	1.A FE
88576U-AA-0	HENDR 2008-2A		03/15/2021	MBS PAYDOWN	.XXX	244,606	244,606	244,503	244,003		.604		.604		244,606			.0	2,343	12/15/2030	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES		03/15/2021	MBS PAYDOWN	.XXX	273,936	273,936	264,724	273,002		.935		.935		273,936			.0	4,440	06/15/2045	1.A FE
886528-AA-6	TIERRA 6.028 9/54		03/15/2021	SINKING FUND REDEMPTION	.XXX	27,065	27,065	27,065	27,065				.0		27,065			.0	816	09/15/2054	2.B FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		02/15/2021	SINKING FUND REDEMPTION	.XXX	151,746	151,746	151,746	151,746				.0		151,746			.0	4,084	02/15/2048	3.B FE
89655Y-AA-4	TRL 2009-1A A		03/16/2021	MBS PAYDOWN	.XXX	44,344	44,344	48,662	44,393		(50)		(50)		44,344			.0	.475	11/16/2039	2.A FE
89899F-AA-2	TURBN 2013-1A A		03/15/2021	MBS PAYDOWN	.XXX	377,441	377,441	301,953	301,953				.0		301,953		75,488	75,488	3,522	12/13/2048	2.A FE
90139A-AB-8	CL-DAL 2020 A		03/15/2021	MBS PAYDOWN	.XXX	2,175,642	2,175,642	2,173,913	2,173,913				.0		2,173,913		1,729	1,729	1,557	12/15/2045	2.C PL
90139A-AB-8	CL-DAL 2020 B		03/15/2021	VARIOUS	.XXX	206,548	206,548	206,548	206,548				.0		206,548			.0	2,919	12/15/2045	3.A PL
90276C-AF-8	UBSCM 2017-C2 XA		03/31/2021	INTEREST ONLY PAYMENT	.XXX	34,218	34,218	34,218	331		(331)		(331)		34,218			.0	739	08/15/2050	1.A FE
909319-AA-3	UNITED AIRLINES INC		02/15/2021	SINKING FUND REDEMPTION	.XXX	847,375	847,375	847,375	847,375				.0		847,375			.0	18,219	08/15/2025	2.B FE
909320-AA-4	UNITED AIR 2014-2 A PTT		03/03/2021	SINKING FUND REDEMPTION	.XXX	338,730	338,730	337,832	338,711		.19		.19		338,730			.0	6,351	09/03/2026	1.G FE
90983V-AA-1	MCGAFB 5.611 9/51		03/15/2021	SINKING FUND REDEMPTION	.XXX	118,412	118,412	122,529	118,348		.64		.64		118,412			.0	3,322	09/15/2051	2.B FE
912909-AR-9	UNITED STATES STEEL CORP		03/10/2021	at 112.000	.XXX	35,421,661	30,250,000	28,636,163	28,775,951		46,846		46,846		28,822,797		1,427,203	1,427,203	6,148,683	06/01/2025	4.A FE
92240M-BF-4	VECTOR GROUP LTD		02/01/2021	SECURITY CALLED BY ISSUER	.XXX	17,833,920	17,565,000	17,172,343	17,258,909		5,212		5,212		17,264,121		300,879	300,879	806,848	02/01/2025	3.C FE
92329J-BA-6	VENTR 2012-12A BRR		02/12/2021	MBS PAYDOWN	.XXX	4,750,000															

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
										Fore	g	11	12	13								14	15
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
928388-AA-1	VISTA RIDGE LLC	03/31/2021	SINKING FUND REDEMPTION	.XXX	4,161	4,161	4,161	4,161				.0		4,161			.0	27	10/14/2049	1.F PL	
92870V-AE-5	VOLTAGE FINANCE CLASS A	01/14/2021	SINKING FUND REDEMPTION	.XXX	454,317	454,317	454,317	454,317				.0		454,317			.0	(99,202)	10/15/2028	3.C PL	
92938G-AG-3	WFRBS 2013-C17 XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX	15,705	15,705	15,705	206		(206)		(206)						375	12/15/2046	1.A FE	
92940P-AG-9	WRKCO INC.	03/16/2021	JEFFERIES & COMPANY INC	.XXX	4,083,040	4,000,000	3,990,560	3,990,878		130		130		3,991,008		92,032	92,032	31,000	06/15/2033	2.B FE	
930059-AQ-9	WADDELL AND REED FINANCIAL INC	01/13/2021	MATURITY	.XXX	1,750,000	1,750,000	1,741,723	1,749,898		102		102		1,750,000			.0	50,313	01/13/2021	2.C	
93142*-AA-2	WALGREENS CO SERIES 2002A	03/15/2021	SINKING FUND REDEMPTION	.XXX	97,075	97,075	97,081	97,084				.0		97,084		(9)	(9)	1,049	11/15/2028	2.B	
94354K-AA-8	WAIV 2019-1 A	03/15/2021	MBS PAYDOWN	.XXX	302,978	302,978	299,392	302,488		489		489		302,978			.0	1,831	09/15/2044	2.A FE	
94980G-BB-6	WFHET SERIES 2004-2W CLASS A181	03/01/2021	MBS PAYDOWN	.XXX	299,418	299,418	261,760	299,276		142		142		299,418			.0	2,484	09/25/2034	1.D FM	
94989T-BC-7	WFCM 2015-LC22 XA	03/31/2021	VARIOUS	.XXX			125,395	412		(412)		(412)					.0	2,824	09/15/2058	1.A FE	
94989X-BF-1	WFCM 2015-NXS4 XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX			16,546	127		(127)		(127)					.0	435	12/15/2048	1.A FE	
94989Y-BC-6	WFCM 2016-C32 XA	03/31/2021	VARIOUS	.XXX			217,534	1,969		(1,969)		(1,969)					.0	4,999	01/01/2059	1.A FE	
95000A-AX-5	WFCM 2015-P2 XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX			87,529	680		(680)		(680)					.0	1,941	12/01/2048	1.A FE	
95000C-BE-2	WFCM 2016-NXSS XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX			34,204	301		(301)		(301)					.0	829	01/01/2059	1.A FE	
95000F-AW-6	WFCM 2016-C35 XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX			79,103	705		(705)		(705)					.0	1,692	07/15/2048	1.A FE	
95000P-AH-7	WFCM 2016-C37 XA	03/31/2021	INTEREST ONLY PAYMENT	.XXX			22,835	396		(396)		(396)					.0	647	12/15/2049	1.A FE	
95001G-AL-7	WFCM 2017-C42 B	03/16/2021	CITIGROUP GLOBAL MARKETS	.XXX	3,163,039	2,900,000	2,986,939	2,970,470		(1,925)		(1,925)		2,968,545		194,494	194,494	34,495	12/15/2050	3.B FM	
95058X-AC-2	WEN 2015-1A A23	03/15/2021	MBS PAYDOWN	.XXX	125,000	125,000	124,852	124,969		31		31		125,000			.0	1,405	06/15/2045	2.B FE	
95058X-AD-0	WEN 2018-1A A21	03/15/2021	MBS PAYDOWN	.XXX	4,625	4,625	4,209	4,600		25		25		4,625			.0	401	03/15/2048	2.B FE	
95765P-AA-7	WESTERN & SOUTHERN LIFE	03/01/2021	TO SCHEDULE BA	.XXX	23,422,929	23,500,000	23,420,785	23,422,724		205		205		23,422,929			.0	605,125	01/15/2049	1.F FE	
95829T-AA-3	WSTGRP 6.75 3/57	03/15/2021	SINKING FUND REDEMPTION	.XXX	48,418	48,418	48,418	48,418				.0		48,418			.0	1,634	03/15/2057	1.C FE	
96208T-AA-2	WEX INC.	02/03/2021	VARIOUS	.XXX	3,006,178	3,000,000	3,016,500	3,006,781		(6,781)		(6,781)		3,000,000		6,178	6,178	73,223	02/01/2023	3.C FE	
969268-DN-8	CA WILLIAM S HART UHSD 2020	02/02/2021	TD SECURITIES LLC	.XXX	3,045,540	3,000,000	3,000,000	3,000,000				.0		3,000,000		45,540	45,540	8,074	08/01/2037	1.C FE	
96928*-CH-8	CTL - WALGREENS POOL III	03/26/2021	SINKING FUND REDEMPTION	.XXX	150,146	150,146	150,146	150,146				.0		150,146		(1)	(1)	741	11/15/2034	2.B	
96928*-EB-9	CTL - WALMART (ANAHEIM CA)	03/15/2021	SINKING FUND REDEMPTION	.XXX	63,282	63,282	63,282	63,336				.0		63,336		(53)	(53)	497	01/15/2023	2.B	
97988Q-AC-8	WDNMT 2017-2A B	03/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,750,000	6,750,000	6,750,000	6,750,000				.0		6,750,000			.0	68,419	07/18/2028	1.C FE	
97988Q-AE-4	WDNMT 2017-2A C	03/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,000,000	6,000,000	6,026,000	6,013,696		(419)		(419)		6,013,276		(13,276)	(13,276)	77,384	07/18/2028	1.F	
BGH2BU-R6-1	31MAR24 FRN	01/15/2021	SINKING FUND REDEMPTION	.XXX	961,538	961,538	961,538	961,538				.0		961,538			.0	(221,154)	02/28/2024	1.E FE	
BGH2Z7-9J-8	CTL - WALGREENS	03/22/2021	SINKING FUND REDEMPTION	.XXX	45,450	45,450	45,468	45,468				.0		45,468		(17)	(17)	524	01/15/2035	2.B	
BGH2ZY-BR-8	CTL - WALGREENS POOL II	03/26/2021	SINKING FUND REDEMPTION	.XXX	40,895	40,895	40,895	40,895				.0		40,895			.0	423	06/15/2034	2.B	
BGH312-1U-7	5.75 13JAN21 ROSENTHAL + ROSEN 6.4	01/13/2021	MATURITY	.XXX	13,000,000	13,000,000	13,000,000	13,000,000				.0		13,000,000			.0	373,750	01/13/2021	2.C FE	
BGH316-1A-2	24JUN21 RESTR	01/15/2021	PRIOR YEAR INCOME	.XXX								.0					.0	(104,488)	06/25/2021	2.B PL	
BGH330-18-8	15NOV52 REST	03/15/2021	MBS PAYDOWN	.XXX	19,037	19,037	18,385	18,990		47		47		19,037			.0	163	11/15/2052	1.F FE	
BGH35K-HQ-5	23SEP27	03/15/2021	MBS PAYDOWN	.XXX	535,121	535,121	535,121	535,121				.0		535,121			.0	5,940	08/15/2027	1.F PL	
BGH35K-HR-3	23SEP27	03/23/2021	SINKING FUND REDEMPTION	.XXX	241,667	241,667	241,667	241,667				.0		241,667			.0	3,701	08/15/2027	3.C PL	
BGH36H-P6-6	01JAN44 RESTR	01/08/2021	SINKING FUND REDEMPTION	.XXX	305,906	305,906	305,906	305,906				.0		305,906			.0	11,221	12/01/2043	1.C	
BGH37V-3J-0	QSPCF LP (QUANTUM PARTNERS)	01/23/2021	MATURITY	.XXX	14,000,000	14,000,000	14,000,000	14,000,000				.0		14,000,000			.0	383,600	01/23/2021	1.G PL	
BGH3DR-5C-5	BRAD 2014-1 RESECURITI 0.00 12MAR21	02/23/2021	MBS PAYDOWN	.XXX	3,159,415	3,159,415	3,159,415	3,159,415				.0		3,159,415			.0	7,073	03/12/2026	2.B PL	
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST	03/18/2021	SINKING FUND REDEMPTION	.XXX	70,646	70,646	70,646	70,646				.0		70,646			.0	432	10/10/2038	2.A	
BGH53G-1U-9	ENCORE CAPITAL GROUP INC	02/11/2021	SINKING FUND REDEMPTION	.XXX	1,020,000	1,020,000	1,020,000	1,020,000				.0		1,020,000			.0	14,184	08/11/2024	3.B PL	
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST	03/10/2021	SINKING FUND REDEMPTION	.XXX	98,203	98,203	98,203	98,203				.0		98,203			.0	639	10/10/2039	2.A	
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY	03/22/2021	SINKING FUND REDEMPTION	.XXX	3,175	3,175	3,206	3,175				.0		3,175			.0	24	08/20/2043	1.C	
BGH5C2-LR-5	AASET 2014-1 AR	03/15/2021	VARIOUS	.XXX	2,722,773	2,722,773	2,722,773	2,722,773				.0		2,722,773			.0	18,894	01/15/2043	1.F FE	
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018	03/16/2021	SINKING FUND REDEMPTION	.XXX	104,366	104,366	104,368	104,368				.0		104,368		(1)	(1)	581	07/15/2033	1.B PL	
BGH5M5-BR-2	FDF 2015-1X A	02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,500,000	2,500,000	2,496,250	2,496,991		35		35		2,497,026		2,974	2,974	2,974	11/12/2030	1.A FE	
BGH69V-ZF-4	CVS PASS-THROUGH TRUST	03/10/2021	SINKING FUND REDEMPTION	.XXX	179,627	179,627	179,627	179,627				.0		179,627			.0	1,157	11/10/2041	2.B	
BGH6C8-UB-5	CLOUD HQ 2019-1 A2	03/01/2021	MBS PAYDOWN	.XXX	281,588	281,588	281,588	281,588				.0		281,588			.0	1,602	07/15/2040	1.E PL	

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA) NATIONAL BASKETBALL		03/16/2021	VARIOUS	XXX	97,873	97,873	97,873	97,873				0		97,873			0	(5,563)	12/17/2024	1.D IF
BGH6XY-K4-2	ASSOCIATION CHRISTIE MANSON & WOODS LTD.		03/09/2021	VARIOUS	XXX	12,333,360	12,000,000	12,000,000	12,000,000				0		12,000,000		333,360	333,360	76,973	12/16/2024	1.G FE
G1710#-AB-4	AIR CANADA 2015-1A PTT	A	03/15/2021	SINKING FUND REDEMPTION	XXX	603,113	603,113	603,113	603,113				0		603,113				10,856	09/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B PTT	A	03/15/2021	SINKING FUND REDEMPTION	XXX	153,736	153,736	153,736	153,736				0		153,736				2,979	03/15/2023	2.C FE
86828L-AA-0	SUPERIOR PLUS/GEN PRTRN. VALEANT PHARMACEUTICALS	A	03/11/2021	SECURITY CALLED BY ISSUER at 107.444	XXX	1,772,826	1,650,000	1,636,250	1,639,176		312		312		1,639,489		10,511	10,511	198,543	07/15/2026	3.C FE
91911K-AK-8	INTERNATIO	A	03/29/2021	SECURITY CALLED BY ISSUER at 101.750	XXX	227,920	224,000	238,930	228,363		(835)		(835)		227,529		(3,529)	(3,529)	11,795	03/15/2024	3.B FE
00037U-AA-8	AASET 2018-3 A	D	01/13/2021	MBS PAYDOWN	XXX	1,015	1,015	1,015	1,015				0		1,015					12/15/2038	2.A FE
00037U-AC-4	AASET 2018-3 C	D	01/15/2021	MBS PAYDOWN	XXX	1,404	1,404	1,404	1,404				0		1,404		833	833	(1)	12/15/2038	5.B FE
001406-AA-5	AIN 2015-1A A1	D	01/31/2021	VARIOUS	XXX	7,770,010	10,355,005	7,560,917	7,560,917				0		7,560,917		209,093	209,093	39,986	02/15/2040	3.C FE
00946A-AB-0	KONG	D	02/05/2021	VARIOUS	XXX	15,259,688	15,000,000	14,956,650			4		4		14,956,654		303,033	303,033	1,695	02/04/2051	1.B FE
034863-AW-0	ANGLO AMERICAN CAPITAL PLC.	D	03/16/2021	BANK OF AMERICA	XXX	5,519,434	4,576,000	4,764,558	4,756,454		(3,784)		(3,784)		4,752,670		766,764	766,764	119,405	04/01/2030	2.B FE
05400E-AB-0	AVOLON 2016 SECURED NOTES.	D	03/15/2021	MBS PAYDOWN	XXX	1,846,285	1,846,285	1,846,023	1,849,172		(2,886)		(2,886)		1,846,285				13,747	09/15/2021	1.G PL
055451-AX-6	BHP BILLITON FIN USA LTD.	D	01/11/2021	PRIOR YEAR INCOME	XXX								0						(122)	10/19/2075	2
08866T-AA-0	BIB 2017-1 A	D	01/07/2021	MBS PAYDOWN	XXX	880,005	880,005	880,005	880,005				0		880,005				8,976	04/07/2027	2.A FE
11042A-AA-2	BRITISH AIRWAYS PLC.	D	03/20/2021	SINKING FUND REDEMPTION	XXX	542,946	542,946	542,946	542,946				0		542,946				6,278	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	02/16/2021	SINKING FUND REDEMPTION	XXX	43,523	43,523	43,523	43,523				0		43,523				385	11/15/2032	1.G FE
12502Y-AP-8	CORIN 2012-CA C.	D	03/10/2021	MBS PAYDOWN	XXX	610,714	610,714	610,714	610,714				0		610,714				4,835	07/10/2022	1.F FE
12807U-AA-1	CAI 2020-1A A1	D	03/25/2021	VARIOUS	XXX	12,026,749	11,884,165	11,881,480	11,880,533		1,344		1,344		11,881,877		144,872	144,872	51,042	09/25/2045	1.F FE
37952U-AD-5	SEACO 2014-1A A1	D	03/31/2021	MBS PAYDOWN	XXX	3,583,334	3,583,334	3,582,585	3,583,334		(196)		(196)		3,583,334				27,913	07/17/2024	1.G FE
43858A-AE-0	HONG KONG (GOVERNMENT OF)	D	02/04/2021	WELLS FARGO	XXX	13,846,000	14,000,000	13,833,680			63		63		13,833,743		12,257	12,257	5,542	02/02/2051	1.D FE
48244X-AA-0	KDAC 2017-1A A	D	02/15/2021	MBS PAYDOWN	XXX	322,092	322,092	322,081	321,563				529		322,092				1,330	12/15/2042	2.B FE
55608J-AE-8	MACQUARIE GROUP LTD.	D	01/14/2021	MATURITY	XXX	4,000,000	4,000,000	3,975,480	3,999,883		117		117		4,000,000				125,000	01/14/2021	1.G FE
67105V-AQ-7	OAKC 2013-9A ACOM	D	03/31/2021	MBS PAYDOWN	XXX	18,122	18,122	155	155				0		155		17,966	17,966		10/20/2025	1.A FE
87938W-AP-8	TELEFONICA EMISIONES SAU	D	02/16/2021	MATURITY	XXX	17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000				464,270	02/16/2021	2.C FE
92330L-AC-5	VENTR 2015-21A F	D	01/15/2021	MBS PAYDOWN	XXX	313,932	313,932	195,850	311,972		1,960		1,960		313,932				5,485	07/15/2027	5.A FE
BGH3BD-T9-9	SEACO TL 1L USD	D	03/31/2021	MBS PAYDOWN	XXX	69,767	69,767	69,767	69,294		473		473		69,767				321	09/01/2024	1.G FE
BGH3LP-ST-3	O.O 18JAN25	D	01/18/2021	MBS PAYDOWN	XXX	1,177,849	1,177,849	1,102,434	1,175,677		2,172		2,172		1,177,849				68,585	01/18/2025	1.B FE
BGH510-49-3	AVOLON 2017-1 LOANS	D	03/20/2021	VARIOUS	XXX	2,094,365	2,094,365	2,094,365	2,094,365				0		2,094,365				17,420	12/20/2024	1.G PL
BGH5A9-70-7	NOTES.	D	02/28/2021	VARIOUS AUSTRALIA & NEW ZEALAND	XXX	1,562,858	1,562,858	1,553,836	1,559,866		173		173		1,560,039		2,819	2,819	14,798	05/31/2025	1.G PL
G463PS-AE-4	HRINTH 4 3/4 04/27/27	D	02/26/2021	BANKIN SECURITY CALLED BY ISSUER	XXX	2,017,015	1,820,000	1,993,683	1,974,741		(3,748)		(3,748)		1,970,993		46,022	46,022	30,017	04/27/2027	2.A FE
G5825A-AB-8	MRFGBZ 6 7/8 01/19/25	D	01/31/2021	SECURITY CALLED BY ISSUER at 103.750	XXX	622,500	600,000	568,000	571,879		488		488		572,367		27,633	27,633	43,927	01/19/2025	3.C FE
L48008-AA-1	HIDRVS 5.95 01/24/25	D	02/11/2021	SECURITY CALLED BY ISSUER at 106.125	XXX	1,273,500	1,200,000	1,111,810	1,122,263		1,807		1,807		1,124,070		75,930	75,930	112,175	01/24/2025	3.C FE
L6401P-AF-0	BEEFBZ 6 1/2 09/20/26	D	03/31/2021	SECURITY CALLED BY ISSUER at 106.280	XXX	807,728	760,000	739,850	741,613		657		657		742,270		17,730	17,730	71,742	09/20/2026	3.B FE
M8237R-AA-2	ARAMCO 4 1/4 04/16/39	D	03/01/2021	BNP PARIBAS SECURITIES SERVICE	XXX	665,250	600,000	669,000	666,772		(454)		(454)		666,318		(1,068)	(1,068)	9,704	04/16/2039	1.F FE
P40070-AB-3	FENIPE 4.317 09/20/27	D	01/02/2021	VARIOUS	XXX	63,529	63,529	65,118	63,560		(31)		(31)		63,529				1,328	09/20/2027	2.C FE
P47718-AE-4	GLBACO 5 1/4 04/16/29	D	02/08/2021	HSBC HOLDINGS PLC	XXX	2,386,500	2,200,000	2,427,138	2,406,189		(2,610)		(2,610)		2,403,579		(17,079)	(17,079)	36,283	04/16/2029	2.C FE
Z925TS-GZ-4	ANCHF 2016-4X B	D	02/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	990,200	990,113		(2,434)		(2,434)		987,679		12,321	12,321	23,750	02/15/2035	1.C FE
000000-00-0	ADDITIONAL RECOVERY CLAIMS		03/31/2021	CORPORATE NOTE CLAIM RECOVERY	XXX	818							0				818	818			
389999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,079,097,122	1,069,800,106	1,063,482,208	1,004,942,606	0	55,646	0	55,646	0	1,062,820,793	0	6,549,448	6,549,448	25,604,388	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		03/31/2021	MBS PAYDOWN	XXX	212,964	212,964	212,964	212,964				0		212,964				2,681	11/27/2045	1.E PL
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS	A	01/15/2021	MBS PAYDOWN	XXX	71,327	71,327	71,327	71,327				0		71,327				1,472	12/15/2060	1. PL
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS	B	01/02/2021	PRIOR YEAR INCOME	XXX								0						1,225	12/15/2060	2. PL
40168P-AA-6	PDFNI 2016-A 1	D	01/31/2021	MBS PAYDOWN	XXX	2,212,311	2,212,311	2,212,311	2,212,311				0		2,212,311				16,887	04/12/2027	1.G FE
40168P-AB-4	PDFNI 2016-A 2	D	01/31/2021	MBS PAYDOWN	XXX	1,128,428	1,128,428	1,128,428	1,128,428				0		1,128,428				8,613	04/12/2027	1.G FE
40168P-AC-2	PDFNI 2016-A 3	D	01/31/2021	MBS PAYDOWN	XXX	965,102	965,102	965,102	965,102				0		965,102				7,367	04/12/2027	1.G FE
40168P-AD-0	PDFNI 2017-A 4	D	01/28/2021	MBS PAYDOWN	XXX	890,864	890,864	890,864	890,864				0		890,864				6,800	04/12/2027	1.G FE
40168P-AE-8	PDFNI 2017-A 5	D	01/31/2021	MBS PAYDOWN	XXX	1,113,053	1,113,053	1,113,053	1,113,053				0		1,113,053				8,496	04/12/2027	1.G FE

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
40168P-AQ-1	PDFNI 2016-C 1		01/27/2021	MBS PAYDOWN	.XXX	36,127	36,127	36,127	36,127	.0	.0	.0	.0	36,127		.0	.0	.0	271	04/12/2027	.3 B FE
40168P-AR-9	PDFNI 2016-C 2		01/27/2021	MBS PAYDOWN	.XXX	17,008	17,008	17,008	17,008	.0	.0	.0	.0	17,008		.0	.0	.0	130	04/12/2027	.3 B FE
40168P-AS-7	PDFNI 2016-C 3		01/27/2021	MBS PAYDOWN	.XXX	13,364	13,364	13,364	13,364	.0	.0	.0	.0	13,364		.0	.0	.0	102	04/12/2027	.3 B FE
40168P-AT-5	PDFNI 2017-C 4		01/27/2021	MBS PAYDOWN	.XXX	6,237	6,237	6,237	6,237	.0	.0	.0	.0	6,237		.0	.0	.0	48	04/12/2027	.3 B FE
40168P-AU-2	PDFNI 2017-C 5		01/27/2021	MBS PAYDOWN	.XXX	15,020	15,020	15,020	15,020	.0	.0	.0	.0	15,020		.0	.0	.0	115	04/12/2027	.3 B FE
40168P-AX-6	PDFNI 2016-D 1		01/22/2021	MBS PAYDOWN	.XXX	20,713	20,713	20,713	20,713	.0	.0	.0	.0	20,713		.0	.0	.0	154	04/12/2027	.4 B FE
40168P-AY-4	PDFNI 2016-D 2		01/21/2021	MBS PAYDOWN	.XXX	10,250	10,250	10,250	10,250	.0	.0	.0	.0	10,250		.0	.0	.0	77	04/12/2027	.4 B FE
40168P-AZ-1	PDFNI 2016-D 3		01/27/2021	MBS PAYDOWN	.XXX	8,355	8,355	8,355	8,355	.0	.0	.0	.0	8,355		.0	.0	.0	64	04/12/2027	.4 B FE
40168P-BA-5	PDFNI 2017-D 4		01/21/2021	MBS PAYDOWN	.XXX	8,256	8,256	8,256	8,256	.0	.0	.0	.0	8,256		.0	.0	.0	63	04/12/2027	.4 B FE
40168P-BB-3	PDFNI 2017-D 5		01/21/2021	MBS PAYDOWN	.XXX	8,620	8,620	8,620	8,620	.0	.0	.0	.0	8,620		.0	.0	.0	66	04/12/2027	.4 B FE
76125L-AA-1	REST NY A NOTE		01/22/2021	VARIOUS	.XXX	7,270,047	7,270,047	7,270,047	7,270,047	.0	.0	.0	.0	7,270,047		.0	.0	.0	395,127	01/07/2022	.3 B FE
76125L-AB-9	REST NY B NOTE		01/22/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1,000,000		.0	.0	.0	508,174	01/07/2022	.3 B FE
78711D-AA-5	SALL 4 SENIOR NOTES		01/12/2021	MBS PAYDOWN	.XXX	660,184	660,184	661,137	661,137	.0	.0	.0	.0	661,137		.0	(953)	(953)	8,695	10/31/2025	.5 B PL
BGH33D-QD-2	LLC		03/15/2021	SINKING FUND REDEMPTION	.XXX	83,877	83,877	83,877	83,877	.0	.0	.0	.0	83,877		.0	.0	.0	560	07/15/2055	.1 C
BGH45F-PA-5	GPIM HOLDINGS COV LITE TLB		03/31/2021	SINKING FUND REDEMPTION	.XXX	105,114	105,114	104,849	104,849	.0	266	.0	266	105,114		.0	.0	.0	627	07/22/2023	.3 B PL
BGH4VU-ZS-8	EFLAND 2016-1 NOTE		03/24/2021	MBS PAYDOWN	.XXX	8,479,102	8,479,102	8,479,102	8,479,102	.0	.0	.0	.0	8,479,102		.0	.0	.0	142,477	05/15/2030	.2 C PL
5599999 - Bonds - Parent, Subsidiaries and Affiliates						24,336,323	24,336,323	24,337,014	24,337,011	0	266	0	266	24,337,276	0	(953)	(953)	1,110,291	XXX	XXX	
Bonds - Unaffiliated Bank Loans																					
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		03/31/2021	SINKING FUND REDEMPTION	.XXX	165,714	165,714	163,926		.0	984	.0	984	165,714		.0	.0	.0	963	12/15/2025	.1 G FE
29359@-AB-0	T/L		03/31/2021	SINKING FUND REDEMPTION	.XXX	10,500	10,500	10,387		.0	62	.0	62	10,500		.0	.0	.0	238	12/15/2025	.1 G FE
87221#-AA-4	TAUC MANAGEMENT T/L		03/31/2021	SINKING FUND REDEMPTION	.XXX	194,280	194,280	191,365		.0	1,124	.0	1,124	194,280		.0	.0	.0	644	02/12/2027	.1 F FE
BGH36T-8K-8	ACCESS 1 ADDL TERM LOAN B SOLERA LLC FUNDED REVOLVER		03/31/2021	SINKING FUND REDEMPTION	.XXX	11,306	11,306	570	204	.0	367	.0	367	570		.0	10,736	10,736	(371)	06/30/2021	.6
BGH4EK-UT-2	1L		01/25/2021	PRIOR YEAR INCOME	.XXX					.0		.0				.0	.0	.0	2,266	06/03/2021	.4 B FE
BGH4XN-WW-6	BLUE NILE INC TL 1L		01/25/2021	VARIOUS	.XXX	25,000	25,000	11,086	11,086	.0		.0		11,086			13,914	13,914	454	01/20/2023	.6 PL
BGH50X-GC-9	MAVERICK BIDCO INC 1L TL CPG INTERNATIONAL LLC 1L		01/31/2021	VARIOUS	.XXX	3,393,438	3,427,715	3,344,481	3,351,646	.0	(1,304)	.0	(1,304)	3,350,342			43,095	43,095	29,953	04/10/2023	.3 B PL
BGH51V-E4-2	TL CL		02/01/2021	JEFFERIES & COMPANY INC	.XXX	494,211	493,594	444,975	452,064	.0	1,358	.0	1,358	453,422			40,789	40,789	2,149	05/06/2024	.4 B FE
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		01/28/2021	VARIOUS	.XXX	103,846	103,846	103,846	103,846	.0		.0		103,846		.0	.0	.0	1,150	06/15/2023	.5 B GI
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		03/01/2021	SINKING FUND REDEMPTION	.XXX	11,595	11,595	11,494	11,591	.0	4	.0	4	11,595		.0	.0	.0	158	06/20/2024	.4 C PL
BGH57H-VB-2	1L		02/04/2021	SINKING FUND REDEMPTION	.XXX	1,071,454	1,071,454	902,166	922,827	.0	148,627	.0	148,627	1,071,454		.0	.0	.0	4,688	09/27/2024	.4 B FE
BGH59H-7S-0	1L		03/31/2021	SINKING FUND REDEMPTION	.XXX	532	532	232	232	.0		.0		232			301	301	8	11/17/2023	.5 B FE
BGH5BQ-BF-0	TL		03/15/2021	SINKING FUND REDEMPTION	.XXX	6,250	6,250	6,172	6,232	.0	18	.0	18	6,250		.0	.0	.0	94	12/15/2023	.3 C PL
BGH5BQ-BU-7	REVOLVER		03/31/2021	PRIOR YEAR INCOME	.XXX					.0		.0				.0	.0	.0	817	12/15/2023	.3
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5,102	.0	50	.0	50	5,407		.0	.0	.0	81	04/03/2025	.4 C FE
BGH5G1-HL-1	CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,407	5,407	4,841	5												

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		03/31/2021	VARIOUS	.XXX	14,326	14,326	13,736	14,243		.83		83		14,326			.0	136	.07/12/2025	4.B FE
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB		03/31/2021	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,463	7,489		.11		11		7,500			.0	41	.08/07/2026	3.C FE
BGH68Y-PY-9	ASCEND PERFORMANCE 1L TLB CL		03/27/2021	SINKING FUND REDEMPTION	.XXX	1,241	1,241	1,148	1,232		.8		8		1,241			.0	18	.08/27/2026	4.A FE
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,494	2,491		.9		9		2,500			.0	28	.09/04/2026	5.B GI
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT		01/13/2021	VARIOUS	.XXX	3,766	3,766	3,722	3,757		.8		8		3,766			.0	16	.10/02/2022	4.C FE
BGH6B3-MZ-3	LIFELONG LEARNER (PS1) 1L TLB CL		01/29/2021	PRIOR YEAR INCOME	.XXX								.0						207	.10/04/2026	5.B GI
BGH6B4-38-2	LIFELONG (PS1) 1L REV FUND CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	1,025,000	1,025,000	1,025,000	5,000				.0		1,025,000			.0	13,268	.10/20/2025	5.B GI
BGH6BC-TH-6	RAIL HOLD CO (PATRIOT) 1L TLB CL		02/24/2021	SINKING FUND REDEMPTION	.XXX	2,779,000	2,779,000	2,646,005	2,658,122		2,747		2,747		2,660,869		118,131	118,131	23,368	.10/09/2026	4.B FE
BGH6BC-WP-4	STONEPEAK LONESTAR 1L TLB		01/17/2021	SINKING FUND REDEMPTION	.XXX	19,976	19,976	17,579	19,931		.45		45		19,976			.0	146	.10/19/2026	4.A FE
BGH6CM-1T-7	HOUGHTON MIFFLIN HARCOUT 1L TLB CL		03/07/2021	SINKING FUND REDEMPTION	.XXX	31,875	31,875	30,600	31,786		.89		89		31,875			.0	578	.11/13/2024	4.B FE
BGH6DH-YB-0	PLAYTIKA 1L TLB CL		01/25/2021	PRIOR YEAR INCOME	.XXX								.0						1,136	.12/10/2024	4
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD ANDMNT		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	9,405,000	9,405,000	9,328,129	9,340,799		694		694		9,341,494		63,506	63,506	86,408	.05/17/2024	5.A
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	20,925	20,925	20,496	20,782		143		143		20,925			.0	375	.01/21/2025	5.B GI
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		03/31/2021	VARIOUS	.XXX	4,291	4,291	4,205	4,266		.25		25		4,291			.0	86	.03/02/2026	5.B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		03/31/2021	SINKING FUND REDEMPTION	.XXX	1,786	1,786	1,768	1,775		.11		11		1,786			.0	85	.02/28/2026	4.C
BGH6JD-16-8	LYTX INC 1L TL CL 2020 A&R		03/31/2021	SINKING FUND REDEMPTION	.XXX	27,074	27,074	26,668	26,916		158		158		27,074			.0	509	.02/28/2026	4.C
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		02/26/2021	VARIOUS	.XXX	42,456,250	42,456,250	39,484,313	39,823,080		68,237		68,237		39,891,317		2,564,933	2,564,933	326,129	.04/24/2025	4.C FE
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		03/27/2021	VARIOUS	.XXX	8,852,813	8,852,813	8,670,893	8,703,739		14,939		14,939		8,718,678		134,134	134,134	209,478	.04/28/2023	2.C FE
BGH6NN-13-2	HAMILTON PROJECTS (PANDA) 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	72,569	72,569	70,143	72,481		.88		88		72,569			.0	842	.06/10/2027	4.A FE
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB		03/31/2021	SINKING FUND REDEMPTION	.XXX	18,750	18,750	18,359	18,627		123		123		18,750			.0	294	.06/12/2024	3.B FE
BGH6OT-S7-6	WIDEORBIT 1L TL		03/06/2021	SINKING FUND REDEMPTION	.XXX	4,615	4,615	4,561	4,606		.9		9		4,615			.0	113	.07/07/2025	4.C
BGH6SW-X5-5	SMART START 1L TLB CL		03/12/2021	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,475	2,495		.5		5		2,500			.0	36	.08/12/2027	4.B FE
BGH6VE-2B-2	JEFFERIES FINANCE LLC 1L TL REFI CL		03/03/2021	SINKING FUND REDEMPTION	.XXX	65,000	65,000	64,350	64,957		43		43		65,000			.0	1,373	.09/30/2027	3.C FE
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	135,000	135,000	133,292	134,415		585		585		135,000			.0	2,913	.10/14/2025	4.B PL
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	17,220	17,220	16,876	17,135		85		85		17,220			.0	1	.10/16/2027	4.C FE
BGH6WQ-JW-0	WELLSKY 1L TL CL		03/09/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	16,000,000	16,000,000	15,760,000	15,760,000		16,444		16,444		15,776,444		223,556	223,556	116,083	.02/09/2024	4.B FE
BGH6WV-FM-5	WRENCH GROUP 1L TL CL INCREMENTAL		03/30/2021	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,425	7,463		.37		37		7,500			.0	103	.04/30/2026	4.B FE
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL EXPRESS OIL (MAVIS) 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	27,560	27,560	27,284	27,427		133		133		27,560			.0	409	.10/29/2027	4.C PL
BGH6XY-PP-1	CL ADDON		03/31/2021	SINKING FUND REDEMPTION	.XXX	17,000	17,000	16,660	16,911		.89		89		17,000			.0	205	.03/20/2025	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		03/31/2021	SINKING FUND REDEMPTION	.XXX	5,000	5,000	4,938	4,973		.27		27		5,000			.0	73	.12/16/2027	4.B FE
BGH6ZD-DC-6	RS IVY HOLDCO (IMTT) 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	67,500	67,500	66,488	67,233		267		267		67,500			.0	1,121	.12/16/2027	4.B FE
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL		03/05/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,000,000	3,000,000	2,970,000	2,970,037		1,202		1,202		2,971,238		28,762	28,762	56,389	.12/17/2026	4.C FE
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		03/31/2021	SINKING FUND REDEMPTION	.XXX	20,000	20,000	19,550	19,915		.85		85		20,000			.0	147	.07/23/2025	5.B GI
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		03/31/2021	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,500	2,500				.0		2,500			.0	15	.12/22/2026	4.C FE
BGH71Z-PU-9	PETSMART 1L TL CL		03/15/2021	VARIOUS	.XXX	14,730,000	14,730,000	14,582,700			823		823		14,583,523		146,477	146,477		.01/29/2028	4.A FE
BGH4PR-KZ-2	PET HOLDINGS ULC 1L TL	A	01/11/2021	VARIOUS	.XXX	34,315	34,315	33,759	34,279		.36		36		34,315			.0	587	.06/23/2022	2.C PL
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED	A	01/05/2021	SINKING FUND REDEMPTION	.XXX	2,022	2,022	2,022	2,022				.0		2,022			.0	35	.07/05/2022	2.C PL
BGH61G-MR-3	PWR SOLUTIONS PANTHR USD 1L TLB CL	A	03/05/2021	SINKING FUND REDEMPTION	.XXX	2,230,179	2,230,179	2,207,877	2,212,315		17,863		17,863		2,230,179			.0	14,399	.04/30/2026	4.A FE
BGH3UJ-ZE-2	JZ CAPITAL PARTNERS US 1L TL	D	02/12/2021	VARIOUS	.XXX	1,940,417	1,940,417	1,921,229	1,937,680		2,737		2,737		1,940,417			.0	29,720	.06/12/2021	4.A PL

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STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH50V-10-9	ADDO FOOD GROUP JEDI B1DC0 1L TL	B	01/06/2021	SINKING FUND REDEMPTION	.XXX	5,211,239	5,240,505	4,638,583	5,098,119		83,943		83,943	(401,767)	4,780,295	430,944		430,944	149,027	04/06/2024	.5 B G
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	03/31/2021	SINKING FUND REDEMPTION	.XXX	16,250	16,250	16,088	16,187		63		63		16,250			0	355	06/12/2026	.3 C FE
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	03/25/2021	SINKING FUND REDEMPTION	.XXX	4,250	4,250	4,208	4,234		16		16		4,250			0	43	11/25/2027	.4 B FE
8299999 - Bonds - Unaffiliated Bank Loans						118,395,115	118,458,041	113,631,632	98,028,205	367	394,855	0	395,222	(401,767)	114,579,863	430,944	3,384,307	3,815,251	1,344,008	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						1,576,337,280	1,568,065,908	1,549,035,499	1,472,036,754	367	609,922	0	610,289	(401,767)	1,551,626,026	430,944	14,346,929	14,777,873	33,130,916	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						1,576,337,280	1,568,065,908	1,549,035,499	1,472,036,754	367	609,922	0	610,289	(401,767)	1,551,626,026	430,944	14,346,929	14,777,873	33,130,916	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
172967-MU-2	CITIGROUP INC		03/10/2021	UBS SECURITIES LLC SECURITY CALLED BY ISSUER at 25.000	4,000,000.00	4,015,000		4,000,000	4,000,000				0		4,000,000		15,000	15,000	40,889	XXX	3 A FE
74460W-77-6	PUBLIC STORAGE		01/20/2021		21,000,000	525,000	25.00	483,000	483,000				0		483,000		42,000	42,000	1,575	XXX	2 A FE
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,540,000	XXX	4,483,000	4,483,000	0	0	0	0	0	4,483,000	0	57,000	57,000	42,464	XXX	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						4,540,000	XXX	4,483,000	4,483,000	0	0	0	0	0	4,483,000	0	57,000	57,000	42,464	XXX	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						4,540,000	XXX	4,483,000	4,483,000	0	0	0	0	0	4,483,000	0	57,000	57,000	42,464	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
38286R-10-5	GORES HOLDINGS VI INC-A		02/22/2021	VARIOUS	75,584,000	1,706,727	XXX	711,456					0		711,456		995,272	995,272		XXX	XXX
38286R-20-4	GORES HOLDINGS VI INC SUMMIT MIDSTREAM PARTNERS		02/19/2021	VARIOUS	272,944,000	3,000,833	XXX	2,729,440	2,893,206	(163,766)			(163,766)		2,729,440		271,393	271,393		XXX	XXX
866142-40-9	LP		01/13/2021	DIRECT	744,000	10,089	XXX	9,843	9,293	551			551		9,843		246	246		XXX	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,717,649	XXX	3,450,739	2,902,499	(163,215)	0	0	(163,215)	0	3,450,739	0	1,266,911	1,266,911	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		03/31/2021	SINKING FUND REDEMPTION	174,806,290	174,806	XXX	174,808	269,148	(100,539)			(100,539)		174,808		(2)	(2)	0	XXX	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						174,806	XXX	174,808	269,148	(100,539)	0	0	(100,539)	0	174,808	0	(2)	(2)	0	XXX	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						4,892,455	XXX	3,625,547	3,171,647	(263,754)	0	0	(263,754)	0	3,625,547	0	1,266,909	1,266,909	0	XXX	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						4,892,455	XXX	3,625,547	3,171,647	(263,754)	0	0	(263,754)	0	3,625,547	0	1,266,909	1,266,909	0	XXX	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						9,432,455	XXX	8,108,547	7,654,647	(263,754)	0	0	(263,754)	0	8,108,547	0	1,323,909	1,323,909	42,464	XXX	XXX
9999999 Totals						1,585,769,735	XXX	1,557,144,046	1,479,691,401	(263,387)	609,922	0	346,535	(401,767)	1,559,734,573	430,944	15,670,838	16,101,782	33,173,380	XXX	XXX

E05.16

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	04/01/2020	04/01/2021	6,679	2,470.50	110,550				307		320,733				(27,638)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/01/2020	04/01/2021	8,096	2,470.50	202,000				561		1,089,316				(50,500)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	04/08/2020	04/08/2021	6,364	2,749.98	136,500				3,033		762,305				(34,129)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/08/2020	04/08/2021	6,546	2,749.98	226,800				5,040		1,502,401				(56,700)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	04/15/2020	04/15/2021	6,647	2,783.36	148,000				6,167		2,050,061				(37,000)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/15/2020	04/15/2021	8,623	2,783.36	297,600				12,400		3,671,900				(74,400)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	04/22/2020	04/22/2021	8,752	2,799.31	176,400				10,780		1,977,816				(44,100)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	04/22/2020	04/22/2021	8,931	2,799.31	285,000				17,417		3,060,865				(71,250)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	05/06/2020	05/06/2021	11,844	2,828.42	244,550				24,324		1,540,000				(61,138)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	05/06/2020	05/06/2021	13,435	2,828.42	463,600				46,111		2,980,859				(115,900)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	05/13/2020	05/13/2021	6,206	2,820.00	134,750				15,938		1,333,403				(33,688)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	05/13/2020	05/13/2021	7,624	2,820.00	251,550				29,753		2,367,716				(62,888)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	05/20/2020	05/20/2021	5,384	2,971.61	131,200				13,200		1,088,137				(32,800)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	05/20/2020	05/20/2021	7,403	2,971.61	288,200				39,511		2,208,144				(72,050)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	05/27/2020	05/27/2021	5,105	3,036.13	125,550				19,575		364,586				(31,388)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	05/27/2020	05/27/2021	7,905	3,036.13	288,000				44,903		1,104,154				(72,000)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	06/03/2020	06/03/2021	3,522	3,122.87	90,200				15,785		376,498				(22,550)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	06/03/2020	06/03/2021	4,163	3,122.87	178,100				31,168		771,940				(44,525)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	06/10/2020	06/10/2021	4,702	3,190.14	244,500				24,208		762,842				(31,125)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	06/10/2020	06/10/2021	6,113	3,190.14	243,750				47,396		1,420,473				(60,938)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	06/17/2020	06/17/2021	3,694	3,113.49	88,550				18,940		740,738				(22,138)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	06/17/2020	06/17/2021	5,300	3,113.49	201,300				43,056		1,482,565				(50,325)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	06/24/2020	06/24/2021	4,426	3,050.33	102,600				23,940		264,509				(25,650)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	06/24/2020	06/24/2021	6,557	3,050.33	234,000				54,600		871,281				(58,500)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	07/01/2020	07/01/2021	4,975	3,115.86	133,300				33,683		126,046				(33,325)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	07/01/2020	07/01/2021	5,135	3,115.86	203,200				51,346		380,165				(50,800)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	07/08/2020	07/08/2021	3,155	3,169.94	79,000				21,449		371,164				(17,550)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	07/08/2020	07/08/2021	4,574	3,169.94	187,050				50,785		936,167				(46,763)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	07/15/2020	07/15/2021	3,409	3,226.56	80,300				23,313		670,875				(20,075)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	07/15/2020	07/15/2021	3,874	3,226.56	163,750				47,540		1,132,468				(40,938)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	07/22/2020	07/22/2021	3,663	3,276.02	90,000				63,729		1,470,191				(22,500)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	07/22/2020	07/22/2021	4,731	3,276.02	206,150				79,579		1,049,490				(51,538)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	08/05/2020	08/05/2021	7,663	3,327.77	191,250				66,321		830,221				(47,813)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	08/05/2020	08/05/2021	7,663	3,327.77	323,850				112,303		1,358,573				(80,963)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	08/12/2020	08/12/2021	3,698	3,380.35	93,750				34,274		353,664				(23,438)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	08/12/2020	08/12/2021	4,142	3,380.35	193,200				70,632		671,742				(48,300)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/19/2020	08/19/2021	3,852	3,374.85	98,800				37,980		416,800				(24,700)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	08/19/2020	08/19/2021	4,148	3,374.85	190,400				73,191		782,892				(47,600)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/26/2020	08/26/2021	3,593	3,478.73	98,750				39,819		77,961				(24,688)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/26/2020	08/26/2021	3,881	3,478.73	178,200				71,855		263,961				(44,550)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/02/2020	09/02/2021	3,351	3,580.84	94,800				40,027		36,361				(23,700)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	09/02/2020	09/02/2021	3,770	3,580.84	178,200				75,240		163,172				(44,550)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/09/2020	09/09/2021	3,678	3,398.96	97,500				43,063		485,388				(24,375)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	09/09/2020	09/09/2021	4,119	3,398.96	182,000				80,383		867,455				(45,500)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	09/16/2020	09/16/2021	2,068	3,385.49	51,100				23,563		297,882				(12,775)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	09/16/2020	09/16/2021	4,431	3,385.49	180,000				83,000		916,618				(45,000)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/23/2020	09/23/2021	4,171	3,236.92	99,900				48,008		628,116				(24,975)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	09/23/2020	09/23/2021	4,789	3,236.92	192,200				92,362		1,032,180				(48,050)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	10/07/2020	10/07/2021	7,311	3,419.45	187,500				97,278		759,553				(46,875)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/07/2020	10/07/2021	7,750	3,419.45	352,450				182,857		1,389,226				(88,113)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	10/14/2020	10/14/2021	3,153	3,488.67	86,900				46,720		378,997				(21,725)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/14/2020	10/14/2021	3,440	3,488.67	169,200				90,968		656,287				(42,300)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	10/21/2020	10/21/2021	2,765	3,435.56	62,700				34,890		294,128				(15,675)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	10/21/2020	10/21/2021	4,221	3,435.56	175,450				97,629		733,802				(43,863)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/28/2020																	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	JPMI	12/09/2020	12/09/2021	4,084	3,672.82	222,000				153,371		443,038			(55,500)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	12/16/2020	12/16/2021	3,377	3,701.17	115,000				81,613		301,683			(28,750)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	CS	12/16/2020	12/16/2021	3,512	3,701.17	202,800				143,923		451,969			(50,700)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	CS	12/23/2020	12/23/2021	3,252	3,690.01	108,000				78,677		293,726			(27,000)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	UBS	12/23/2020	12/23/2021	4,472	3,690.01	249,150				161,504		555,757			(62,289)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	JPMI	01/06/2021	01/06/2022	6,136	3,748.14			223,100		170,923		343,557			(52,177)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	CITI	01/06/2021	01/06/2022	6,803	3,748.14			400,350		306,720		598,297			(93,630)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	01/13/2021	01/13/2022	2,625	3,809.84			92,215		72,215		178,243			(19,789)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	01/13/2021	01/13/2022	2,887	3,809.84			169,400		132,970		284,496			(36,430)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	01/20/2021	01/20/2022	3,375	3,851.85			120,900		97,175		235,724			(23,725)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	01/20/2021	01/20/2022	3,635	3,851.85			207,200		166,540		348,874			(40,660)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WF	01/27/2021	01/27/2022	3,199	3,750.77			92,400		76,006		218,454			(16,394)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	CS	01/27/2021	01/27/2022	3,866	3,750.77			192,850		160,708		391,938			(32,142)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	02/03/2021	02/03/2022	4,177	3,830.17			139,200		117,243		227,993			(21,957)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	02/03/2021	02/03/2022	4,177	3,830.17			238,400		200,795		341,502			(37,605)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WF	02/10/2021	02/10/2022	3,964	3,909.88			134,850		116,388		194,454			(18,462)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	02/10/2021	02/10/2022	4,092	3,909.88			225,600		194,714		292,769			(30,886)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	02/17/2021	02/17/2022	3,561	3,931.33			106,425		120,400		206,842			(13,975)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	02/17/2021	02/17/2022	3,688	3,931.33			224,750		198,663		302,684			(26,087)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	02/24/2021	02/24/2022	3,439	3,925.43			120,150		108,707		137,332			(11,443)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	02/24/2021	02/24/2022	3,694	3,925.43			217,500		196,786		236,536			(20,714)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	CS	03/03/2021	03/03/2022	3,927	3,819.72			130,500		120,677		224,795			(9,823)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	03/03/2021	03/03/2022	4,843	3,819.72			260,850		241,216		401,018			(19,634)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	03/10/2021	03/10/2022	3,719	3,898.81			118,900		112,188		188,347			(6,712)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	03/10/2021	03/10/2022	4,360	3,898.81			243,100		229,377		328,253			(13,723)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	03/17/2021	03/17/2022	3,774	3,974.12			115,500		111,153		154,470			(4,347)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	MS	03/17/2021	03/17/2022	5,284	3,974.12			287,700		276,873		327,576			(10,827)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	BAML	03/24/2021	03/24/2022	5,014	3,889.14			159,900		156,891		233,500			(3,009)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	JPMI	03/24/2021	03/24/2022	5,014	3,889.14			286,650		281,256		366,303			(5,394)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	04/07/2020	04/01/2021	350	2,545.00	14,291,357				595,473		50,136,392			(3,572,839)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	04/14/2020	04/09/2021	350	2,705.00	12,845,878				535,245		44,505,372			(3,211,469)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	04/21/2020	04/16/2021	375	2,800.00	11,015,815				458,992		44,088,768			(2,753,954)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	04/28/2020	04/23/2021	300	2,800.00	10,070,553				419,606		35,244,876			(2,517,638)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	05/05/2020	04/30/2021	275	2,890.00	7,941,330				360,970		29,810,690			(2,165,817)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	05/12/2020	05/07/2021	275	2,860.00	8,222,655				1,027,832		30,619,594			(2,055,864)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	05/19/2020	05/14/2021	325	2,870.00	10,594,207				1,324,276		35,856,424			(2,648,552)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	05/26/2020	05/21/2021	275	2,940.00	8,605,455				1,075,682		28,436,598			(2,151,364)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/02/2020	05/28/2021	225	3,000.00	6,899,977				940,906		21,952,126			(1,881,812)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/09/2020	06/04/2021	250	3,090.00	8,494,391				1,769,665		22,216,072			(2,123,598)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/16/2020	06/11/2021	250	3,120.00	7,280,141				1,516,696		21,529,400			(1,820,035)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/16/2020	06/11/2021	25	3,110.00	740,319				154,233		2,177,108			(185,080)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/23/2020	06/18/2021	250	3,100.00	7,901,641				1,646,175		22,054,354			(1,975,410)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	06/30/2020	06/25/2021	250	3,090.00	6,901,641				1,437,842		22,335,554			(1,725,410)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	07/07/2020	07/02/2021	225	3,100.00	6,997,852				2,041,040		19,928,214			(1,749,463)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	07/14/2020	07/09/2021	200	3,190.00	5,434,714				1,585,125		16,042,431			(1,358,678)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	07/21/2020	07/16/2021	250	3,200.00	7,723,641				2,252,729		19,879,048			(1,930,910)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	07/28/2020	07/23/2021	250	3,240.00	6,738,891				1,965,510		19,005,634			(1,684,723)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	08/04/2020	07/30/2021	225	3,240.00	6,869,377				2,211,731		17,159,658			(1,873,466)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	08/11/2020	08/06/2021	225	3,320.00	6,770,827				2,539,060		15,559,487			(1,692,707)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	08/18/2020	08/13/2021	225	3,360.00	7,278,390				2,729,396		16,445,293			(1,819,598)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	08/25/2020	08/20/2021	225	3,380.00	6,995,827				2,623,435		14,454,612			(1,748,957)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	09/01/2020	08/27/2021	250	3,460.00	8,309,138				3,399,193		14,354,536			(2,266,128)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/ Index	WOLVERINE	09/08/2020	09/03/2021	200	3,500.00	4,678,911				2,144,501		10,843,522			(1,169,728)				

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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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	175	3,700.00		5,271,448			3,733,942		7,365,001								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	225	3,740.00			6,506,899		5,028,059		8,864,130								(1,317,862)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	200	3,760.00			6,373,711		5,045,855		7,645,136								(1,478,841)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	200	3,800.00			5,868,111		4,645,588		7,135,105								(1,327,856)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	200	3,830.00			6,415,311		5,078,788		6,768,829								(1,222,523)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	200	3,810.00			6,804,311		5,876,451		7,101,100								(1,536,523)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	225	3,820.00			8,417,599		7,365,399		7,899,393								(927,861)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	175	3,910.00			5,914,398		5,175,098		5,163,025								(1,052,200)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	175	3,920.00			5,075,798		4,441,323		5,106,684								(739,300)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/26/2021	04/01/2021	250	3,650.00			6,125,812		1,531,453		8,186,759								(634,475)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/01/2021	04/01/2021	250	3,700.00			6,002,972		3,001,486		6,936,763								(4,594,359)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	200	3,870.00			6,591,911		3,295,956		6,519,276								(3,001,486)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/08/2021	04/09/2021	250	3,600.00			7,577,138		3,788,569		9,419,005								(3,295,956)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	225	3,820.00			7,898,299		7,556,266		8,141,927								(3,788,569)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	225	3,890.00			7,884,799		7,556,266		7,176,277								(329,096)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/17/2021	04/16/2021	250	3,750.00			5,885,912		2,942,956		5,814,619								(328,533)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/22/2021	04/09/2021	250	3,700.00			6,360,888		3,180,444		6,935,845								(2,942,956)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	225	3,940.00			6,543,349		6,270,710		6,546,094								(3,180,444)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/25/2021	04/16/2021	250	3,700.00			5,565,481		2,782,740		6,999,147								(272,640)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/26/2021	04/23/2021	250	3,700.00			6,001,796		3,000,898		7,090,560								(3,180,444)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	225	3,910.00			6,934,624		6,645,682		7,023,745								(2,782,740)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/31/2021	04/23/2021	250	3,725.00			6,857,888		3,428,944		6,509,234								(3,000,898)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/04/2018	04/01/2021	7,317	249.35		93,960					163,121								(7,866)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/11/2018	04/09/2021	6,487	248.24		90,880					151,987								(7,601)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/25/2018	04/23/2021	6,128	246.21		81,150					156,396								(6,787)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/02/2018	04/30/2021	8,645	246.07		109,410					222,092								(9,151)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/16/2018	05/14/2021	6,202	244.41		78,600					169,991								(6,574)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/23/2018	05/21/2021	8,671	241.97		121,800					259,160								(10,187)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/31/2018	05/28/2021	9,092	241.91		126,940					272,540								(10,627)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/06/2018	06/04/2021	4,119	241.79		60,600					124,064								(5,069)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/13/2018	06/11/2021	2,068	241.76		27,750					62,432								(2,321)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/20/2018	06/18/2021	9,498	242.39		132,020					280,996								(11,042)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/27/2018	06/25/2021	4,541	242.73		62,810					132,911								(5,253)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/05/2018	07/02/2021	10,219	244.4		146,500					282,345								(12,264)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/18/2018	07/16/2021	2,037	245.52		27,750					54,125								(2,321)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/25/2018	07/23/2021	5,691	246.51		77,700					145,804								(6,499)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/01/2018	07/30/2021	8,157	245.2		111,000					219,899								(9,284)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/08/2018	08/06/2021	5,676	245.65		82,880					150,652								(6,932)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/15/2018	08/13/2021	2,031	245.42		27,750					54,443								(2,321)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/29/2018	08/27/2021	4,384	250.68		63,030					95,111								(5,272)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/06/2018	09/03/2021	2,007	249.43		28,150					46,060								(2,357)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/20/2018	09/20/2021	6,803	251.13		92,140					145,743								(7,692)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/17/2018	10/15/2021	2,526	237.99		33,300					87,082								(2,785)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/31/2018	10/29/2021	2,973	235.71		39,620					109,416								(3,314)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/07/2018	11/05/2021	3,807	235.67		52,650					140,432								(4,404)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/14/2018	11/12/2021	2,549	234.67		35,160					96,633								(2,941)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2018	11/19/2021	8,486	234.87		116,600					320,249								(9,743)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/12/2018	12/15/2021	2,531	239.2		31,680					84,896								(2,638)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/19/2018	12/22/2021	7,988	237.85		108,490					278,930								(9,033)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/09/2019	01/07/2022	4,551	241.69		63,030					142,228								(5,272)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/16/2019	01/14/2022	2,070	241.84		28,450					64,451								(2,380)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/23/2019	01/21/2022	6,643	242.3		86,880					204,153								(7,267)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/30/2019	01/28/2022	6,122	245.49		84,150					169,660								(7,038)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/06/2019	02/04/2022	4,477	244.35		63,580					129,135								(5,318)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/13/2019	02/11/2022	10,247	244.22		141,													

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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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	MS-	04/24/2019	04/22/2022	15,260	249.5	211,280				74,623		375,703			(17,671)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	BOA-	04/25/2019	04/28/2021	1,389	473.96	20,340				733		17,887			(2,639)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	05/01/2019	05/05/2021	3,070	325.04	32,600				1,487		137,018			(4,064)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/01/2019	04/29/2022	15,660	249.79	215,670				77,570		382,358			(18,039)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	SG-	05/02/2019	05/05/2021	3,455	479.26	46,800				2,137		29,804			(5,842)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/08/2019	05/12/2021	2,156	321.41	26,250				1,444		104,194			(3,272)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/08/2019	05/06/2022	18,230	248.07	243,450				89,094		474,387			(20,362)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	WF-	05/09/2019	05/12/2021	2,324	468.95	35,100				1,933		41,677			(4,382)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/15/2019	05/13/2022	9,730	247.41	132,720				49,406		259,571			(11,101)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	WF-	05/16/2019	05/19/2021	1,830	482.74	23,600				1,521		13,709			(2,946)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/22/2019	05/20/2022	15,816	248.8	203,190				76,918		402,781			(16,995)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	WF-	05/23/2019	05/26/2021	2,506	480.12	25,640				2,632		24,356			(4,449)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	05/30/2019	06/03/2021	2,448	326.46	25,760				2,177		105,947			(3,211)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	05/30/2019	05/27/2022	8,132	246.44	111,400				42,910		224,976			(9,326)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	CITI-	06/05/2019	06/04/2021	2,099	326.87	29,750				2,574		89,982			(3,734)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	06/05/2019	06/03/2022	9,674	248.08	137,280				53,717		253,765			(11,482)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	CITI-	06/06/2019	06/04/2021	3,575	488.34	50,400				4,368		18,235			(6,335)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	06/12/2019	06/10/2022	15,651	250.27	215,670				85,794		380,876			(18,038)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	06/19/2019	06/23/2021	5,018	336.07	61,030				6,845		169,153			(7,608)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	06/19/2019	06/17/2022	13,855	253.36	194,600				78,678		301,306			(16,276)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	BOA-	06/20/2019	06/23/2021	1,981	502.83	22,770				2,558		3,454			(2,842)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	06/26/2019	06/24/2022	14,814	251.26	200,540				82,384		349,464			(16,773)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	06/26/2019	06/30/2021	3,496	263.33	24,120				2,939		86,054			(3,007)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	BOA-	06/27/2019	06/30/2021	2,466	496.47	26,400				3,222		9,054			(3,295)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/02/2019	07/08/2021	4,253	267.18	26,180				3,467		88,406			(3,255)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/02/2019	07/01/2022	5,940	254.54	80,100				33,391		124,169			(6,693)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	GS-	07/02/2019	07/08/2021	1,743	330.54	34,020				4,506		68,550			(4,229)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	JPM-	07/03/2019	07/08/2021	1,768	494.62	26,000				3,448		7,912			(3,237)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/10/2019	07/08/2022	9,503	253.05	135,360				57,328		210,925			(11,321)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/10/2019	07/14/2021	7,372	264.68	49,020				6,902		171,488			(6,111)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	BOA-	07/11/2019	07/14/2021	1,973	502.16	23,940				3,375		5,202			(2,988)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	07/17/2019	07/21/2021	1,453	343.68	16,050				2,410		38,073			(2,001)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/17/2019	07/15/2022	22,996	252.22	335,240				144,092		527,953			(28,039)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/17/2019	07/21/2021	8,931	263.72	61,870				9,292		216,338			(7,713)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	JPM-	07/18/2019	07/21/2021	1,315	513.87	12,360				1,958		1,336			(1,543)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/24/2019	07/22/2022	9,485	259.35	110,400				48,147		164,514			(9,234)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/24/2019	07/28/2021	11,548	266.27	79,500				12,885		250,697			(9,910)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/31/2019	07/29/2022	11,505	257.35	138,300				61,198		217,806			(11,570)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	07/31/2019	08/04/2021	10,839	260.9	90,720				15,327		292,930			(11,309)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	JPM-	08/01/2019	08/04/2021	1,995	494.9	25,740				4,354		10,993			(3,213)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	CITI-	08/07/2019	08/11/2021	1,997	348.49	24,710				4,406		43,117			(3,080)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/07/2019	08/05/2022	17,967	261.91	217,580				97,629		281,040			(18,198)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	JPM-	08/08/2019	08/11/2021	2,863	508.09	27,690				4,944		6,505			(3,457)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	08/14/2019	08/18/2021	2,567	345.71	35,370				6,639		62,416			(4,409)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/14/2019	08/12/2022	7,007	257.64	102,780				46,765		132,065			(8,596)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/14/2019	06/23/2021	3,449	266.19	24,480				2,948		74,962			(3,304)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/14/2019	08/18/2021	13,794	265.67	105,840				19,867		307,944			(13,194)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	WF-	08/15/2019	08/18/2021	1,328	477.17	24,420				4,590		20,378			(3,048)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	GS-	08/21/2019	08/25/2021	11,931	350.95	142,800				28,145		232,091			(17,801)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/21/2019	08/25/2021	6,478	267.4	49,130				9,683		133,878			(6,124)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	WF-	08/22/2019	08/25/2021	2,849	485.08	50,310				9,928		30,985			(6,280)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	08/28/2019	09/01/2021	9,022	353.26	109,120				22,531		156,444			(13,603)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/28/2019	08/26/2022	10,766	264.77	139,440				65,201		150,133			(11,663)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	08/28/2019	09/01/2021	14,010	270.69	98,050				20,245		246,477			(12,223)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	CITI-	08/29/2019	09/01/2021	3,498	520.08	26,560				5,491		3,124			(3,315)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	09/05/2019	09/02/2022	13,122	263.5	171,360				81,302		194,904			(14,346)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	09/05/2019	09/09/2021	8,374	264.83	73,040				15,880		194,131			(9,105)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	JPM-	09/06/2019	09/09/2021	3,035	500.07	42,140				9,175		15,172			(5,260)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	CITI-	09/11/2019	09/15/2021	11,107	351.11	124,800				28,171		215,472			(15,557)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	09/11/2019	09/09/2022	8,952	264.13	103,960				49,954		129,881			(8,695)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/ Index	NS-	09/11/2019	09/15/2021	19,095	273.1	104,000				23,476		295,923			(12,964)				
SP500L V8	INDEX LIAB	EX5	Equity/ Index	CS-	09/12/2019	09/15/2021	1,086	492.93	18,450				4,171		9,831			(2,303)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/ Index	BOA-	09/18/2019	09/22/2021	1,994	361.6	14,070				3,312		21,675			(1,754)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/ Index	NS-	09/18/2019	09/16/2022	10,912	259.93	145,400				70,637		19							

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/25/2019	09/29/2021	9,963	348.48	127,400				31,229		217,343			(15,881)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	09/26/2019	09/29/2021	6,448	508.51	87,600				21,504		28,245			(10,935)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/02/2019	09/30/2022	9,415	262.31	107,520				53,756		150,151			(8,993)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/02/2019	10/06/2021	31,092	271.2	173,340				44,155		538,539			(21,609)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/02/2019	10/06/2021	15,128	352.45	158,470				40,367		278,265			(19,759)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	10/03/2019	10/06/2021	4,136	504.88	48,640				12,406		18,168			(6,072)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/09/2019	10/14/2021	13,923	349.82	173,950				46,117		289,597			(21,659)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/07/2022	8,585	263.42	99,440				50,343		131,092			(8,317)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/14/2021	24,111	267.56	170,730				45,263		498,627			(21,254)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	10/10/2019	10/14/2021	3,035	509.19	34,860				9,254		11,113			(4,346)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/16/2019	10/20/2021	16,826	350.64	185,850				50,629		338,626			(23,168)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/14/2022	17,164	260.45	221,320				113,439		298,460			(18,511)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/20/2021	26,017	268.16	178,840				48,912		524,173			(22,294)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS	10/17/2019	10/20/2021	4,115	507.91	50,350				13,788		22,513			(6,285)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/23/2019	10/27/2021	1,995	349.53	23,660				6,693		41,218			(2,949)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/21/2022	10,884	262.9	133,280				69,153		171,500			(11,147)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/27/2021	15,309	267.18	115,600				32,701		322,802			(14,411)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	10/24/2019	10/27/2021	5,599	502.42	82,420				23,345		34,349			(10,288)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/30/2019	11/03/2021	14,793	351.5	165,880				48,480		280,841			(20,678)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/30/2019	10/28/2022	17,912	262.97	213,900				112,329		282,730			(17,890)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/30/2019	11/03/2021	18,703	268.53	130,830				38,237		371,560			(16,309)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	10/31/2019	11/03/2021	5,389	499.16	82,750				24,216		40,008			(10,330)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/06/2019	11/04/2022	12,530	262.03	145,600				77,404		206,666			(12,178)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/06/2019	11/10/2021	17,855	270.33	121,730				36,752		326,563			(15,175)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/06/2019	11/10/2021	11,364	348.47	148,800				44,925		247,043			(18,549)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/07/2019	11/10/2021	6,528	506.45	79,800				24,127		34,819			(9,961)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/13/2019	09/29/2021	1,714	352.93	16,260				4,264		30,684			(2,172)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/13/2019	11/17/2021	12,567	353.63	120,120				37,430		223,928			(14,974)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	11/11/2022	14,191	255.96	192,600				103,643		297,884			(16,109)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	11/17/2021	12,626	271.3	73,590				27,931		220,797			(9,174)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	09/09/2021	4,209	267.64	27,940				6,705		85,928			(3,845)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/14/2019	11/17/2021	9,299	505.43	123,410				38,511		53,640			(15,405)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/20/2019	11/24/2021	15,885	350.06	198,800				63,875		324,740			(24,782)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/18/2022	9,418	280.18	114,720				62,480		168,794			(9,595)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/24/2021	19,065	289.86	126,500				40,645		358,122			(15,769)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	11/21/2019	11/24/2021	14,517	503.54	95,640				62,950		106,387			(24,422)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	11/25/2022	14,858	280.35	186,960				102,844		265,484			(15,623)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	12/01/2021	27,444	271.26	169,200				55,926		483,112			(21,063)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/27/2019	12/01/2021	9,877	501.59	156,400				51,768		73,015			(19,497)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/04/2019	12/08/2021	6,818	350.58	81,840				27,868		137,188			(10,202)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/02/2022	11,791	259	147,000				81,956		222,842			(12,295)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/08/2021	15,340	268.83	98,400				33,507		303,312			(12,266)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	12/05/2019	12/08/2021	10,338	510.26	130,080				44,352		60,644			(16,238)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/11/2019	12/15/2021	26,954	351.74	316,350				110,691		517,572			(39,436)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/09/2022	13,289	260.71	164,900				92,974		235,888			(13,792)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/15/2021	10,711	270.3	65,800				23,023		198,326			(8,203)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	12/12/2019	12/15/2021	8,442	503.56	118,170				41,401		59,766			(14,751)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/18/2019	12/22/2021	9,076	349.05	119,360				42,884		200,463			(14,879)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/16/2022	11,604	263.71	144,000				82,096		183,161			(12,044)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/22/2021	19,033	270.31	126,000				45,270		353,040			(15,707)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	12/19/2019	12/22/2021	10,028	512.73	137,240				49,372		56,395			(17,132)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/26/2019	12/29/2021	9,800	357.49	112,350				41,473		149,175			(14,025)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/23/2022	12,667	268.59	142,560				82,246		162,743			(11,935)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/29/2021	26,475	273.12	165,900				61,241		429,829			(20,709)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	12/27/2019	12/30/2021	7,211	521.9															

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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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	01/23/2020	01/21/2022	3,665	539.79	48,420				19,496		4,662			(6,086)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/29/2020	01/28/2022	11,440	367.12	133,980				55,141		107,203			(16,817)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2020	01/27/2023	15,324	262.58	217,600				132,276		259,542			(18,200)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	01/30/2020	01/28/2022	2,027	542.12	25,800				10,632		2,395			(3,243)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/05/2020	02/04/2022	11,166	386.44	134,480				56,680		110,018			(16,879)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/05/2020	02/03/2023	8,016	281.69	120,960				74,329		141,106			(10,117)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/05/2020	02/04/2022	8,236	275.65	53,460				22,532		120,162			(6,710)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	02/06/2020	02/04/2022	6,057	548.27	33,200				30,899		9,284			(9,200)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/12/2020	02/11/2022	10,824	369.16	127,200				54,896		92,203			(15,966)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/10/2023	10,241	266.54	139,050				86,381		149,007			(11,630)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/11/2022	2,599	281.13	14,980				6,465		28,215			(1,880)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	02/13/2020	02/11/2022	5,578	553.62	69,440				30,014		3,936			(8,728)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/19/2020	02/18/2022	11,243	373.19	137,340				60,659		75,446			(17,238)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/17/2023	17,343	266.03	256,220				160,894		258,851			(21,430)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/18/2022	21,029	279.19	142,500				62,938		256,444			(17,886)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS	02/20/2020	02/18/2022	4,381	547.9	62,700				17,735		8,407			(7,881)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/26/2020	02/25/2022	12,920	370.76	157,920				71,344		102,292			(19,821)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/24/2023	7,420	255.05	113,430				171,992		167,803			(9,487)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/25/2022	9,409	274.99	51,500				26,429		143,500			(7,343)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	NS	02/27/2020	02/25/2022	4,589	500.6	58,030				23,089		53,196			(6,414)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2020	03/04/2022	11,478	376.13	128,570				59,335		65,452			(16,138)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/04/2020	03/03/2023	8,219	251.94	140,910				90,346		206,513			(11,786)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/04/2020	03/04/2022	4,543	259.41	56,400				25,862		130,550			(7,034)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	03/05/2020	03/04/2022	3,647	523.96	22,100				10,213		15,098			(2,778)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/11/2020	03/11/2022	22,316	367.84	306,270				144,236		214,072			(38,442)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/11/2020	03/10/2023	12,275	253.3	178,560				115,610		295,782			(14,935)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/11/2020	03/11/2022	6,918	266.43	46,620				21,955		154,648			(5,852)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP	03/12/2020	03/11/2022	2,677	496.6	19,200				9,054		30,457			(2,413)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/18/2020	03/18/2022	16,931	366.04	151,280				72,674		180,864			(18,988)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/18/2020	03/17/2023	8,434	247.98	136,710				89,375		240,456			(11,434)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/18/2020	03/18/2022	11,030	265.27	53,480				25,691		258,200			(6,713)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP	03/19/2020	03/18/2022	7,871	494.93	56,000				26,938		96,793			(7,039)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2020	03/25/2022	19,076	369.14	214,200				104,924		173,492			(26,885)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/24/2023	9,070	253.82	131,080				90,479		215,951			(11,465)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/25/2022	10,941	263.58	66,640				32,643		272,921			(8,364)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	03/26/2020	03/25/2022	4,465	492.3	35,000				17,167		60,631			(4,399)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2020	04/06/2021	89,044	369.8	627,840				5,156		22,417			(156,105)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2020	04/01/2022	23,691	363.92	333,210				166,382		287,054			(41,823)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2020	04/06/2021	81	21,194.83	151,810				1,247		564,478			(37,746)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2020	04/06/2021	95	21,048.22	31,200				256		47,999			(7,757)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2020	04/06/2021	441	1,387.07	48,780				401		285,627			(12,129)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2020	04/06/2021	1,028	1,374.82	24,360				200		33,600			(6,057)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	04/01/2020	04/06/2021	7,200	7,486.28	61,200				503		1			(15,217)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2020	04/06/2021	653	1,085.92	63,210				519		397,649			(15,716)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2020	04/06/2021	1,213	1,080.56	20,800				171		31,200			(5,172)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/06/2021	21,297	258.63	119,340				980		276,244			(29,672)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	03/31/2023	11,043	255.58	156,520				104,301		248,561			(13,091)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/06/2021	4,692	254.74	35,640				293		155,962			(8,861)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/01/2022	3,519	257.3	32,850				16,403		108,349			(4,123)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2020	04/06/2021	73,502	326.99	208,800				1,715		516,698			(51,916)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/06/2021	3,200	1	69,120				572		111,999			(17,233)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/06/2021	1,339	2,658.91	91,440				756		165,599			(22,798)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/02/2020	04/06/2021	355	21,027.99	188,252				1,557		326,789			(46,934)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/06/2021	3,199	1,380.85	96,800				801		162,799			(24,134)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/02/2020	04/06/2021	7,100	7,635.65	59,640				493		1			(14,869)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/02/2020	04/06/2021	668	7,444.76	123,471				1,021		203,986			(30,783)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04																	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2020	04/13/2021	1,091	1,184.51	19,890	548	32,499												
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/13/2021	19,314	259.02	102,410	243,335													
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/06/2023	8,672	256.74	118,360	188,115													
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/08/2022	11,287	262.06	85,840	297,625													
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	04/08/2020	04/13/2021	74,826	327.93	249,900	459,448													
HSI	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/14/2021	33	24,446.13	13,040	23,997													
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/14/2021	2,900	0.99	43,210	84,098													
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021	1,417	2,863.86	30,360	143,459													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021	438	23,078.94	258,440	436,734													
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021	2,963	1,535.60	105,233	159,768													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/09/2020	04/14/2021	7,700	8,238.52	97,020	647,740													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021	789	8,164.38	137,475	233,962													
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021	3,690	1,221.79	119,002	206,963													
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/14/2021	74,650	328.38	249,900	431,026													
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/14/2021	1,568	315.63	14,000	29,011													
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/08/2022	4,639	493.42	41,790	67,043													
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/14/2021	4,411	158.21	12,250	9,513													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	04/20/2021	38	23,621.87	63,810	187,160													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	04/20/2021	98	23,269.30	40,480	66,694													
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2020	04/15/2021	110,236	375.93	709,300	4,791													
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2020	04/14/2022	8,335	371.1	101,680	69,011													
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	04/15/2020	04/20/2021	1,060	1,525.39	28,000	46,398													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/20/2021	10,100	8,591.95	117,160	744,378													
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	04/15/2020	04/20/2021	1,098	1,192.26	19,760	32,499													
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/20/2021	20,036	259.63	109,650	5,141													
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/14/2022	11,632	261.27	97,500	315,381													
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	04/20/2021	86,067	327.58	298,660	569,880													
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/20/2021	2,714	258.69	17,990	79,479													
HSI	INDEX LIAB	EX5	Equity/Index	BNP	04/16/2020	04/21/2021	37	23,646.35	15,165	25,171													
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS	04/16/2020	04/21/2021	4,300	0.98	104,920	167,694													
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	04/16/2020	04/21/2021	1,636	2,815.16	104,880	197,741													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	04/16/2020	04/16/2021	425	23,678.92	224,000	399,358													
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	04/16/2020	04/16/2021	3,122	1,499.61	102,930	169,174													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/16/2020	04/16/2021	10,100	8,757.83	114,130	778,245													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/16/2020	04/16/2021	788	8,749.07	151,386	268,881													
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/16/2020	04/16/2021	3,650	1,172.19	99,999	159,073													
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	04/16/2020	04/21/2021	86,065	327.59	301,400	575,123													
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	04/16/2020	04/21/2021	5,340	318.04	22,100	33,386													
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	04/16/2020	04/14/2022	8,418	495.21	69,540	107,103													
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/22/2020	04/27/2021	94,377	373.02	737,100	48,816													
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/22/2020	04/22/2022	15,326	371.54	187,530	122,106													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2020	04/27/2021	68	23,405.39	27,200	47,998													
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2020	04/27/2021	463	1,509.83	11,200	19,599													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/27/2021	6,400	8,664.63	71,040	353,171													
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	04/22/2020	04/27/2021	666	1,220.74	15,440	27,998													
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/27/2021	17,680	259.87	94,500	208,694													
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/22/2022	7,368	263.27	55,860	186,599													
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	04/22/2020	04/27/2021	64,695	329.88	175,100	310,754													
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/21/2023	10,215	258.34	134,420	210,950													
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/23/2020	04/28/2021	2,800	0.99	54,880	89,579													
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	04/23/2020	04/28/2021	911	2,849.60	56,420	106,449													
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	04/23/2020	04/28/2021	340	23,303.62	172,000	287,784													
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/23/2020	04/28/2021	2,681	1,519.83	94,710	155,785													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	04/23/2020	04/28/2021	6,500	8,641.49	71,500	166,206													
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/23/2020	04/28/2021	625	8,460.02	112,860	188,817													
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/23/2020	04/28/2021	2,389	1,206.78	62,060	107,289													
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	04/23/2020	04/28/2021	64,440	329.25	190,650	348,739													
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	04/23/2020	04/28/2021	3,143	316.21	13,600	23,579													
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM	04/23/2020	04/22/2022	6,656	487.67	66,300	109,798													

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2020	05/04/2021	1,176	1,337.63	27,680				2,368		44,796			(6,882)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/29/2020	05/04/2021	19,246	259.69	100,940				8,637		231,272			(25,097)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	04/29/2020	04/28/2023	5,499	258.92	68,600				47,498		111,613			(5,738)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	04/29/2020	04/29/2022	4,254	261.4	36,630				19,721		115,032			(4,598)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	JPM	04/29/2020	05/04/2021	55,725	329.17	176,220				15,078		320,884			(43,815)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP	04/30/2020	05/05/2021	4,100	0.99	79,540				7,026		126,976			(19,777)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BNP	04/30/2020	05/05/2021	1,195	2,913.29	68,600				6,059		125,560			(17,057)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	UBS	04/30/2020	05/05/2021	271	24,613.52	147,840				13,059		262,787			(36,759)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	04/30/2020	05/05/2021	2,187	1,652.94	76,320				6,741		133,112			(18,976)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	04/30/2020	05/05/2021	4,600	9,000.50	37,260				3,291		22,224			(9,264)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	UBS	04/30/2020	05/05/2021	656	8,820.49	130,980				11,569		212,028			(32,567)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	04/30/2020	05/05/2021	2,594	1,310.66	68,476				15,165		360,878			(17,026)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	NS	04/30/2020	05/05/2021	55,490	328.54	171,690				5,23		360,878			(42,689)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	NS	04/30/2020	05/05/2021	2,508	320.89	5,920				32,257		9,742			(1,472)				
SP500 V8	INDEX LIAB.	EX5	Equity/Index	CS	04/30/2020	04/29/2022	6,853	492.17	59,830				7,186		112,507			(7,520)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	UBS	05/06/2020	05/11/2021	38	23,238.67	88,850				4,678		221,090			(7,119)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	UBS	05/06/2020	05/11/2021	114	23,451.65	44,820				1,983		75,594			(11,144)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	UBS	05/06/2020	05/11/2021	627	1,588.98	19,000				7,439		28,996			(4,724)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	05/06/2020	05/11/2021	7,200	8,984.85	71,280				1,459		148,892			(17,723)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	05/06/2020	05/11/2021	713	1,259.21	13,950				111,129		23,397			(3,468)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	05/06/2020	05/11/2021	126,004	370.25	1,064,760				140,677		246,818			(264,739)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/06/2020	05/06/2022	21,855	370.99	256,770				255,24		188,028			(32,229)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/06/2020	05/11/2021	22,488	258.79	119,130				111,320		291,031			(29,620)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	05/06/2020	05/05/2023	11,047	255.24	159,320				10,048		254,799			(13,325)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/06/2020	05/06/2022	2,721	364.45	18,340				18,743		66,208			(2,302)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	JPM	05/06/2020	05/11/2021	68,849	329.22	179,580				12,588		396,133			(44,650)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	GS	05/07/2020	05/12/2021	2,500	0.99	44,750				7,679		72,376			(11,127)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BNP	05/07/2020	05/12/2021	1,180	2,866.19	71,740				11,047		135,372			(17,837)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	05/07/2020	05/12/2021	201	23,613.25	103,200				10,909		172,204			(25,659)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	05/07/2020	05/12/2021	2,654	1,594.15	101,910				8,127		171,854			(25,339)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	05/07/2020	05/12/2021	7,300	9,101.87	75,920				12,588		281,274			(18,877)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	05/07/2020	05/12/2021	615	9,010.85	117,600				9,333		206,221			(29,240)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	05/07/2020	05/12/2021	2,806	1,261.11	87,192				18,988		150,906			(21,679)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	05/07/2020	05/12/2021	68,760	329.96	177,390				1,350		359,583			(44,106)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	05/07/2020	05/12/2021	4,082	318.17	12,610				26,421		25,251			(6,053)				
SP500 V8	INDEX LIAB.	EX5	Equity/Index	NS	05/07/2020	05/06/2022	6,207	495.29	48,160				5,599		97,847			(1,392)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	05/07/2020	05/12/2021	3,098	160.42	5,600				1,684		4,379			(4,376)				
HSI	INDEX LIAB.	EX5	Equity/Index	BNP	05/07/2020	05/12/2021	46	24,292.37	17,600				69,999		81,942			(15,765)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/13/2020	05/13/2022	10,757	373.32	125,600				45,064		4,825			(91,031)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	CITI	05/13/2020	05/18/2021	87,134	382.25	366,120				6,458		212,860			(13,046)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/18/2021	39	23,736.17	52,470				4,992		70,195			(10,085)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/18/2021	112	23,712.92	40,560				5,384		226,165			(10,875)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	05/13/2020	05/18/2021	387	1,570.85	43,740				2,496		36,393			(5,042)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	05/13/2020	05/18/2021	838	1,572.40	20,280				8,835		109,230			(17,847)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/18/2021	7,400	9,000.07	71,780				3,222		45,892			(6,509)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	05/13/2020	05/18/2021	1,378	1,235.71	26,180				13,217		248,839			(26,699)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/18/2021	23,163	261.08	107,380				73,392		154,995			(8,707)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/12/2023	5,889	251.15	64,200				35,780		210,526			(8,058)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/13/2022	7,753	261.32	104,100				21,473		433,567			(43,376)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	NS	05/13/2020	05/18/2021	64,550	328.69	174,455				11,619		19,233			(2,617)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/14/2020	05/13/2022	2,216	269.97	20,820				9,701		132,689			(19,180)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP	05/14/2020	05/19/2021	3,800	1.02	77,140				5,282		83,539			(10,443)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BNP	05/14/2020	05/19/2021	869	2,807.15	42,000				16,932		222,057			(33,477)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	UBS	05/14/2020	05/19/2021	305	23,530.83	134,640				9,670		132,711			(19,119)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	05/14/2020	05/19/2021	2,233	1,593.79	76,895				8,469		237,578			(16,743)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	05/14/2020	05/19/2021	7,400	9,094.42	67,340				13,717		194,409			(27,120)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	05/14/2020	05/19/2021	539	9,167.18														

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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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500 V5	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2020	05/25/2021	61,574	328.82	178,360	25,291			25,291		398,392			(44,347)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/25/2021	21,975	259.42	116,480	16,517			16,517		272,531			(28,961)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/19/2023	9,025	257.64	125,120	88,999			88,999		193,179			(10,465)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/20/2022	3,459	267.24	23,940	13,568			13,568		76,048			(3,005)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/21/2020	05/26/2021	2,581	270.67	17,150	2,478			2,478		14,741			(4,264)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS	05/21/2020	05/26/2021	2,500	1.	84,250	9,282			9,282		109,453			(15,975)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021	1,033	2,902.07	65,100	9,405			9,405		124,765			(16,186)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/21/2020	05/26/2021	176	24,449.64	111,241	16,071			16,071		191,587			(27,659)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021	1,594	1,726.36	68,580	9,908			9,908		128,399			(17,052)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/21/2020	05/26/2021	6,500	9,377.99	63,700	9,203			9,203		77,892			(15,838)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021	437	9,312.34	84,870	12,261			12,261		146,045			(21,102)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/21/2020	05/26/2021	2,004	1,347.55	70,038	10,119			10,119		123,376			(17,414)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021	61,625	328.54	180,320	26,051			26,051		413,407			(44,834)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021	2,830	317.73	10,170	1,469			1,469		19,797			(2,529)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	NS	05/21/2020	05/20/2022	5,112	492.24	42,550	24,148			24,148		87,671			(5,348)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP	05/21/2020	05/26/2021	25	23,940.10	9,960	1,439			1,439		16,296			(2,476)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/21/2020	05/20/2022	2,212	270.94	20,220	11,475			11,475		17,900			(2,541)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	06/03/2021	77,708	374.31	606,100	100,286			100,286		85,663			(150,290)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	05/27/2022	8,039	370.58	109,800	63,353			63,353		72,808			(13,801)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	05/28/2020	06/03/2021	28	25,324.43	39,620	6,556			6,556		117,224			(9,824)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	05/28/2020	06/03/2021	106	25,146.63	47,520	7,863			7,863		78,298			(11,783)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/28/2020	06/03/2021	282	1,808.58	28,300	4,683			4,683		108,640			(7,017)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/28/2020	06/03/2021	451	1,760.70	14,720	2,436			2,436		24,794			(3,650)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	06/03/2021	5,800	9,416.71	60,320	9,981			9,981		31,458			(14,957)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	05/28/2020	06/03/2021	428	1,393.66	11,520	1,906			1,906		20,395			(2,857)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	06/03/2021	17,335	258.38	91,520	15,143			15,143		233,434			(22,693)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/26/2023	8,668	254.83	128,040	91,964			91,964		204,129			(10,719)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/27/2022	5,763	269.13	36,300	20,944			20,944		117,878			(4,563)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	05/28/2020	06/03/2021	66,990	329.35	207,580	34,346			34,346		415,280			(51,472)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	06/03/2021	3,311	270.77	22,950	3,797			3,797		18,881			(5,691)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	05/27/2022	5,518	270.77	52,800	30,465			30,465		46,050			(6,636)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	NL	05/29/2020	06/03/2021	2,900	0.99	60,900	10,101			10,101		97,774			(15,142)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	05/29/2020	06/03/2021	885	3,022.74	69,390	11,509			11,509		130,029			(17,253)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	05/29/2020	06/03/2021	232	25,383.11	132,160	21,920			21,920		215,787			(32,860)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/29/2020	06/03/2021	1,701	1,767.47	62,400	10,290			10,290		98,137			(15,429)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/29/2020	06/03/2021	5,900	9,555.52	61,360	10,177			10,177		126,080			(15,256)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/29/2020	06/03/2021	408	9,545.96	89,349	14,820			14,820		152,954			(22,216)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/29/2020	06/03/2021	1,363	1,409.36	38,190	6,334			6,334		67,598			(9,495)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	05/29/2020	06/03/2021	3,069	161.11	5,950	987			987		4,230			(1,479)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BNP	05/29/2020	06/03/2021	66,606	329.38	208,740	34,622			34,622		415,019			(51,901)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	05/29/2020	05/27/2022	1,322	488.34	13,380	7,730			7,730		23,576			(1,684)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	06/03/2020	06/03/2022	14,220	373.09	169,070	99,041			99,041		113,307			(21,221)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/03/2020	06/08/2021	94,440	376.82	619,520	111,201			111,201		69,576			(154,036)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/03/2020	06/08/2021	49	26,007.19	77,610	13,931			13,931		181,688			(19,297)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/03/2020	06/08/2021	88	25,928.38	45,310	8,133			8,133		73,598			(11,266)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	06/08/2021	270	1,792.27	41,950	7,530			7,530		112,126			(10,430)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	06/08/2021	703	1,823.71	24,440	4,387			4,387		38,989			(6,077)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/08/2021	5,800	9,704.68	53,260	9,578			9,578		14,645			(13,267)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	06/08/2021	344	1,412.88	42,300	7,575			7,575		153,331			(10,493)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	06/08/2021	551	1,437.56	14,800	2,657			2,657		25,594			(3,680)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/08/2021	50,576	331.52	140,940	25,298			25,298		263,417			(35,043)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/08/2021	19,014	257.75	94,080	16,887			16,887		268,448			(23,392)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/02/2023	9,903	253.96	143,000	103,531			103,531		240,389			(11,960)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/03/2022	4,225	266.05	31,350	18,365			18,365		97,444			(3,935)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/08/2021	2,305	257.46	18,900	3,392			3,392		70,232							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	JBS	06/10/2020	06/15/2021	59	27,286.87	77,280	15,366			15,366		148,542			(19,215)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	JBS	06/10/2020	06/15/2021	70	26,989.99	31,350	6,233			6,233		56,953			(7,795)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/10/2020	06/15/2021	269	1,868.60	30,200	6,005			6,005		94,787			(7,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/10/2020	06/15/2021	485	1,889.03	11,610	2,308			2,308		20,693			(2,887)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/10/2020	06/15/2021	7,200	10,094.25	84,240	16,750			16,750		165,184			(20,945)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/10/2020	06/15/2021	477	1,471.79	48,510	9,645			9,645		190,654			(12,061)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/10/2020	06/15/2021	818	1,487.93	16,920	3,364			3,364		32,389			(4,207)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2020	06/10/2022	4,811	376.04	54,720	32,589			32,589		33,321			(6,868)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2020	06/15/2021	93,806	377.16	670,410	133,301			133,301		116,282			(166,689)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2020	06/15/2021	20,497	258.52	106,080	21,092			21,092		275,136			(26,375)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2020	06/09/2023	4,336	256.99	58,960	43,070			43,070		95,622			(4,931)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2020	06/10/2022	8,016	268.27	58,170	34,644			34,644		170,218			(7,301)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	06/10/2020	06/15/2021	69,593	331.33	209,620	41,680			41,680		352,571			(52,119)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/11/2020	06/16/2021	6,614	272.95	39,780	8,020			8,020		27,500			(9,891)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/11/2020	06/10/2022	36,011	271.86	330,260	196,967			196,967		270,383			(41,510)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	06/11/2020	06/16/2021	3,000	1.02	6,000	12,096			12,096		103,466			(14,918)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	06/11/2020	06/16/2021	731	3,229.47	30,820	6,213			6,213		61,889			(7,663)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/16/2021	231	25,781.50	115,420	23,268			23,268		209,616			(28,698)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/16/2021	2,087	1,769.46	80,280	16,184			16,184		141,490			(19,961)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/11/2020	06/16/2021	7,100	9,588.47	79,520	19,031			19,031		287,916			(19,772)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/11/2020	06/16/2021	480	9,684.36	109,480	22,071			22,071		191,811			(27,221)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/11/2020	06/16/2021	2,065	1,413.18	53,788	10,844			10,844		101,923			(13,374)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	06/11/2020	06/16/2021	69,975	329.51	211,850	42,708			42,708		447,506			(52,674)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	06/11/2020	06/16/2021	2,197	318.36	6,580	1,327			1,327		13,363			(1,636)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/10/2022	4,875	496.83	38,940	23,224			23,224		64,894			(4,894)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/16/2021	3,079	162.71	4,700	948			948		2,992			(1,169)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP	06/11/2020	06/16/2021	20	24,112.94	7,200	1,452			1,452		11,768			(1,790)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/22/2021	110,125	377.11	778,680	169,887			169,887		156,879			(193,609)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	16,839	371.87	223,650	135,380			135,380		146,288			(28,072)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/17/2020	06/22/2021	42	26,015.13	19,140	4,176			4,176		30,798			(4,759)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/17/2020	06/22/2021	334	1,792.97	10,626	2,318			2,318		16,194			(2,642)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/17/2020	06/22/2021	5,900	9,982.47	69,620	15,189			15,189		143,814			(17,310)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/17/2020	06/22/2021	491	1,423.67	10,360	2,260			2,260		18,193			(2,576)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/22/2021	23,657	258.19	122,400	62,626			62,626		326,144			(30,344)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/16/2023	6,308	254.39	85,568	63,064			63,064		151,792			(7,157)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	11,846	268.23	84,630	51,228			51,228		252,439			(10,622)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	06/17/2020	06/22/2021	50,657	329.71	163,620	35,697			35,697		320,519			(40,682)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/22/2021	3,439	261.42	23,670	5,164			5,164		91,134			(5,889)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/23/2021	15,391	272.06	105,000	23,198			23,198		73,743			(26,107)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/17/2022	23,454	272.33	218,880	132,680			132,680		172,166			(27,511)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/23/2021	2,600	1.01	54,600	12,063			12,063		87,291			(13,576)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	06/18/2020	06/23/2021	892	3,279.14	53,940	11,917			11,917		101,601			(13,412)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	06/18/2020	06/23/2021	230	26,549.54	110,640	24,444			24,444		202,438			(27,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021	1,450	1,805.35	60,320	13,327			13,327		104,289			(14,998)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/18/2020	06/23/2021	5,900	10,012.05	68,440	15,121			15,121		31,789			(17,017)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021	400	10,082.13	58,000	12,814			12,814		96,071			(14,421)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/18/2020	06/23/2021	2,102	1,442.77	67,770	14,973			14,973		120,368			(16,850)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021	50,347	329.69	164,220	36,282			36,282		320,557			(40,831)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021	2,814	320.09	10,080	2,227			2,227		17,637			(2,506)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/17/2022	4,849	493.63	44,440	26,938			26,938		71,566			(5,586)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2020	06/29/2021	85,041	377.73	612,480	145,471			145,471		73,096			(152,286)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2020	06/24/2022	5,332	375.11	65,600	40,350			40,350		39,169			(8,234)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/24/2020	06/29/2021	20	25,573.16	30,500	7,244			7,244		88,457			(7,583)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/24/2020	06/29/2021	75	25,573.16	28,310	6,724			6,724		53,198			(7,039)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/24/2020	06/29/2021	404	1,747.06	10,990	2,610			2,610		18,892			(2,733)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/29/2021	7,200	10,002.70	75,600	17,956			17,956		29,026			(18,797)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	06/24/2020	06/29/2021	432	1,402.24	8,160	1,938			1,938		14,993			(2,029)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/29/2021	20,061	258.55	107,610	25,559			25,559		270,868			(26,756)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/23/2023	5,900	254.99	87,900	65,354			65,354		139,611			(7,352)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/24/2022	4,962	270.88	31,460	19,351			19,351		95,382			(3,949)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	06/24/2020	06/29/2021	62,096	329.06	199,980	49,498			49,498		429,013			(49,723)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/25/2020	06/30/2021	9,172	271.74	62,500	15,017			15,017		46,343			(15,540)			</	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	06/25/2020	06/30/2021	515	10,091.72	124.800	29,986		29,986			212,368							(31,030)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/25/2020	06/30/2021	2,052	1,418.96	69.687	16,744		16,744			121,952							(17,327)
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	06/25/2020	06/30/2021	62,338	329.76	193.300	46,380		46,380			401,693							(47,995)
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	06/25/2020	06/30/2021	4,072	318.9	13.000	3,124		3,124			24,963							(3,232)
SP500 V8	INDEX LIAB	EX5	Equity/Index	WF	06/25/2020	06/24/2022	3,537	499.92	26.720	16,458		16,458			44,166							(3,356)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020	07/07/2021	61,428	379.43	427.350	110,590		110,590			47,708							(105,967)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020	07/07/2021	51	25,657.76	76.310	19,748		19,748			230,305							(18,922)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020	07/07/2021	54	25,683.50	26.040	6,739		6,739			43,396							(6,457)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2020	07/07/2021	282	1,735.26	41.500	10,739		10,739			150,521							(10,290)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2020	07/07/2021	282	1,768.90	8.950	2,316		2,316			13,493							(2,219)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2020	07/07/2021	350	1,400.19	41.750	10,804		10,804			181,215							(10,352)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2020	07/07/2021	631	1,421.60	14.400	3,726		3,726			24,288							(3,571)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020	07/07/2021	6,000	10,279.25	68.400	17,701		17,701			2,450							(16,961)
SP500 V5	INDEX LIAB	EX5	Equity/Index	MS	07/01/2020	07/07/2021	53,114	330.3	161.500	41,793		41,793			357,263							(40,046)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	07/01/2020	07/07/2021	17,222	260.34	89.320	23,114		23,114			205,116							(22,148)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	07/01/2020	06/30/2023	4,697	256.76	68.880	51,659		51,659			105,209							(5,761)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	07/01/2020	07/01/2022	7,236	272.83	42.750	26,710		26,710			128,627							(5,366)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	07/01/2020	07/07/2021	1,904	261.01	14.400	3,726		3,726			51,222							(3,571)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/02/2020	07/08/2021	12,444	273.22	85.000	22,223		22,223			51,030							(21,077)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/02/2020	07/01/2022	36,601	272.4	313.000	195,824		195,824			271,943							(39,341)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/02/2020	07/08/2021	1,500	0.97	30.000	7,843		7,843			43,949							(7,439)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	361	3,266.96	29.040	7,592		7,592			50,470							(7,201)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	07/02/2020	07/08/2021	163	25,439.94	97.860	25,585		25,585			158,426							(24,266)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	899	1,755.82	34.720	9,077		9,077			56,220							(8,609)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	271	10,217.78	42.560	11,127		11,127			65,918							(10,553)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/02/2020	07/08/2021	838	1,416.10	16.836	4,402		4,402			26,961							(4,175)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	2,994	165.81	5.650	1,477		1,477			2,640							(1,401)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/02/2020	07/08/2021	6,000	10,341.89	69.000	18,040		18,040			1							(17,109)
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	52,760	330.24	172.380	45,068		45,068			327,680							(42,744)
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	1,873	319.67	5.580	1,459		1,459			9,859							(1,384)
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	07/02/2020	07/01/2022	2,418	500.35	19.360	12,112		12,112			32,485							(2,433)
HSI	INDEX LIAB	EX5	Equity/Index	BNP	07/02/2020	07/08/2021	36	25,249.81	12.870	3,365		3,365			19,932							(3,191)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	19	26,197.61	26.750	7,369		7,369			79,167							(6,651)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	54	26,171.54	21.980	6,055		6,055			40,576							(5,465)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/08/2020	07/13/2021	282	1,760.66	36.995	10,191		10,191			147,482							(9,198)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/08/2020	07/13/2021	282	1,776.63	8.690	2,394		2,394			14,492							(2,161)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2020	07/13/2021	5,000	10,666.70	53.500	14,738		14,738			27,993							(13,302)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	350	1,434.53	6.050	2,218		2,218			14,992							(2,002)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2020	07/13/2021	87,228	382.47	590.800	159,996		159,996			67,835							(144,409)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2020	07/08/2022	2,643	390.42	19.200	12,178		12,178			7,987							(2,410)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/13/2021	16,282	263.37	81.480	22,446		22,446			152,326							(20,259)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/07/2023	5,427	260.02	78.120	59,080		59,080			109,317							(6,534)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/13/2021	4,151	264.46	29.480	8,121		8,121			97,401							(7,330)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/08/2022	9,812	274.79	60.320	38,258		38,258			160,755							(7,571)
SP500 V5	INDEX LIAB	EX5	Equity/Index	SG	07/08/2020	07/13/2021	43,057	329.8	154.560	42,577		42,577			289,588							(38,429)
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/14/2021	1,700	0.99	66.810	18,583		18,583			112,885							(16,611)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	07/09/2020	07/14/2021	644	3,261.17	12.909	84,134		84,134			11,539							(11,539)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	07/09/2020	07/14/2021	183	25,783.20	95.880	26,669		26,669			167,201							(23,839)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	1,315	1,752.10	52.440	14,586		14,586			89,593							(13,039)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/09/2020	07/14/2021	4,900	10,754.59	52.430	14,583		14,583			128,308							(13,036)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	484	10,625.53	98.800	27,481		27,481			150,932							(24,565)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	1,644	1,408.71	49.910	13,882		13,882			87,500							(12,410)
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/09/2020	07/14/2021	43,075	329.65	151.800	42,223		42,223			291,668							(37,743)
SP500 V8	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/08/2022	3,077	496.35	27.720	17,605		17,605			43,916							(3,484)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/08/2022	14,250	273.14	133.380	84,709		84,709			99,826							(16,764)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/14/2021	4,385	273.14	29.400	8,178		8,178			18,827							(7,310)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020	07/20/2021	82,859	380.85	631.140	185,675		185,675			79,797							(156,925)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020	07/15/2022	7,389	377.82	97.440	62,722		62,722			47,089							(12,230)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	33	26,601.39	56.070	16,495		16,495			129,104							(13,941)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	71	26,493.91	30.020	8,832		8,832			45,584							(7,464)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	07/15/2020	07/20/2021	653	1,810.59	20.160	5,931		5,931			26,385							(5,013)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	6,000	10,701.68	60.000	17,651		17,651			148,622							(14,918)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index																			

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/16/2020	07/21/2021	4,300	0.99	73,100				21,701		107,748							
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/16/2020	07/21/2021	773	3,385.54	48,620				14,434		83,466							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	07/16/2020	07/21/2021	180	26,761.44	90,576				26,889		145,153							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/16/2020	07/21/2021	1,750	1,813.95	72,960				21,659		120,707							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/21/2021	5,900	10,626.46	60,770				18,040		151,490							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/16/2020	07/21/2021	367	10,605.20	91,650				27,208		147,148							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/16/2020	07/21/2021	2,112	1,458.75	62,620				18,590		104,954							
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/16/2020	07/21/2021	58,677	332.73	185,220				54,985		295,039							
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/16/2020	07/21/2021	3,105	320.81	10,900				3,236		17,161							
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	07/16/2020	07/15/2022	1,743	494.21	19,120				12,324		28,614							
FIDMFDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/21/2021	13,103	274.47	86,400				25,649		46,728							
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/15/2022	21,110	274.47	195,460				125,985		132,656							
HSI	INDEX LIAB	EX5	Equity/Index	BNP	07/16/2020	07/21/2021	20	24,995.66	7,400				2,197		12,254							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	30	26,870.81	43,440				13,593		109,768							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	52	26,816.79	21,420				6,702		32,178							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	5,600	10,870.75	56,000				17,523		91,779							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/22/2020	07/27/2021	403	1,476.72	7,140				2,234		11,993							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/27/2021	93,241	384.09	694,200				217,218		36,278							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/22/2022	3,929	383.33	45,300				29,587		18,708							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	268	1,875.43	30,500				9,544		118,022							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	322	1,853.08	9,120				2,854		14,391							
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/27/2021	13,708	268.39	68,400				21,403		81,030							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/21/2023	2,665	267.6	35,070				26,964		41,104							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/22/2022	7,454	273.39	55,400				36,184		130,403							
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/22/2020	07/27/2021	61,888	332.53	228,000				71,342		325,635							
FIDMFDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/28/2021	9,447	273.3	70,460				22,236		41,991							
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/23/2020	07/28/2021	3,000	0.99	71,400				22,532		111,715							
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/23/2020	07/28/2021	741	3,351.50	60,000				18,935		102,464							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	210	26,599.02	126,560				39,940		205,447							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	1,823	1,840.40	72,420				22,854		107,919							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/23/2020	07/28/2021	5,500	10,580.59	55,550				17,530		30,490							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/23/2020	07/28/2021	435	10,622.91	92,920				29,324		147,987							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	2,013	1,475.30	53,700				16,947		86,663							
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	61,602	332.08	236,810				74,732		351,405							
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	3,715	322.07	15,840				4,999		22,332							
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/22/2022	4,339	502.46	41,000				26,815		56,637							
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	5,644	174.87	12,800				4,039		2,583							
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/22/2022	21,073	273.85	207,660				135,421		139,873							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	08/03/2021	90,662	387.25	687,530				227,998		37,572							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	07/29/2022	9,352	383.02	129,880				85,395		45,053							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	45	26,353.79	67,200				22,285		196,586							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	30	26,327.25	12,560				4,165		20,789							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	424	1,850.93	13,920				4,616		22,386							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	4,400	10,662.98	40,920				13,570		40,548							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	400	1,499.12	38,940				12,913		190,851							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	600	1,490.12	13,950				4,626		25,184							
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	22,562	271.51	116,400				38,600		96,050							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/28/2023	6,393	267.25	97,240				75,377		100,305							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/29/2022	11,865	267.8	141,120				93,505		259,582							
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	54,397	333.57	191,840				63,618		248,924							
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	2,225	269.42	15,780				5,233		41,425							
FIDMFDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/30/2020	08/04/2021	14,851	275.51	100,450				33,580		50,109							
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/30/2020	07/29/2022	17,387	275.51	164,160				108,917		104,603							
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	700	1	21,560				7,207		37,136							
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	717	3,237.07	47,840				15,993		86,713							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	220	26,392.59	108,112				36,141		174,872							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	1,812	1,863.12	75,820				25,346		123,602							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/30/2020	08/04/2021	4,500	10,715.51	40,050				13,388		5,500							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	289	10,544.06	100,285				33,525		159,582							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	07/30/2020	08/04/2021	1,605	1,498.09	49,440				16,527		85,122							
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/30/2020	08/04/2021	54,733	333.08	200,010				66,862		280,472							
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	07/30/2020	08/04/2021	1,855	324.68	6,300				2,106		9,095							
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	3,265	180.08	8,700				2,908		7,666							
SP500 V8	INDEX LIAB	EX5	Equity/Index	NS	07/30/2020	07/29/2022	4,764	516.69	31,680				21,019		48,660							
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	20	24,636.45	6,650				2,223		11,142							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2020	08/05/2022	15,935	386.36	223,200				149,999		67,040							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2020	08/10/2021	105,118	390.64	854,810													

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/05/2020	08/10/2021	62	26,902.30	25.330	25,330	8,874		8,874		42,406			(6,298)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/05/2020	08/10/2021	260	1,920.53	29.385	29,385	10,295		10,295		110,031			(7,306)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/05/2020	08/10/2021	417	1,874.43	11,928	11,928	4,179		4,179		15,989			(2,966)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/05/2020	08/10/2021	6,300	11,125.44	58,590	58,590	20,526		20,526		61,672			(14,569)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/05/2020	08/10/2021	3,388	1,516.85	9,660	9,660	3,174		3,174		14,990			(2,253)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/10/2021	15,672	274.68	74,340	74,340	26,044		26,044		46,357			(18,484)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/04/2023	4,105	271.2	58,630	58,630	45,817		45,817		55,538			(4,904)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/10/2021	5,140	271.54	38,220	38,220	13,390		13,390		85,477			(9,503)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/05/2022	11,382	276.99	94,550	94,550	63,541		63,541		171,397			(11,868)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BNP	08/05/2020	08/10/2021	51,848	335.36	162,960	162,960	57,090		57,090		238,965			(40,518)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	08/06/2020	08/11/2021	7,736	192.33	13,800	13,800	4,872		4,872		798			(3,431)				
FIDMFDN- 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/11/2021	2,162	274.44	8,206	8,206	8,775		8,775		8,775			(4,371)				
FIDMFDN- 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/11/2021	11,532	275.83	85,120	85,120	30,048		30,048		38,443			(21,164)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	SG	08/06/2020	08/05/2022	3,672	512.98	29,000	29,000	19,448		19,448		39,786			(3,632)				
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/05/2022	36,757	276.39	359,040	359,040	241,612		241,612		203,795			(45,127)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	1,543	323.61	5,350	5,350	1,889		1,889		7,647			(1,330)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	52,170	335.27	165,620	165,620	58,465		58,465		211,905			(41,179)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	08/06/2020	08/11/2021	2,900	0.99	70,760	70,760	24,979		24,979		109,670			(17,594)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	08/06/2020	08/11/2021	278	3,250.11	23,040	23,040	8,133		8,133		42,642			(5,729)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	128	27,222.65	71,645	71,645	25,291		25,291		112,904			(17,814)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/06/2020	08/11/2021	1,036	1,547.71	33,120	33,120	11,692		11,692		55,973			(8,235)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/06/2020	08/11/2021	1,410	1,901.69	58,050	58,050	20,492		20,492		92,154			(14,433)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/06/2020	08/11/2021	284	11,222.01	73,280	73,280	25,868		25,868		109,132			(18,220)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/06/2020	08/11/2021	6,300	11,267.08	58,590	58,590	20,683		20,683		20,961			(14,568)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2020	08/12/2022	11,700	380.77	170,100	170,100	115,921		115,921		67,504			(21,350)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2020	08/17/2021	82,159	385	695,200	695,200	256,563		256,563		38,842			(172,853)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	57	27,948.86	76,320	76,320	28,166		28,166		170,463			(18,976)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	71	28,032.79	34,800	34,800	12,843		12,843		65,385			(8,653)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	306	1,938.70	11,160	11,160	4,119		4,119		18,587			(2,775)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	5,200	11,157.72	34,840	34,840	12,858		12,858		1			(8,663)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	08/12/2020	08/17/2021	442	1,591.16	9,870	9,870	3,643		3,643		18,187			(2,454)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/17/2021	18,143	270.12	92,640	92,640	34,189		34,189		95,345			(23,034)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/11/2023	4,158	268.8	56,540	56,540	44,540		44,540		62,040			(4,729)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/17/2021	1,850	269.71	13,400	13,400	4,945		4,945		33,995			(3,332)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/12/2022	1,850	272.96	16,700	16,700	11,381		11,381		33,209			(2,096)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	CS	08/12/2020	08/17/2021	52,962	335.48	177,160	177,160	65,381		65,381		221,391			(44,049)				
FIDMFDN- 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/18/2021	8,356	274.68	56,350	56,350	20,947		20,947		33,180			(14,011)				
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/12/2022	17,076	274.13	165,440	165,440	112,896		112,896		113,880			(20,794)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/18/2021	2,600	0.98	66,300	66,300	24,645		24,645		100,336			(16,489)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	08/13/2020	08/18/2021	748	3,296.05	71,250	71,250	26,485		26,485		115,789			(17,715)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/13/2020	08/18/2021	204	27,673.54	139,536	139,536	51,869		51,869		220,577			(34,694)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	08/13/2020	08/18/2021	1,485	1,938.95	71,050	71,050	26,411		26,411		111,334			(17,666)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	08/13/2020	08/18/2021	5,200	11,178.37	36,400	36,400	13,531		13,531		2,733			(9,050)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/13/2020	08/18/2021	385	10,965.98	102,684	102,684	38,170		38,170		149,858			(25,531)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	08/13/2020	08/18/2021	1,393	1,584.52	50,534	50,534	18,785		18,785		86,721			(12,565)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	08/13/2020	08/18/2021	4,364	182.96	9,600	9,600	3,569		3,569		1,057			(2,387)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/18/2021	52,653	335.48	176,130	176,130	65,471		65,471		220,016			(43,793)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/18/2021	3,387	324.11	10,560	10,560	3,925		3,925		13,342			(2,626)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/12/2022	5,593	513.68	43,420	43,420	29,630		29,630		54,574			(5,457)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP	08/13/2020	08/18/2021	20	25,154.97	8,900	8,900	3,308		3,308		14,296			(2,213)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	36	27,582.10	50,000	50,000	19,388		19,388		124,425			(12,432)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	47	27,748.26	18,720	18,720	7,259		7,259		32,300			(4,655)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	311	1,906.75	38,340	38,340	14,867		14,867		143,682			(9,533)				
S&P 400 MIDCAP	INDEX LIAB																					

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/20/2020	08/25/2021	1,723		1,919.22	75,240			29,376		123,747			(18,707)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	08/20/2020	08/25/2021	5,900		11,477.05	55,460			21,654		18,322			(13,789)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP	08/20/2020	08/25/2021	1,790		1,562.73	64,680			25,253		110,561			(16,082)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/20/2020	08/25/2021	418		11,431.14	97,440			38,044		138,644			(24,227)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BOA	08/20/2020	08/25/2021	43,131		334.97	154,000			60,127		196,947			(38,290)				
SP500 V8	INDEX LIAB.	EX5	Equity/Index	BOA	08/20/2020	08/19/2022	3,230		508.53	29,400			20,341		37,210			(3,695)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BOA	08/20/2020	08/25/2021	5,237		324.26	18,190			7,102		23,293			(4,523)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/20/2020	08/25/2021	2,725		184.6	5,300			2,069		618			(1,318)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/26/2022	13,197		386.06	169,320			118,589		57,157			(21,252)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/31/2021	67,538		389.92	488,070			198,390		37,313			(121,353)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	21		28,388.58	28,020			11,390		57,985			(6,967)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	53		28,275.25	21,000			8,536		35,498			(5,221)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2020	08/31/2021	415		1,911.27	13,280			5,398		21,583			(3,302)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	6,200		11,971.94	60,140			24,446		3,654			(14,953)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	385		1,550.83	8,340			3,390		14,389			(2,074)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/31/2021	17,318		271.72	85,100			34,591		80,422			(21,159)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/25/2023	9,035		269.33	125,520			100,459		133,226			(10,498)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/26/2022	5,514		276.38	46,350			32,463		86,137			(5,818)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	08/26/2020	08/31/2021	60,865		334.41	243,540			98,994		336,135			(60,553)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2020	08/31/2021	2,206		271.75	15,780			6,414		36,456			(3,924)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/27/2020	09/01/2021	19,930		275.69	132,000			54,008		74,434			(32,820)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/27/2020	08/26/2022	37,323		275.41	252,260			247,047		225,624			(44,275)				
RA INBOW	INDEX LIAB.	EX5	Equity/Index	CITI	08/27/2020	09/01/2021	2,400		0.99	56,640			23,174		86,523			(14,083)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	570		3,344.36	38,950			15,936		68,210			(9,684)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	MS	08/27/2020	09/01/2021	197		28,435.28	121,744			49,812		183,989			(30,270)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	08/27/2020	09/01/2021	1,446		1,949.73	67,760			27,724		109,320			(16,848)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	08/27/2020	09/01/2021	6,200		11,926.16	57,660			23,592		34,578			(14,336)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	285		11,711.48	71,978			29,450		93,573			(17,896)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	MS	08/27/2020	09/01/2021	1,598		1,570.82	52,200			21,358		88,971			(12,979)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	08/27/2020	09/01/2021	60,857		334.46	249,480			102,075		301,376			(62,030)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	08/27/2020	09/01/2021	1,537		324.37	5,850			2,394		7,236			(1,455)				
SP500 V8	INDEX LIAB.	EX5	Equity/Index	SG	08/27/2020	08/26/2022	3,861		515.57	32,040			22,470		40,637			(4,027)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	2,759		181.42	5,250			2,148		816			(1,305)				
HS1	INDEX LIAB.	EX5	Equity/Index	BNP	08/27/2020	09/01/2021	20		24,952.49	6,300			6,578		9,706			(1,566)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/02/2020	09/02/2022	18,528		387.83	244,080			173,277		73,067			(30,636)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	CITI	09/02/2020	09/08/2021	90,579		389.77	753,280			321,600		23,226			(186,785)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	09/02/2020	09/08/2021	4,700		12,420.54	52,170			22,273		28			(12,936)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	09/02/2020	09/08/2021	502		1,585.91	11,120			4,747		19,984			(2,757)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/02/2020	09/08/2021	13,462		272.75	70,920			30,278		57,370			(17,585)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/02/2020	09/01/2023	5,235		270.35	75,320			60,761		74,582			(6,300)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/02/2020	09/08/2021	1,823		272.82	14,150			6,041		28,441			(3,509)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/02/2020	09/02/2022	9,482		279.95	75,140			53,343		126,605			(9,431)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	09/02/2020	09/08/2021	48,002		337.86	167,990			71,720		146,411			(41,655)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2020	09/08/2021	31		28,954.99	49,770			21,248		70,039			(12,341)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2020	09/08/2021	62		28,838.59	25,740			10,989		40,089			(6,383)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	09/02/2020	09/08/2021	305		1,960.55	37,500			16,010		132,306			(9,299)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	787		3,277.78	63,180			27,148		105,965			(15,666)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	MS	09/03/2020	09/09/2021	191		28,434.19	91,044			39,120		135,404			(22,575)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	09/03/2020	09/09/2021	2,204		1,930.61	79,800			34,289		132,792			(19,787)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	09/03/2020	09/09/2021	4,700		11,771.37	48,880			21,003		19,980			(12,120)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP	09/03/2020	09/09/2021	544		11,712.51	139,520			59,950		193,980			(34,596)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/03/2020	09/09/2021	2,007		1,555.49	61,287			26,334		104,291			(15,197)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	MS	09/03/2020	09/09/2021	48,333		334.9	183,690			78,929		229,325			(45,548)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/03/2020	09/02/2022	45,518		277.39	434,340			308,779		230,717			(54,592)				
SP500 V5	INDEX LIAB.	EX5	Equity/Index	MS	09/03/2020	09/09/2021	5,233		323.85	16,490			7,086		20,628			(4,089)				
RA INBOW	INDEX LIAB.	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	1,900		0.99	44,650			19,186		67,002			(11,072)				
SP500 V8	INDEX LIAB.	EX5	Equity/Index	SG	09/03/2020	09/02/2022	4,302		514.2	35,000												

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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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2020	09/15/2021	398	1,530.36	34,560				15,465		208,822			(8,593)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/10/2020	09/15/2021	5,400	11,154.12	41,580				18,606		28,419			(10,338)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2020	09/15/2021	700	1,886.86	20,280				9,075		35,070			(5,042)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020	09/15/2021	24	24,307.28	10,980				4,927		18,418			(2,739)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/11/2020	09/15/2021	13,415	273.87	100,270				44,994		66,854			(24,999)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/11/2020	09/09/2022	24,292	273.87	245,890				177,460		166,073			(30,948)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	2,400	1.01	46,080				20,678		74,964			(11,489)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	09/11/2020	09/15/2021	192	27,665.64	102,767				46,115		159,869			(25,622)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	1,186	1,821.48	41,140				18,461		62,456			(10,257)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/11/2020	09/15/2021	5,300	11,087.40	43,460				19,502		68,843			(10,835)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020	09/15/2021	343	11,198.27	67,260				30,182		102,296			(16,769)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020	09/15/2021	1,202	1,491.28	32,940				14,781		54,417			(8,213)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	57,866	333.84	209,440				93,983		296,035			(52,217)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	1,857	325.43	8,220				3,689		12,124			(2,049)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	SG	09/11/2020	09/09/2022	2,820	500.61	29,510				21,298		44,611			(3,714)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020	09/15/2021	543	3,309.17	33,840				15,185		57,004			(8,437)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	107,921	389.48	804,810				373,470		51,277			(200,106)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/16/2022	15,011	385.61	197,780				144,269		69,644			(24,825)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/16/2020	09/21/2021	25	28,340.73	30,450				14,130		76,139			(7,571)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/16/2020	09/21/2021	29	28,200.57	9,428				4,418		16,500			(2,367)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	263	1,815.01	42,150				19,560		159,669			(10,480)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	316	1,896.65	10,200				4,733		16,785			(2,536)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	5,200	11,247.60	47,320				21,959		79,573			(11,766)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	451	1,552.32	11,130				5,165		20,282			(2,767)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/16/2020	09/21/2021	14,782	268.85	78,000				36,196		96,834			(19,394)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/16/2020	09/15/2023	7,201	265.95	104,880				85,971		121,797			(8,772)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/16/2020	09/21/2021	2,943	271.04	21,840				10,135		50,864			(5,430)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/16/2020	09/16/2022	4,046	276.2	33,990				24,794		64,278			(4,266)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BNP	09/16/2020	09/21/2021	65,389	335.56	222,600				103,297		284,674			(55,347)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/22/2021	22,464	275.71	148,800				69,461		91,620			(36,997)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/16/2022	42,754	275.71	397,660				290,478		258,416			(49,981)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	NS	09/17/2020	09/22/2021	3,200	1.01	75,200				35,104		118,272			(18,698)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	09/17/2020	09/22/2021	844	3,316.57	70,560				32,938		126,341			(17,544)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/17/2020	09/22/2021	233	27,957.78	141,700				66,147		226,027			(35,232)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	2,066	1,899.45	78,780				36,775		130,480			(19,588)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/17/2020	09/22/2021	5,300	11,080.95	46,640				21,772		76,781			(11,596)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/17/2020	09/22/2021	325	11,302.56	92,844				43,341		148,198			(23,089)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/17/2020	09/22/2021	1,750	1,554.93	59,400				27,729		102,915			(14,769)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	65,145	335.22	223,660				104,407		292,761			(55,610)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	2,161	323.56	9,380				4,379		12,906			(2,332)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	09/17/2020	09/16/2022	6,051	504.34	58,800				42,951		82,235			(7,391)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/28/2021	117,449	386.78	775,040				374,644		72,280			(192,704)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/23/2022	23,333	381.44	300,820				222,368		139,171			(37,758)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	34	26,388.44	56,520				27,321		171,304			(14,053)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	52	26,709.60	22,400				10,828		39,012			(5,569)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	09/23/2020	09/28/2021	391	1,786.71	13,580				6,564		21,676			(3,377)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/28/2021	6,000	10,833.33	51,000				24,653		117,324			(12,681)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	344	1,444.20	7,450				3,601		12,988			(1,852)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	63,365	331.6	244,800				118,333		447,192			(60,866)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/28/2021	12,300	262.77	76,480				36,969		133,427			(19,016)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/22/2023	3,844	260.95	57,900				47,838		77,551			(4,843)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/28/2021	3,727	267.78	26,800				12,955		75,806			(6,663)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/23/2022	6,336	274.49	47,770				35,312		108,473			(5,996)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/24/2020	09/29/2021	34	23,567.49	10,720				5,212		19,451			(2,665)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/29/2021	8,385	273.76	52,760				25,605		42,494			(13,096)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/23/2022	25,154	273.76	220,800				163,446		176,942			(27,752)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	09/24/2020	09/29/2021	2,30															

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	65	27,781.70		26,820			13,483		46,127			(6,668)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/30/2020	10/05/2021	269	1,835.23		34,800			17,495		165,256			(8,653)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/30/2020	10/05/2021	537	1,861.29		14,100			7,088		23,977			(3,506)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	10/05/2021	4,000	11,418.06		32,400			16,288		38,567			(8,056)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	09/30/2020	10/05/2021	332	1,503.16		33,850			17,017		195,797			(8,416)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	09/30/2020	10/05/2021	464	1,509.19		8,820			4,434		16,085			(2,193)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	09/30/2022	19,007	386.37		221,190			165,664		86,654			(27,763)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	103,626	388.68		704,460			354,150		66,713			(175,159)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	10/05/2021	12,992	266.92		66,640			33,502		103,576			(16,569)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	09/29/2023	2,293	259.85		37,980			31,627		48,099			(3,177)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	10/05/2021	1,847	272.04		11,750			5,907		30,406			(2,921)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	09/30/2022	4,433	278.26		31,560			23,637		64,837			(3,961)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	52,413	334.4		202,300			101,701		291,336			(50,299)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	10/06/2021	16,664	276.05		100,740			50,914		65,324			(25,048)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	09/30/2022	32,240	277.15		258,990			194,236		173,035			(32,552)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	10/01/2020	10/06/2021	1,900	1		36,860			1		18,629			(9,165)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/01/2020	10/06/2021	720	3,206.86		59,110			29,874		107,762			(14,697)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	10/01/2020	10/01/2021	158	28,011.61		88,000			43,874		136,933			(22,182)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/01/2020	10/06/2021	1,698	1,881.17		71,040			35,904		115,710			(17,663)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/01/2020	10/06/2021	4,100	11,583.20		30,340			15,334		19,046			(7,544)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/01/2020	10/01/2021	380	11,560.03		100,276			49,994		143,810			(25,277)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/01/2020	10/01/2021	1,829	1,534.26		58,884			29,358		99,192			(14,843)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	10/01/2020	10/06/2021	52,384	334.58		202,300			102,242		285,920			(50,299)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	GS	10/01/2020	10/06/2021	5,238	324.2		17,850			9,021		24,848			(4,438)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	SG	10/01/2020	09/30/2022	2,586	504.47		27,000			20,249		38,405			(3,394)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2020	10/07/2022	8,887	382.6		112,540			85,352		52,103			(14,126)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2020	10/13/2021	113,696	388.72		704,700			368,375		105,699			(174,739)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	39	28,444.97		53,020			27,716		126,743			(13,147)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	46	28,246.85		23,270			12,164		40,492			(5,770)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	355	1,982.94		12,600			6,587		23,074			(3,124)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	5,000	11,503.19		37,500			19,603		34,194			(9,299)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	621	1,614.26		19,100			9,984		35,962			(4,736)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	WF	10/07/2020	10/13/2021	65,101	336.06		239,560			125,228		282,720			(59,402)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	12,597	269.04		55,770			29,153		85,146			(13,829)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/06/2023	6,871	263.8		100,440			84,271		126,642			(8,401)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	3,320	271.1		23,220			12,138		57,568			(5,758)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	5,533	277.87		41,100			31,171		82,598			(5,159)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/14/2021	11,238	274.75		67,890			35,670		52,775			(16,834)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/07/2022	13,775	274.75		110,580			83,978		90,734			(13,899)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	1,800	0.98		40,860			21,468		60,583			(10,132)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	522	3,255.76		38,760			20,365		68,506			(9,611)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	10/08/2020	10/14/2021	169	27,942.27		117,024			61,485		176,617			(29,018)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/08/2020	10/14/2021	1,456	1,969.63		71,050			37,330		112,674			(17,618)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	5,100	11,550.94		39,780			20,901		8,315			(9,864)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/08/2020	10/14/2021	372	11,377.67		103,759			54,516		146,829			(25,728)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/08/2020	10/14/2021	1,228	1,586.20		46,300			24,326		71,393			(11,481)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	64,986	336.33		250,160			131,436		304,556			(62,030)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	7,970	325.24		30,420			15,983		38,599			(7,543)				
SP500 V8	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/07/2022	3,205	511.94		30,600			23,239		36,461			(3,846)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	5,060	169.49		20,700			10,876		7,479			(5,133)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/14/2022	15,824	385.48		204,960			157,381		76,506			(25,726)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/19/2021	117,513	389.34		847,110			457,570		97,090			(210,623)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	49	28,599.54		33,560			34,332		156,928			(15,803)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	39	28,599.54		19,250			10,398		33,812			(4,786)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	403	1,972.37		46,160			24,934		202,830			(11,477)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	252	2,004.12		8,900			4,807		17,474			(2,213)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	4,000	11,985.36		31,600			17,695		15,167			(7,857)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	432	1,569.75		54,390			29,379		236,502			(13,523)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	308	1,615.16		5,250			2,836		8,990			(1,305)				
SP500 V5	INDEX LIAB	EX5	Equity/Index	SG	10/14/2020	10/19/2021	59,935	337.81		219,520			118,575		264,752			(54,581)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	18,599	269.78		88,200			47,642		119,726			(21,930)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/13/2023	5,314	266.35		75,320			63,669		89,877			(6,300)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	4,391	272.48		32,760			17,695		70,957			(8,145)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/15/2020	10/20/2021	25	24,134.38		9,780			5,309		16,765			(2,432)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15																	

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/09/2021	12,161	268.4	62,400				37,231		91,734			(15,515)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/03/2023	2,660	267.61	35,560				30,735		43,504			(2,974)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/09/2021	1,831	275.29	11,100				6,623		25,531			(2,760)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	11/04/2020	11/09/2021	57,533	334.78	226,270				135,005		325,490			(56,259)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2020	11/04/2022	21,641	383.53	288,010				229,367		123,155			(36,150)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	9,059	277.89	46,750				28,023		30,947			(11,624)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/04/2022	33,700	276.51	279,000				222,503		210,795			(35,067)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	1,900	1	45,410				27,220		69,471			(11,291)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	715	3,173.75	57,960				34,742		96,995			(14,411)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	187	28,049.49	165,042				98,929		258,474			(41,036)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	1,325	2,000.46	67,635				40,542		97,503			(16,817)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/05/2020	11/10/2021	4,900	12,078.07	47,040				28,197		30,730			(11,696)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/05/2020	11/10/2021	356	11,824.43	110,940				66,499		140,676			(27,584)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	1,205	1,645.10	45,960				27,549		73,087			(11,427)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	11/05/2020	11/10/2021	57,423	335.09	237,490				142,356		299,151			(59,049)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	11/05/2020	11/04/2022	2,143	503.39	24,600				19,619		34,342			(3,092)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	11/05/2020	11/10/2021	6,449	324.35	26,670				15,986		32,974			(6,631)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	48	29,603.41	54,180				33,375		125,518			(13,471)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	48	29,485.82	20,720				12,763		32,070			(5,152)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	461	1,740.40	13,040				8,033		24,634			(3,242)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/16/2021	24,594	269.84	124,150				76,476		167,428			(30,868)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/10/2023	6,811	267.46	95,580				83,233		112,401			(7,994)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/11/2022	3,994	285.56	25,520				20,573		42,808			(3,203)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	11/11/2020	11/16/2021	56,252	336.91	226,320				139,412		294,478			(56,272)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	5,500	11,892.93	67,650				41,672		67,048			(16,820)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/11/2022	9,703	375.61	155,400				125,275		83,742			(19,505)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/16/2021	91,522	384.76	677,060				417,064		114,592			(168,343)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	11/11/2020	11/16/2021	285	2,135.85	11,520				7,096		19,510			(2,864)					
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	19	25,724.50	7,800				4,826		10,257			(1,939)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	11/17/2021	13,519	272.77	96,570				59,753		81,302			(24,011)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	11/10/2022	22,287	270.02	247,050				199,372		205,113			(31,094)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	NL	11/12/2020	11/17/2021	2,400	0.98	61,440				38,016		67,338			(15,276)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	525	3,411.05	48,420				29,960		78,881			(12,039)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	224	28,992.92	117,130				72,475		160,986			(29,123)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	1,546	2,072.29	37,376				45,402		109,452			(18,244)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	5,500	11,827.14	65,450				40,498		52,749			(16,273)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	414	11,673.38	103,880				64,276		136,079			(25,828)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	1,405	1,711.88	43,176				26,715		66,542			(10,739)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	56,360	335.94	233,680				144,591		310,321			(58,102)					
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	7,045	325.16	32,660				20,209		34,265			(8,121)					
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	11/12/2020	11/11/2022	1,921	505.39	22,050				17,800		29,676			(2,771)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	3,978	178.07	8,540				5,284		2,585			(2,123)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2020	11/23/2021	106,391	387.9	716,320				455,101		152,617			(178,104)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2020	11/18/2022	6,012	386.75	66,470				54,234		30,269			(8,343)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2020	11/23/2021	34	29,320.66	45,700				29,035		100,968			(11,363)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2020	11/23/2021	51	29,438.42	31,350				19,918		48,876			(7,795)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	11/23/2021	281	2,093.08	37,200				23,634		123,557			(9,249)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	11/23/2021	281	2,125.05	9,120				5,794		15,398			(2,268)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	11/23/2021	5,800	11,894.71	65,540				41,640		39,178			(16,296)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	11/23/2021	283	1,728.62	35,200				22,364		125,498			(8,752)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	11/23/2021	339	1,790.54	7,260				4,613		14,198			(1,805)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	11/23/2021	20,370	269.34	113,940				72,390		146,380			(28,330)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	11/17/2023	6,790	267.75	97,380				85,434		111,323			(8,145)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	11/23/2021	3,253	277.24	22,410				14,238		40,786			(5,572)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	11/18/2022	2,891	281.11	24,720				20,169		38,252			(3,103)					
SP500L V5	INDEX																						

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/19/2020	11/18/2022	4,910	511.1	49,910				40,779		61,397			(6,273)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	11/19/2020	11/24/2021	2,855	175.33	11,000				7,019		3,816			(2,735)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/30/2021	109,224	387.5	713,070				465,530		134,720			(176,814)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/23/2022	15,454	381.78	201,190				165,788		99,384			(25,287)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/30/2021	33	29,775.82	48,500				31,663		86,763			(12,026)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/30/2021	40	30,196.47	15,720				10,263		19,748			(3,898)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	11/24/2020	11/30/2021	316	2,268.85	7,910				5,164		14,283			(1,961)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/30/2021	4,500	12,079.81	46,800				30,554		35,328			(11,609)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/30/2021	378	1,840.55	10,290				6,718		17,657			(2,552)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/30/2021	8,242	276.27	31,460				20,539		32,704			(7,801)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/24/2023	4,121	266.39	66,440				58,667		71,114			(5,552)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/30/2021	2,884	276.81	21,440				13,997		37,258			(5,316)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/23/2022	2,524	288.18	15,750				12,979		24,012			(1,980)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	11/24/2020	11/30/2021	57,283	338.52	192,610				125,746		222,566			(47,760)						
HSI	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	19	27,096.46	6,150				4,026		7,071			(1,529)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020	11/30/2021	11,181	276.41	72,540				47,490		45,582			(18,036)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020	11/25/2022	23,445	276.13	214,500				177,107		150,641			(26,923)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	11/25/2020	11/30/2021	1,500	1	29,550				19,346		40,706			(7,347)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	655	3,483.80	56,580				37,041		84,248			(14,068)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	191	29,573.74	116,850				76,498		156,010			(29,053)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	1,272	2,175.14	49,560				32,445		70,981			(12,322)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	11/25/2020	11/30/2021	4,500	12,152.21	46,800				30,639		27,675			(11,636)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	411	12,067.14	105,000				68,740		128,368			(26,107)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	976	1,817.34	50,400				32,995		74,337			(12,531)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	57,299	338.43	196,350				128,544		253,111			(48,820)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	5,515	325.7	22,500				14,730		29,760			(5,594)						
SP500L V8	INDEX LIAB	EX5	Equity/Index	NS	11/25/2020	11/25/2022	7,904	507.4	83,250				68,737		123,883			(10,449)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	12/02/2022	3,666	381.09	49,700				41,517		24,311			(6,238)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	12/07/2021	103,443	385.67	762,350				513,694		184,531			(189,549)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/02/2020	12/07/2021	33	30,033.20	41,500				27,963		81,972			(10,318)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/02/2020	12/07/2021	27	29,824.02	13,040				8,787		20,888			(3,242)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	274	2,211.59	28,920				19,487		92,726			(7,191)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	228	2,183.10	8,550				5,761		13,521			(2,126)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	4,500	12,456.41	39,150				26,380		37,581			(9,734)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	381	1,834.35	9,940				6,698		17,627			(2,471)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	19,125	272.8	93,330				62,889		106,101			(23,205)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/01/2023	3,750	265.86	60,200				53,595		66,129			(5,039)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	2,900	275.54	21,040				14,177		40,519			(5,231)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/02/2022	3,988	278.02	37,620				31,426		60,709			(4,722)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	59,929	337.52	231,280				155,843		295,091			(57,505)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/08/2021	11,534	277.16	71,680				48,492		45,352			(17,822)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/02/2022	14,778	275.5	141,450				118,319		100,078			(17,779)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/08/2021	1,900	0.99	40,850				27,635		55,763			(10,157)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	12/08/2021	626	3,495.99	57,640				38,994		87,767			(14,331)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/03/2020	12/08/2021	153	29,849.64	100,620				68,058		131,849			(25,013)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	12/08/2021	1,543	2,192.46	70,040				47,382		98,148			(17,415)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	4,500	12,467.13	39,600				26,790		24,657			(9,846)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	12/08/2021	305	12,379.86	69,844				47,250		79,908			(17,366)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	12/08/2021	1,028	1,835.76	37,050				25,064		53,609			(9,212)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	59,966	337.31	239,120				161,766		301,910			(59,454)						
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	8,567	326.52	35,200				23,678		44,997			(8,702)						
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/02/2022	3,197	505.79	38,550				32,246		46,659			(4,845)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	NS	12/03/2020	12/08/2021	2,893	171.42	6,750				4,566		2,892			(1,678)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/09/2020	12/14/2021	107,671	384.56	885,800				613,456		222,406			(220,243)						

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	CITI	12/10/2020	12/15/2021	653	3,529.35	59.800				41,574		93,594								(14,869)	
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	NS	12/10/2020	12/15/2021	1,736	2,248.44	72.969				50,729		99,586									(18,143)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	12/10/2020	12/15/2021	5,700	12,401.74	50.160				34,872		18,100									(12,472)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP	12/10/2020	12/15/2021	403	12,364.53	100.000				69,522		114,316									(24,864)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	SG	12/10/2020	12/15/2021	1,196	1,928.47	49.910				34,698		70,730									(12,410)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	12/10/2020	12/15/2021	63,875	334.72	319.770				222,310		414,624									(79,507)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	12/10/2020	12/15/2021	7,029	327.2	33.120				23,026		42,184									(8,239)
SP500 V8	INDEX LIAB.	EX5	Equity/Index	SG	12/10/2020	12/14/2022	3,404	508.97	39,360				33,337		50,350									(4,913)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	NS	12/10/2020	12/15/2021	200	30,089.25	143,640				99,861		192,425									(35,714)
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2021	112,124	390.16	747,320				527,271		165,184									(184,320)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2022	4,423	385.55	57,120				48,851		24,154									(7,120)
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2021	19,711	274.53	100,170				71,247		97,507									(24,906)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/15/2023	8,182	271.57	116,600				105,275		118,682									(9,752)
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2021	1,797	277.11	13,900				9,887		23,146									(3,456)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2022	4,672	282.95	39,650				33,910		57,845									(4,943)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	12/16/2020	12/21/2021	30	29,672.06	47,250				33,670		86,464									(11,748)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	12/16/2020	12/21/2021	43	30,003.76	22,100				15,719		30,291									(5,495)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021	307	2,283.44	36,400				25,890		87,745									(9,050)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021	439	2,274.33	16,600				11,807		23,616									(4,127)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	12/16/2020	12/21/2021	5,900	12,668.16	56,050				39,866		26,677									(13,936)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	12/16/2020	12/21/2021	461	1,954.67	11,340				8,066		18,278									(2,820)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	12/16/2020	12/21/2021	79,535	338.33	328,860				233,905		393,780									(81,767)
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/17/2020	12/22/2021	12,877	278.72	84,240				60,142		43,586									(20,945)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/17/2020	12/21/2022	6,439	279	57,420				49,173		34,152									(7,168)
RAINBOW	INDEX LIAB.	EX5	Equity/Index	CITI	12/17/2020	12/22/2021	2,800	0.99	63,560				45,378		81,445									(15,803)
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BNP	12/17/2020	12/22/2021	674	3,528.82	44,400				31,699		60,691									(11,040)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	12/17/2020	12/22/2021	234	30,182.15	139,160				99,351		172,607									(34,600)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	12/17/2020	12/22/2021	1,393	2,281.82	72,640				51,860		93,214									(18,061)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	12/17/2020	12/22/2021	5,900	12,752.06	55,460				39,595		26,484									(13,789)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/17/2020	12/22/2021	345	12,764.81	87,736				62,638		90,755									(21,814)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	12/17/2020	12/22/2021	1,466	1,958.26	60,610				43,271		78,656									(15,070)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	12/17/2020	12/22/2021	79,287	339.38	328,860				234,784		376,598									(81,767)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	12/17/2020	12/22/2021	15,493	328.85	65,790				46,970		76,288									(16,358)
SP500 V8	INDEX LIAB.	EX5	Equity/Index	SG	12/17/2020	12/21/2022	8,219	519.61	83,460				71,473		95,591									(10,418)
RAINBOW	INDEX LIAB.	EX5	Equity/Index	ML	12/23/2020	12/30/2021	1,600	0.98	36,160				26,449		44,366									(8,942)
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	CITI	12/23/2020	12/30/2021	480	3,500.32	47,090				34,443		67,841									(11,645)
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	GS	12/23/2020	12/30/2021	89,990	389.86	615,880				450,478		119,580									(152,301)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/23/2020	12/29/2022	6,242	385.63	80,400				69,530		33,731									(10,009)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	12/23/2020	12/30/2021	33	29,738.14	52,800				38,620		96,424									(13,057)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	12/23/2020	12/30/2021	37	30,039.44	17,050				12,471		25,155									(4,216)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	216	2,263.34	32,700				23,918		67,273									(8,086)
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	346	2,295.70	12,880				9,421		17,748									(3,185)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	6,000	12,653.14	57,000				41,692		38,323									(14,096)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	12/23/2020	12/30/2021	249	2,013.12	7,800				5,705		11,667									(1,929)
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	12/23/2020	12/30/2021	20,485	275.73	92,510				67,665		93,049									(22,877)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	12/23/2020	12/22/2023	8,566	271.71	119,738				108,862		124,172									(10,015)
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	12/23/2020	12/30/2021	2,482	281.74	18,410				13,466		24,157									(4,553)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	12/23/2020	12/29/2022	4,964	288.51	39,340				34,021		47,602									(4,897)
SP500 V5	INDEX LIAB.	EX5	Equity/Index	GS	12/23/2020	12/30/2021	57,678	338.82	224,910				164,508		279,627									(55,618)
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP	12/23/2020	12/30/2021	3,985	173.71	8,330				6,093		3,199									(2,060)
HSI	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/24/2020	12/30/2021	11	25,858.82	2,860				2,860		4,585									(967)
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/24/2020	12/30/2021	13,979	278.14	91,260				66,928		51,248									(22,629)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/24/2020	12/29/2022	43,731	278.7	383,080				331,731		222,641									(47,754)
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/24/2020	12/30/2021	209	30,139.47	121,968				89,448		153,459									(30,243)

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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 Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	01/14/2021	01/20/2022	2,431	329.35		8,240		6,504			8,942			(1,736)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	01/14/2021	01/13/2023	2,742	513.4		33,670		30,075			38,583			(3,595)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021	01/25/2022	35	31,032.43		49,830		40,105			70,840			(9,725)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021	01/25/2022	42	30,907.68		17,810		14,334			20,797			(3,476)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021	01/25/2022	203	2,461.60		28,750		23,139			34,023			(5,611)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021	01/25/2022	203	2,481.35		6,800		5,473			7,615			(1,327)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/25/2022	6,500	13,296.45		62,400		50,222			21,135			(12,178)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021	01/25/2022	231	2,197.34		5,750		4,628			6,010			(1,122)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	9,867	379.34		123,880		99,703			35,396			(24,177)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	12,983	384.34		126,000		101,409			30,012			(24,591)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	12,723	386.65		108,290		87,155			23,781			(21,135)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/25/2022	17,110	276.61		117,500		94,568			77,628			(22,932)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/19/2024	3,276	273.86		54,270		50,707			44,630			(3,563)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/25/2022	1,741	284.37		15,435		14,688			14,688			(3,015)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	24,193	343.57		87,200		70,181			78,123			(17,019)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	15,725	338.28		83,200		66,962			81,872			(16,238)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	01/21/2021	01/26/2022	2,700	0.99		69,390		56,033			78,967			(13,357)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	691	3,593.02		67,250		54,305			91,075			(12,945)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	01/21/2021	01/26/2022	176	31,144.83		124,190		100,284			143,723			(23,906)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	1,304	2,445.88		82,560		66,668			93,403			(15,892)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/21/2021	01/26/2022	6,500	13,404.99		60,450		48,814			20,963			(11,636)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	254	13,311.15		76,500		61,774			66,957			(14,726)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/21/2021	01/26/2022	1,448	2,141.42		78,027		63,007			85,667			(15,020)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	24,531	343.07		87,480		70,641			70,835			(16,839)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	16,051	337.45		87,980		71,044			80,237			(16,936)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,726	329.53		13,050		10,538			11,685			(2,512)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/20/2023	2,098	504.36		33,400		30,150			31,001			(3,250)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,853	170.89		9,050		7,308			4,239			(1,742)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	34,022	392.42		172,900		143,235			43,370			(29,665)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	13,609	387.45		94,120		77,972			27,448			(16,148)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	29,835	382.86		267,900		221,936			88,964			(45,964)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	14,411	276.03		75,036		62,162			70,247			(12,874)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	01/29/2024	3,326	272.51		49,158		46,331			47,887			(2,827)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	71,278	340.61		233,000		193,024			316,677			(39,977)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	42,522	334.4		221,010		183,091			301,322			(37,919)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	6,424	327.21		25,410		21,050			33,049			(4,360)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	43	30,342.41		58,240		48,220			114,283			(10,020)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	50	30,342.41		20,250		16,766			31,485			(3,484)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/29/2021	02/02/2022	217	30,432.95		126,620		104,895			164,866			(21,725)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	342	2,354.16		12,800		10,598			17,950			(2,202)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	1,325	2,375.22		69,502		57,577			91,389			(11,925)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	12,900	12,925.38		112,230		92,974			132,892			(19,256)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	348	13,054.63		94,500		78,286			94,675			(16,214)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	241	2,071.56		35,400		29,310			45,027			(6,090)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	01/29/2021	02/02/2022	1,109	2,125.48		32,660		27,056			38,751			(5,604)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	01/29/2021	02/02/2022	4,055	172.95		10,150		8,409			4,835			(1,741)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2021	02/04/2022	2,700	0.99		63,720		53,290			75,919			(10,430)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2021	02/04/2022	736	3,523.78		66,560		55,665			94,422			(10,895)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2021	02/08/2022	23,218	279.94		142,350		120,018			73,219			(22,332)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2021	02/03/2023	65,012	279.94		564,200		519,518			320,334			(44,682)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	40,981	383.87		370,520		312,393			129,605			(58,127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	01/14/2022	32,367	389.23		207,080		172,219			59,458			(34,861)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/03/2023	18,011	381.19		260,130		239,529			131,348			(20,601)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	55,859	394.6		267,500		225,535			71,554			(41,965)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	16,444	386.55		128,520		108,358			42,080			(20,162)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	33	30,785.04		43,400		36,591			76,331			(6,809)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	49	30,692.87		21,900		18,464			32,788			(3,436)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	289	2,397.11		44,100		37,182			65,894			(6,918)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	455	2,421.30		17,160		19,794			(2,692)							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	5,800	13,402.37		64,380		54,280			25,241			(10,100)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	463	2,146.74		14,100		11,888			15,273			(2,212)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	26,810	344.31		73,040		61,582			72,644			(11,458)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	24,982	337.75		113,980		96,099			127,752			(17,881)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	21,985	277.82		120,960		101,984			93,690			(18,976)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	0																

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	02/24/2021	03/01/2022	310	2,564.81			16,000		14,484		14,456			(1,516)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	03/01/2022	7,400	13,302.19			83,620		75,700		39,188			(7,920)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/24/2021	03/01/2022	263	2,256.96			9,480		8,582		6,842			(898)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	29,826	378.48			281,370		254,719		135,318			(26,651)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	40,647	387.96			218,680		197,967		88,119			(20,713)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	11,086	381.89			86,520		78,325		39,088			(8,195)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	03/01/2022	17,063	338.36			76,160		68,946		95,833			(7,214)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	03/01/2022	37,173	335.08			208,620		188,860		263,147			(19,760)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	03/01/2022	25,529	279.13			140,700		127,373		103,100			(13,327)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	02/24/2023	5,195	302.28			27,450		26,137		25,872			(1,313)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	02/23/2024	5,835	275.84			87,840		85,041		75,529			(2,799)				
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	02/24/2023	17,731	276.08			153,860		146,723		120,283			(7,137)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	03/02/2022	2,400	0.99			48,000		43,596		51,684			(4,404)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	841	3,670.53			70,990		64,476		91,059			(6,514)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	188	31,339.20			109,622		99,563		121,478			(10,059)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	1,521	2,506.18			75,278		68,371		82,065			(6,907)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/25/2021	03/02/2022	7,500	12,828.31			86,250		78,336		93,280			(7,914)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	366	13,007.90			92,308		83,838		91,944			(8,470)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	1,318	2,222.17			58,522		53,152		57,841			(5,370)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	16,834	336.84			75,900		68,935		113,412			(6,965)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	37,341	333.57			211,060		191,693		310,309			(19,367)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	2,755	327.69			11,970		11,970		17,490			(1,098)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	02/24/2023	3,201	499.47			46,050		43,914		64,149			(2,136)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	02/25/2021	03/02/2022	3,015	168.14			7,000		6,358		4,667			(642)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	38	30,894.84			59,520		55,064		93,332			(4,456)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	54	30,832.30			26,350		24,377		33,030			(1,973)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	359	2,487.77			57,690		53,371		64,331			(4,319)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	518	2,465.20			17,940		16,597		17,946			(1,343)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	6,500	12,683.33			59,150		54,722		59,109			(4,428)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	408	2,172.46			11,880		10,991		10,811			(889)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/03/2023	9,437	370.5			124,600		119,891		113,827			(4,709)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	39,636	368.27			407,190		376,708		342,207			(30,482)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	68,487	379.4			368,300		340,730		276,051			(27,570)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	21,571	371.24			188,800		171,667		154,479			(14,133)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	17,700	272.26			126,720		117,234		123,651			(9,486)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/01/2024	6,269	269.01			106,250		103,574		103,903			(2,676)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/03/2023	4,878	297.05			33,320		32,061		32,438			(1,259)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	3,833	287.29			27,830		25,747		28,047			(2,083)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	23,976	337.03			92,820		85,872		134,714			(6,948)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	30,738	331.5			179,000		165,600		262,843			(13,400)				
FIDMIFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/09/2022	22,509	275.16			138,880		128,855		121,773			(10,025)				
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/03/2023	35,216	277.09			272,570		262,624		206,333			(9,946)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/04/2021	03/09/2022	2,500	1			52,000		48,246		59,272			(3,754)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	03/04/2021	03/09/2022	648	3,693.73			58,320		54,110		72,548			(4,210)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	191	31,202.45			124,490		115,504		148,518			(8,986)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	03/04/2021	03/09/2022	1,264	2,490.09			60,047		55,713		68,120			(4,335)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/04/2021	03/09/2022	6,500	12,464.00			61,750		57,293		59,237			(4,457)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/04/2021	03/09/2022	353	12,788.06			83,424		77,402		91,001			(6,022)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	1,677	2,183.42			75,960		70,477		81,278			(5,483)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	24,084	335.85			89,700		83,225		167,590			(6,475)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	31,185	330.67			171,700		159,306		307,167			(12,394)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	3,705	324.51			15,360		14,251		27,158			(1,109)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/03/2023	1,299	503.1			15,180		14,626		20,890			(554)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/10/2023	18,318	372.71			219,640		213,415		202,478			(6,225)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	35,019	370.85			319,800		301,845		281,288			(17,955)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	42,831	377.53			263,940		249,121		226,117			(14,819)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	32,864	373.08			264,740		249,876		230,778			(14,864)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	34	32,103.23			51,480		48,590		53,244			(2,890)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	46	31,941.75			29,100		27,466		29,559			(1,634)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021	03/15/2022	387	2,557.16			12,130		11,449		11,266			(681)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	6,000	12,752.07			75,600		71,356		77,095			(4,244)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	263	2,274.25			38,280		36,131		22,521			(2,149)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	394	2,267.39			13,590		12,827		9,445			(763)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	26,192	274.87			154,780		146,090		153,460			(8,690)				
MSDB - 3YR	INDEX LIAB	EX5																				

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/11/2021	03/16/2022	18,347	281.31			84,660		80,133		55,419				(4,527)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/11/2021	03/10/2023	36,693	279.92			282,540		274,903		179,584				(7,637)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/11/2021	03/16/2022	3,000	1.			71,700		67,866		65,540				(3,834)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	910	3,811.02			60,200		56,981		64,764				(3,219)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	271	32,225.70			187,088		177,084		184,521				(10,004)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	1,526	2,610.63			77,480		73,337		80,969				(4,143)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	5,900	13,052.90			76,110		72,040		65,860				(4,070)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	03/11/2021	03/16/2022	506	12,961.52			143,418		135,749		141,300				(7,669)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	1,753	2,301.12			84,952		80,410		66,592				(4,542)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	18,845	342.16			65,100		61,619		69,998				(3,481)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	30,699	336.56			161,600		152,959		182,856				(8,641)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	2,128	329.33			7,070		6,692		6,983				(378)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/10/2023	2,744	522.02			27,300		26,562		27,643				(738)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	4,334	160.87			11,270		10,667		8,035				(603)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/17/2023	14,800	369.02			207,350		203,432		190,900				(3,918)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	24,756	371.25			225,400		216,963		195,812				(8,437)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	45,206	378.69			265,440		255,505		223,775				(9,935)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	32,559	374.23			250,470		241,095		215,026				(9,375)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	48	33,015.37			65,120		62,683		49,999				(2,437)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	61	32,949.33			33,400		32,949.33		27,653				(1,250)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	22,752	279.58			106,640		102,649		93,947				(3,991)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/15/2024	4,771	274.68			70,330		69,444		65,297				(886)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	4,515	287.04			35,490		34,162		34,239				(1,328)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/17/2023	2,779	281.			40,480		39,715		39,246				(765)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	225	2,658.81			33,540		32,285		20,948				(1,255)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	300	2,733.40			13,120		13,120		7,891				(491)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	6,600	13,202.38			75,240		72,424		57,068				(2,816)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	342	2,343.40			11,360		10,935		6,208				(425)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	27,858	343.78			94,760		91,213		107,238				(3,547)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	27,858	339.16			130,178		135,240		155,327				(5,062)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/18/2021	03/23/2022	24,113	273.87			174,870		168,792		150,159				(6,078)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/18/2021	03/17/2023	41,748	273.87			406,000		398,867		328,404				(7,133)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	2,300	0.97			34,500		33,301		33,426				(1,199)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/18/2021	03/23/2022	724	3,828.86			59,920		57,837		62,947				(2,083)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	243	32,632.26			151,200		145,945		141,856				(5,259)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	1,263	2,602.68			63,030		60,839		56,750				(2,191)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/18/2021	03/23/2022	6,700	12,789.14			73,030		70,492		91,084				(2,538)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	344	12,980.97			69,520		67,104		73,794				(2,416)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	1,191	2,290.26			42,120		40,656		36,520				(1,464)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	27,886	343.43			95,680		92,355		112,801				(3,325)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	27,583	339.14			130,130		125,607		153,648				(4,523)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	5,153	329.58			19,890		19,199		23,231				(691)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	03/18/2021	03/17/2023	2,938	522.41			31,220		30,671		29,168				(549)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/24/2023	17,802	370.			231,660		229,471		222,169				(2,189)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	28,052	369.63			265,200		260,250		246,032				(4,950)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	43,696	377.04			267,300		262,311		244,331				(4,989)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	37,492	371.11			326,650		320,553		301,981				(6,097)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2021	03/30/2022	40	31,901.33			63,050		61,873		71,036				(1,177)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2021	03/30/2022	77	32,225.53			45,000		44,160		44,979				(840)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/24/2021	03/30/2022	199	2,497.86			28,700		28,164		36,386				(536)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/24/2021	03/30/2022	557	2,477.73			21,840		21,432		23,591				(408)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/24/2021	03/30/2022	8,000	12,798.88			93,600		91,853		84,410				(1,747)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/24/2021	03/30/2022	422	2,134.26			12,510		12,277		13,746				(233)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/24/2021	03/30/2022	22,956	274.4.			130,200		127,770		143,258				(2,430)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/24/2021	03/22/2024	5,924	270.62			91,680		91,103		93,945				(577)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/24/																		

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	03/25/2021	03/31/2022	1,208	2,597.83	60.140	59,178			59,178		58,120			(962)						
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	03/25/2021	03/31/2022	8,100	12,780.51	93.150	91,660			91,660		85,735			(1,490)						
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	03/25/2021	03/31/2022	368	12,844.41	88.830	87,409			87,409		93,377			(1,421)						
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	NS	03/25/2021	03/31/2022	1,512	2,207.13	70.389	69,263			69,263		72,248			(1,126)						
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/31/2021	03/31/2023	7,576	369.23	97.720	97,720			97,720		97,720									
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	15,692	369.23	142.680	142,680			142,680		142,680									
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	22,456	379.58	109,560	109,560			109,560		109,560									
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	19,480	369.97	169,920	169,920			169,920		169,920									
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	03/31/2021	04/05/2022	25,401	278.15	123,510	123,510			123,510		123,510									
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	03/31/2021	03/28/2024	7,363	274.62	105,600	105,600			105,600		105,600									
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	03/31/2021	04/05/2022	2,463	287.12	19,110	19,110			19,110		19,110									
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	27,543	348.05	93,840	93,840			93,840		93,840									
SP500 V5	INDEX LIAB.	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	34,728	343.37	165,880	165,880			165,880		165,880									
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	45	32,981.55	54,900	54,900			54,900		54,900									
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	52	33,245.40	24,820	24,820			24,820		24,820									
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	192	2,593.58	27,600	27,600			27,600		27,600									
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	422	2,674.47	14,520	14,520			14,520		14,520									
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	03/31/2021	04/05/2022	6,200	13,091.44	62,000	62,000			62,000		62,000									
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	225	2,231.62	27,050	27,050			27,050		27,050									
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	495	2,216.07	16,940	16,940			16,940		16,940									
015999999 - Purchased Options - Hedging Other - Call Options and Warrants										443,486,615	175,057,487	0	294,922,091	XXX	1,187,251,170	0	0	(149,574,624)	0	0	XXX	XXX		
Purchased Options - Hedging Other - Put Options																								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/04/2020	06/18/2021	50	3,000.00	1,333,292				277,769		52,823			(333,323)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/01/2020	06/18/2021	50	3,000.00	1,373,832						52,823			(374,682)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/17/2021	50	3,300.00	1,645,832				754,339		323,045			(411,456)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/23/2020	09/17/2021	50	3,300.00	1,285,532				642,766		323,045			(350,600)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/06/2020	09/17/2021	25	3,400.00	651,443				358,294		189,068			(195,433)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/20/2020	12/17/2021	25	3,400.00	661,793				432,711		278,744			(152,722)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/14/2020	12/17/2021	25	3,600.00	763,793				541,020		368,468			(190,948)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/22/2020	12/17/2021	50	3,600.00	1,472,082				1,042,724		736,937			(368,020)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/15/2021	01/21/2022	50	3,700.00	1,546,882		1,546,882		1,224,615		928,358			(322,267)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/20/2021	07/16/2021	25	3,700.00	438,843				255,992		202,157			(182,851)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/22/2021	05/28/2021	25	3,700.00	353,943				132,729		112,663			(221,215)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/21/2022	50	3,700.00	1,514,332		1,514,332		1,307,832		928,358			(206,500)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/19/2021	09/17/2021	50	3,800.00	1,150,232				903,753		725,338			(246,478)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/24/2021	03/18/2022	25	3,800.00	815,043				721,000		602,529			(94,043)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/04/2021	03/18/2022	50	3,650.00	1,652,582		1,652,582		1,583,724		989,743			(68,858)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	04/14/2022	25	3,800.00	738,793				710,378		635,448			(28,415)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/26/2021	10/15/2021	25	3,700.00	376,093				349,229		345,610			(26,864)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/26/2021	04/14/2022	25	3,800.00	697,118				670,306		635,448			(26,812)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/31/2021	04/01/2021	100	3,950.00	34,158				17,079		65,569			(17,079)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/31/2021	04/01/2021	150	3,950.00	49,585				24,792		98,353			(24,792)						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/31/2021	10/15/2021	25	3,750.00	364,143				338,133		374,134			(26,010)						
016999999 - Purchased Options - Hedging Other - Put Options										9,187,599	9,731,747	0	12,601,421	XXX	8,968,658	0	0	(3,869,370)	0	0	XXX	XXX		
Purchased Options - Hedging Other - Floors																								
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	04/17/2008	04/24/2023	10,000,000	3.00 - 3L	241,000			69,579		568,286		(82,969)		(6,025)						
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	05/12/2008	04/24/2023	15,000,000	3.00 - 3L	363,375			104,366		852,429		(124,407)		(9,084)						
3.00 3ML 7/14-7/23		N/A	Interest Rate	BAML	07/03/2008	07/17/2023	12,000,000	3.00 - 3L	284,000			82,785		748,801		(110,086)		(6,600)						
018999999 - Purchased Options - Hedging Other - Floors										868,375	0	256,730	2,169,515	XXX	2,169,515	(317,463)	0	(21,709)	0	0	XXX	XXX		
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										453,542,589	184,789,234	256,730	309,693,027	XXX	1,198,389,343	(317,463)	0	(153,465,703)	0	0	XXX	XXX		
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										443,486,615	175,057,487	0	294,922,091	XXX	1,187,251,170	0	0	(149,574,624)	0	0	XXX	XXX		
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										9,187,599	9,731,747	0	12,601,421	XXX	8,968,658	0	0	(3,869,370)	0	0	XXX	XXX		
046999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										868,375	0	256,730	2,169,515	XXX	2,169,515	(317,463)	0	(21,709)	0	0	XXX	XXX		
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										453,542,589	184,789,234	256,730	309,693,027	XXX	1,198,389,343	(317,463)	0	(153,465,703)	0	0	XXX	XXX		
Written Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/07/2020	04/01/2021	225	2,630.00	(7,956,347)				(331,514)		(30,318,050)			1,989,087						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	0																			

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/19/2020	05/14/2021	200	2,970.00	(5,280,486)				(660,061)		(20,077,924)			1,320,122					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/19/2020	05/14/2021	125	3,130.00	(2,202,927)				(275,366)		(10,570,031)			550,732					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/26/2020	05/21/2021	175	3,040.00	(4,393,100)				(549,137)		(16,368,320)			1,098,275					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/26/2020	05/21/2021	100	3,200.00	(1,650,641)				(206,330)		(7,785,344)			412,660					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/02/2020	05/28/2021	125	3,110.00	(2,995,302)				(408,450)		(10,849,382)			816,901					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/02/2020	05/28/2021	100	3,270.00	(1,549,841)				(211,342)		(7,129,654)			422,684					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/09/2020	06/04/2021	150	3,210.00	(3,966,213)				(826,294)		(11,587,178)			991,553					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/09/2020	06/04/2021	100	3,370.00	(1,755,741)				(365,779)		(6,199,342)			438,935					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/16/2020	06/11/2021	150	3,230.00	(3,415,563)				(711,576)		(11,332,077)			853,891					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/16/2020	06/11/2021	100	3,400.00	(1,440,241)				(300,050)		(5,948,499)			360,060					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/23/2020	06/18/2021	150	3,210.00	(3,741,363)				(779,451)		(11,650,982)			935,341					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/23/2020	06/18/2021	100	3,380.00	(1,603,441)				(334,050)		(6,164,601)			400,860					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/30/2020	06/25/2021	150	3,210.00	(3,109,113)				(647,732)		(11,682,057)			777,278					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/30/2020	06/25/2021	100	3,370.00	(1,297,341)				(270,279)		(6,285,180)			324,335					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/07/2020	07/02/2021	125	3,210.00	(3,045,177)				(888,177)		(9,763,924)			761,294					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/07/2020	07/02/2021	100	3,370.00	(1,577,041)				(459,970)		(6,315,025)			394,260					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/14/2020	07/09/2021	100	3,300.00	(2,090,241)				(609,654)		(6,990,056)			522,560					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/14/2020	07/09/2021	100	3,470.00	(1,268,241)				(369,904)		(5,430,485)			317,060					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2020	07/16/2021	125	3,320.00	(2,938,802)				(857,151)		(8,542,275)			734,701					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2020	07/16/2021	125	3,490.00	(1,822,177)				(531,468)		(6,609,216)			455,544					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/28/2020	07/23/2021	150	3,360.00	(3,002,913)				(875,850)		(9,743,169)			750,728					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/28/2020	07/23/2021	100	3,540.00	(1,154,241)				(336,654)		(4,880,576)			288,560					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/04/2020	07/30/2021	125	3,360.00	(2,905,802)				(924,573)		(8,155,074)			792,492					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/04/2020	07/30/2021	100	3,530.00	(1,446,341)				(460,199)		(5,003,883)			394,457					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/11/2020	08/06/2021	125	3,440.00	(2,854,677)				(1,070,504)		(7,290,180)			713,669					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/11/2020	08/06/2021	100	3,620.00	(1,382,241)				(518,340)		(4,263,378)			345,560					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/18/2020	08/13/2021	150	3,480.00	(3,306,964)				(1,240,111)		(8,261,793)			826,741					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/18/2020	08/13/2021	100	3,660.00	(1,332,341)				(499,628)		(3,965,025)			333,085					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/25/2020	08/20/2021	125	3,510.00	(2,905,802)				(1,089,676)		(6,594,863)			726,451					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/25/2020	08/20/2021	100	3,690.00	(1,419,241)				(451,577)		(3,755,842)			387,066					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/01/2020	08/27/2021	125	3,580.00	(3,261,429)				(1,334,221)		(5,882,733)			889,481					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/01/2020	08/27/2021	125	3,770.00	(2,066,429)				(845,357)		(3,947,589)			563,571					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/03/2021	100	3,630.00	(1,702,042)				(780,103)		(4,320,062)			425,510					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/03/2021	100	3,810.00	(1,021,542)				(468,207)		(2,893,461)			255,385					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2020	09/10/2021	125	3,480.00	(3,140,804)				(1,439,535)		(7,021,920)			785,201					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2020	09/10/2021	125	3,660.00	(2,021,054)				(926,316)		(5,126,023)			505,263					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/22/2020	09/17/2021	125	3,490.00	(2,435,179)				(1,116,124)		(6,948,155)			608,795					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/22/2020	09/17/2021	125	3,670.00	(1,484,554)				(680,420)		(5,067,041)			371,138					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2020	09/24/2021	125	3,400.00	(3,309,179)				(1,516,707)		(7,957,620)			827,295					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2020	09/24/2021	125	3,560.00	(2,283,429)				(1,046,571)		(6,239,436)			570,857					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	150	3,480.00	(3,929,015)				(2,128,217)		(8,543,543)			982,254					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	100	3,660.00	(1,721,842)				(932,664)		(4,198,015)			430,480					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	125	3,530.00	(3,504,054)				(1,898,029)		(6,618,521)			876,013					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	100	3,720.00	(1,805,742)				(978,110)		(3,753,339)			451,435					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	10/15/2021	125	3,630.00	(2,574,054)				(1,394,279)		(5,619,389)			643,513					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	10/15/2021	100	3,810.00	(1,273,942)				(690,052)		(3,106,907)			318,485					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/27/2020	10/22/2021	150	3,580.00	(2,896,865)				(1,569,135)		(7,793,062)			724,216					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/27/2020	10/22/2021	100	3,760.00	(1,174,142)				(635,994)		(3,509,193)			293,535					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/03/2020	10/29/2021	150	3,470.00	(3,433,865)				(2,029,102)		(8,804,650)			936,509					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/03/2020	10/29/2021	100	3,650.00	(1,439,942)				(850,875)		(4,389,551)			392,711					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/10/2020	11/05/2021	125	3,540.00	(3,369,429)				(2,105,893)		(6,633,236)			842,357					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/10/2020	11/05/2021	125	3,720.00	(2,170,679)				(1,356,674)		(4,840,449)			542,670					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	125	3,670.00	(3,040,554)				(1,900,346)		(5,358,130)			760,138					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	100	3,860.00	(1,485,742)				(928,589)		(2,885,189)			371,435					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	150	3,720.00	(3,329,765)				(2,081,103)		(5,895,007)			832,441					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	125	3,910.00	(1,657,679)				(1,036,049)		(3,229,927)			414,420					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	125	3,750.00	(2,841,054)				(1,937,082)		(4,660,744)			774,833					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	75	3,940.00	(1,024,980)				(698,850)		(1,814,630)			279,540					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity																				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	125	3,910.00		(2,878,679)			(2,278,954)		(3,501,129)			599,725				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	75	4,080.00		(1,107,105)			(876,458)		(1,367,245)			230,647				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	100	3,960.00		(2,027,242)			(1,604,900)		(2,523,038)			422,342				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	100	4,130.00		(1,258,642)			(996,425)		(1,614,446)			262,217				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	100	3,990.00		(2,278,942)			(1,804,162)		(2,372,033)			474,780				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	100	4,150.00		(1,517,542)			(1,201,387)		(1,550,190)			316,155				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	125	3,960.00		(3,157,929)			(2,727,302)		(3,226,185)			430,627				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	75	4,130.00		(1,273,380)			(1,099,737)		(1,254,712)			173,643				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	125	3,980.00		(3,460,804)			(3,028,203)		(3,117,886)			432,600				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	100	4,160.00		(1,845,342)			(1,614,674)		(1,569,784)			230,668				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	100	4,070.00		(2,458,442)			(2,151,137)		(2,030,912)			307,305				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	75	4,250.00		(1,212,255)			(1,060,723)		(931,888)			151,532				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	100	4,090.00		(1,996,442)			(1,746,887)		(1,961,230)			249,555				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	75	4,260.00		(973,455)			(851,773)		(926,997)			121,682				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/26/2021	04/01/2021	250	3,950.00		(990,604)			(747,651)		(850,698)			742,953				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2021	04/01/2021	250	4,000.00		(803,739)			(601,870)		(717,654)			401,870				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	125	4,030.00		(2,967,804)			(2,832,903)		(2,875,366)			134,900				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	75	4,200.00		(1,183,980)			(1,130,163)		(1,115,666)			53,817				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/08/2021	04/09/2021	250	3,950.00		(1,117,862)			(558,931)		(1,368,548)			558,931				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	125	3,960.00		(3,339,304)			(3,200,166)		(3,412,553)			139,138				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	100	4,140.00		(1,760,742)			(1,687,378)		(1,778,060)			73,364				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	150	4,050.00		(3,827,915)			(3,668,419)		(3,382,193)			159,496				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	75	4,230.00		(1,253,880)			(1,201,635)		(1,071,087)			52,245				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/17/2021	04/16/2021	250	4,000.00		(1,202,239)			(601,119)		(926,021)			601,119				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/22/2021	04/09/2021	250	4,000.00		(547,612)			(273,806)		(658,710)			273,806				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	150	4,100.00		(2,902,088)			(3,028,265)		(3,044,726)			126,178				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	75	4,280.00		(933,930)			(895,016)		(955,320)			38,914				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/25/2021	04/16/2021	250	3,950.00		(859,430)			(429,715)		(1,660,422)			429,715				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/26/2021	04/23/2021	250	4,000.00		(635,091)			(317,545)		(1,117,852)			317,545				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	150	4,060.00		(3,289,265)			(3,152,213)		(3,394,558)			137,053				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	75	4,250.00		(979,755)			(938,932)		(1,057,292)			40,823				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/31/2021	04/23/2021	250	3,975.00		(1,577,612)			(788,806)		(1,471,786)			788,806				
PSTH 12/17/21 C30	INDEX LIAB.	EX5	Equity/Index	CITI	12/01/2020	12/17/2021	3	30		(2,272)			(1,547)		(1,005)			548				
PSTH 12/17/21 C30	INDEX LIAB.	EX5	Equity/Index	CITI	12/02/2020	12/17/2021	6	30		(4,500)			(3,059)		(2,010)			1,089				
PSTH 12/17/21 C30	INDEX LIAB.	EX5	Equity/Index	CITI	12/09/2020	12/17/2021	6	30		(4,500)			(3,104)		(2,010)			1,110				
PSTH 12/17/21 C30	INDEX LIAB.	EX5	Equity/Index	CITI	12/11/2020	12/17/2021	8	30		(6,011)			(4,145)		(2,680)			1,488				
PSTH 12/17/21 C35	INDEX LIAB.	EX5	Equity/Index	CITI	12/15/2020	12/17/2021	2	35		(1,200)			(834)		(555)			301				
PSTH 12/17/21 C40	INDEX LIAB.	EX5	Equity/Index	CITI	12/15/2020	12/17/2021	41	40		(20,500)			(14,200)		(9,635)			5,139				
064999999 - Written Options - Hedging Other - Call Options and Warrants										(202,832,261)	(61,746,428)	0	(118,387,064)	XXX	(691,690,315)	0	0	61,772,878	0	0	XXX	XXX
070999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(202,832,261)	(61,746,428)	0	(118,387,064)	XXX	(691,690,315)	0	0	61,772,878	0	0	XXX	XXX
092999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(202,832,261)	(61,746,428)	0	(118,387,064)	XXX	(691,690,315)	0	0	61,772,878	0	0	XXX	XXX
098999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(202,832,261)	(61,746,428)	0	(118,387,064)	XXX	(691,690,315)	0	0	61,772,878	0	0	XXX	XXX
Forwards - Hedging Other																						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	10/22/2020	04/26/2021		3,428,000					44,204		44,204			166,148				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	12/09/2020	04/26/2021		219,000					7,920		7,920			10,614				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	12/09/2020	04/26/2021		60,000					2,170		2,170			2,908				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	10/22/2020	04/26/2021		935,000					12,057		12,057			45,317				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	10/22/2020	04/26/2021		1,246,000					16,067		16,067			60,391				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	12/09/2020	04/26/2021		80,000					2,893		2,893			3,877				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	02/19/2021	05/24/2021		4,934,000					201,120		201,120			201,120				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	CITI	01/12/2021	04/26/2021		63,000					(3,012)		(3,012)			(3,012)				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2021	04/16/2021		4,506,000					112,843		112,843			112,843				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS	01/11/2021	04/13/2021		4,500,000					200,973		200,973			200,973				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	02/19/2021	05/24/2021		1,969,000					80,260		80,260			80,260				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	CITI	01/12/2021	04/26/2021		18,000					(860)		(860)			(860)				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2021	04/16/2021		31,000					776		776			776				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2021	04/16/2021		47,000					1,177		1,177			1,177				
EUR/USD FX/FWRD																						

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1729999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999	Totals									250,710,328	123,042,806	256,730	192,164,331	XXX	507,557,397	(317,463)	1,062,314	(91,692,825)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	15 Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Long Futures - Hedging Other																					
	16		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/12/2021	3,934.7500	3,967.4000						26,120	26,120	176,000		
	21		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/12/2021	3,934.7500	3,967.4000						34,283	34,283	231,000		
	243		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,932.8500	3,967.4000						419,783	419,783	2,673,000		
	200		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,933.0000	3,967.4000						344,000	344,000	2,200,000		
	200		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,933.0000	3,967.4000						344,000	344,000	2,200,000		
	19		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,937.5000	3,967.4000						28,405	28,405	209,000		
	24		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,937.5000	3,967.4000						35,880	35,880	264,000		
	10		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/15/2021	3,938.5000	3,967.4000						14,450	14,450	110,000		
	51		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/16/2021	3,957.8500	3,967.4000						24,353	24,353	561,000		
	157		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/16/2021	3,957.8500	3,967.4000						74,968	74,968	1,727,000		
	271		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/16/2021	3,957.9000	3,967.4000						128,725	128,725	2,981,000		
	379		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/19/2021	3,902.3000	3,967.4000						1,233,645	1,233,645	4,169,000		
	325		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/26/2021	3,963.7100	3,967.4000						59,888	59,888	3,574,000		
	34		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/26/2021	3,966.5000	3,967.4000						1,530	1,530	3,575,000		
	7		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/26/2021	3,966.7500	3,967.4000						.65	.65	22,000		
	27		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,971.2500	3,967.4000						(1,348)	(1,348)	77,000		
	32		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,971.5000	3,967.4000						(5,535)	(5,535)	297,000		
	98		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,971.5000	3,967.4000						(6,560)	(6,560)	352,000		
	121		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,971.7500	3,967.4000						(21,315)	(21,315)	1,078,000		
	36		JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,971.7500	3,967.4000						(26,318)	(26,318)	1,331,000		
			JUN21 EM INI SP500	Index Liab	N/A	Equity / Index	.06/18/2021	BAML	.03/31/2021	3,977.7500	3,967.4000						(18,630)	(18,630)	396,000		
			153999999 - Long Futures - Hedging Other										0	0	0	0	2,690,388	2,690,388	25,003,000	XXX	XXX
			157999999 - Long Futures - Subtotal - Long Futures										0	0	0	0	2,690,388	2,690,388	25,003,000	XXX	XXX
			170999999 - Subtotal - Hedging Other										0	0	0	0	2,690,388	2,690,388	25,003,000	XXX	XXX
			175999999 - Totals										0	0	0	0	2,690,388	2,690,388	25,003,000	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
000000001 BAML	14,334,867	3,958,650	18,293,517
Total Net Cash Deposits	14,334,867	3,958,650	18,293,517

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the 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		234,415,000	(118,360,175)	234,415,000	951,173,399	(691,672,420)	951,173,399	25,003,000	25,003,000
Over-The-Counter NAIC 1 Designation												
BAML-FLOOR-	Y				2,169,515		2,169,515	2,169,515		2,169,515		
BARCLAYS - FX-	Y				114,796		114,796	114,796		114,796		
CITI - FX-	Y					(4,971)	(4,971)		(4,971)			
GS - FX-	Y				193,861		193,861	193,861		193,861		
JPM - FX-	Y				281,380		281,380	281,380		281,380		
MS - FX-	Y				200,973		200,973	200,973		200,973		
UBS - FX-	Y				72,328		72,328	72,328		72,328		
BAML - OPTION-	Y				14,152,700		14,152,700	30,729,749		30,729,749		
BARCLAYS - OPTION-	Y	Y	9,645,000		2,502,618		2,502,618	9,604,626		9,604,626	(40,374)	
BNP PARIBAS - OPTION-	Y	Y	14,328,000		5,340,850		5,340,850	14,032,721		14,032,721	(295,279)	
CITI-OPTION-	Y	Y	32,988,205		15,852,596	(26,890)	15,825,706	33,241,647	(17,895)	33,241,647	235,546	
CS-OPTION-	Y	Y	5,820,000		972,363		972,363	6,393,399		6,393,399	573,399	
GS-OPTION-	Y	Y	10,530,000		7,150,054		7,150,054	9,898,913		9,898,913	(631,087)	
JPM - OPTION-	Y	Y	19,410,000		8,714,036		8,714,036	19,610,967		19,610,967	200,967	
ML - OPTION-	Y	Y	1,390,000		499,099		499,099	1,425,952		1,425,952	35,952	
MS - OPTION-	Y	Y	79,570,000		26,892,424		26,892,424	83,332,890		83,332,890	3,762,890	
SG - OPTION-	Y	Y	3,859,000		1,924,958		1,924,958	3,659,360		3,659,360	(199,640)	
UBS - OPTION-	Y	Y	10,760,000		1,331,460		1,331,460	10,620,117		10,620,117	(139,883)	
WF - OPTION-	Y	Y	23,270,000		6,068,869		6,068,869	22,496,088		22,496,088	(773,912)	
0299999999 - Total NAIC 1 Designation			211,570,205	0	94,434,883	(31,861)	94,403,022	248,079,284	(22,866)	36,486,212	0	0
0999999999 Gross Totals			211,570,205	0	328,849,883	(118,392,036)	328,818,022	1,199,252,683	(691,695,286)	987,659,611	25,003,000	25,003,000
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					328,849,883	(118,392,036)						

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the 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)
0199999999 Total				0	0	0	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)
Collateral Pledged to Reporting Entity								
BARCLAYS - OPTION -	CASH	.000000-00-0.	CASH	9,645,000	9,645,000	XXX		V
BNP PARIBAS - OPTION -	CASH	.000000-00-0.	CASH	14,328,000	14,328,000	XXX		V
CITI - OPTION -	CASH	.000000-00-0.	CASH	32,988,205	32,988,205	XXX		V
CS - OPTION -	CASH	.000000-00-0.	CASH	5,820,000	5,820,000	XXX		V
GS - OPTION -	CASH	.000000-00-0.	CASH	10,530,000	10,530,000	XXX		V
JPM - OPTION -	CASH	.000000-00-0.	CASH	19,410,000	19,410,000	XXX		V
ML - OPTION -	CASH	.000000-00-0.	CASH	1,390,000	1,390,000	XXX		V
MS - OPTION -	CASH	.000000-00-0.	CASH	79,570,000	79,570,000	XXX		V
SG - OPTION -	CASH	.000000-00-0.	CASH	3,859,000	3,859,000	XXX		V
UBS - OPTION -	CASH	.000000-00-0.	CASH	10,760,000	10,760,000	XXX		V
WF - OPTION -	CASH	.000000-00-0.	CASH	23,270,000	23,270,000	XXX		V
0299999999 Total				211,570,205	211,570,205	XXX	XXX	XXX

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Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)		1.A FE	2,158,923	2,343,898	08/13/2040
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		1.A FE	4,620,930	4,977,699	12/21/2040
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		1.A FE	11,331,324	12,250,000	01/28/2041
3134A4-KY-9	FHLMC 0.0 07/32		1.A	32,674,267	35,003,898	07/15/2032
31422B-GY-1	FAMCA 2.25 02/46 - 02/24 (SA)		1.A	921,143	1,000,000	02/08/2046
912810-RX-8	T 3.0 5/15/2047		1.A	100,438	93,271	05/15/2047
0199999	Bonds - U.S. Governments - Issuer Obligations			51,807,025	55,668,767	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments			51,807,025	55,668,767	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
1301ET-AA-0	CAL ENDOWMENT		1.A FE	12,833,689	14,000,000	04/01/2051
13032U-XW-3	CA NPLH PIT		1.D FE	967,130	1,000,000	06/01/2035
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		1.D FE	438,306	484,778	08/15/2050
235036-GZ-8	TX DFW 2020C		1.E FE	988,771	1,025,255	11/01/2040
3140LB-NF-6	FN BS1289		1.A	2,070,816	2,257,031	03/01/2051
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL		1.C FE	921,164	1,000,000	11/01/2050
584556-GW-8	MS UNIV MS MED 2020B		1.C FE	934,855	1,000,000	06/01/2041
64989K-GQ-3	NY POWER AUTHORITY 2007C		1.C FE	1,262,600	1,319,634	11/15/2037
74526Q-LY-6	PR PREPA 2007 SER UU		1.F FE	2,308,099	2,206,653	07/01/2029
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS		1.D FE	982,699	1,000,000	02/01/2048
BG553H-90-8	TALISKER		1.D PL	141,888,390	140,053,686	12/01/2057
BG55ED-WX-4	KJ FDG SEC TL		1.E PL	107,984,795	101,700,000	12/01/2049
2599999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations			273,581,314	267,047,037	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
35563C-AS-7	FMMHR 2015-R1 A3		1.B	985,250	1,076,743	11/25/2052
2899999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities			985,250	1,076,743	XXX
3199999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions			274,566,564	268,123,780	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
00131L-AK-1	AIA GROUP LTD		1.F FE	972,870	998,776	09/16/2040
00909D-AA-1	ACACN 2020-2 A		1.G FE	1,074,382	1,000,000	04/01/2029
018820-AA-8	ALLIANZ SE		2.A FE	1,015,000	1,000,140	12/31/2070
02209S-BM-4	ALTRIA GROUP INC		2.B FE	20,343,400	21,871,142	02/04/2041
02209S-BN-2	ALTRIA GROUP INC		2.B FE	13,633,146	14,890,070	02/04/2051
02209S-BP-7	ALTRIA GROUP INC		2.B FE	11,978,460	12,894,870	02/04/2061
025816-BJ-7	AMERICAN EXPRESS COMPANY		2.C FE	5,992,500	6,000,000	12/31/2049
052528-AM-8	AUST & NZ BANKING GROUP		2.A FE	939,100	1,001,513	11/25/2035
05523R-AE-7	BAE SYSTEMS PLC		2.B FE	36,286	39,652	09/15/2050
05526D-BT-1	BAT CAPITAL CORP		2.B FE	2,861,280	3,007,459	09/25/2040
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	1,060,026	1,170,195	05/12/2050
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	22,038,138	25,310,927	01/15/2051
11135F-BJ-9	BROADCOM INC		2.C FE	23,798,500	24,913,633	02/15/2041
11271L-AB-8	BROOKFIELD FINANCE INC		1.G FE	1,137,259	1,250,772	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC		1.G FE	3,799,942	4,042,315	03/30/2051
11271R-AB-5	BROOKFIELD FINANCE LLC		1.G FE	1,321,055	1,472,982	04/15/2050
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		1.G FE	1,139,960	1,181,580	12/15/2048
125523-CQ-1	CIGNA CORP		2.B FE	4,907,900	4,972,900	03/15/2051
161175-BV-5	CHARTER COMM OPT LLC/CAP		2.C FE	932,450	1,007,900	04/01/2051
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		1.F FE	13,720,000	14,000,000	12/31/2049
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		2.B FE	8,819,820	8,934,602	03/01/2041
34354P-AF-2	FLOWERVE CORP		2.C FE	4,067,267	3,985,086	10/01/2030
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	3,342,714	3,500,000	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	1,928,244	2,000,000	09/30/2040
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF		2.B FE	1,218,863	1,221,000	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO		2.B FE	11,020,900	11,000,000	12/01/2049
58551T-AA-5	MELLON CAPITAL IV		2.A FE	5,978,760	6,000,000	06/29/2049
59156R-BP-2	METLIFE INC		2.B FE	1,080,293	1,083,000	12/31/2049
654579-AH-4	NIPPON LIFE INSURANCE CO		1.G FE	10,199,063	10,749,122	01/21/2051
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		1.G FE	1,923,867	2,019,199	10/15/2050
68389X-BZ-7	ORACLE CORPORATION		2.A FE	31,795,785	31,287,802	03/25/2041
70213B-AC-5	PARTNERRE FINANCE B LLC		2.B FE	2,037,986	2,000,000	10/01/2050
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		2.B FE	20,632,500	21,000,000	05/15/2055
853254-BK-5	STANDARD CHARTERED PLC		2.B FE	13,469,500	12,500,000	03/15/2033
86171H-AA-6	STONE POINT CAPITAL LLC		1.F PL	19,782,405	21,000,000	02/26/2036
87264A-BK-0	T-MOBILE USA INC		2.C FE	5,617,620	5,935,845	02/15/2041
91412N-BG-4	IL UNIV CHICAGO 2021B		1.C FE	13,721,252	14,000,000	10/01/2052
92343V-GK-4	VERIZON COMMUNICATIONS INC		2.A FE	24,252,240	23,986,092	03/22/2041
92838Q-AA-1	VISTA RIDGE LLC		1.F PL	900,359	995,839	10/14/2049
97263C-AA-9	WILTON RE LTD		2.C FE	1,042,520	1,000,000	12/31/2070
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	4,048,556	4,038,460	02/28/2024
BGH6JX-GH-7	EXTELL - DEER VALLEY RESORTS LEASE		1.D IF	1,348,750	1,300,000	10/01/2055
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		1.D IF	726,250	700,000	10/01/2055
BGH6VP-TN-2	TFI INTERNATIONAL INC		2.C PL	937,138	1,000,000	01/05/2033
BGH6WC-F8-8	LMH FEE II		2.B PL	1,019,900	1,000,000	06/21/2048
BGH6YV-CR-3	CTL - NAT LOGISTICS PT MII FUNDED		1.D FE	308,370	333,092	06/10/2042
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	53,509,691	61,000,000	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		1.D PL	10,769,693	12,000,000	04/15/2041
BGH72C-93-7	DYAL IV ISSUER A		1.G Z	6,160,348	6,500,000	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B		1.G Z	3,317,051	3,500,000	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		2.B FE	62,238,266	65,000,000	06/30/2039
BGH74T-8C-9	CEAMER FINANCE LLC		2.B Z	11,699,389	11,760,337	03/22/2031
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			471,617,012	494,356,302	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	AHM 2005-2 1A1		1.D FM	3,159,754	2,934,766	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.D FM	503,652	470,635	11/25/2045
03329T-AG-9	ANCHF 2016-4A AR		1.A FE	33,249,651	33,500,000	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR		1.D FE	5,946,729	6,000,000	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR		1.G FE	1,979,966	2,000,000	04/27/2039
12559Q-AD-4	CITM 2007-1 2A3		1.D FM	2,394,489	2,120,173	10/25/2037
126673-OR-6	CWHEL 2004-S 1A		1.D FM	1,823,008	1,683,534	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		1.D FM	290,178	293,782	11/15/2035
14856G-AA-8	CLAST 2021-1A A		1.F FE	27,602,726	27,187,345	01/15/2046
25257A-AQ-7	DIWIND 2019-1A BR		1.C FE	6,748,650	6,750,000	04/25/2029
36249B-AD-2	GSA 2007-7 A4		1.D FM	2,127,257	1,930,589	07/25/2037
45669W-AC-0	INDX 2007-FLX5 2A1		1.D FM	8,252,976	7,788,952	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.D FM	1,129,537	1,053,539	12/25/2035
70069F-HV-2	PPSI 2005-WHQ2 M2		1.D FM	926,808	876,128	05/25/2035
86358E-RB-4	SAIL 2005-2 M2		1.D FM	324,126	300,511	03/25/2035
86359U-AE-9	SASC 2006-0PT1 A5		1.D FM	1,074,473	976,655	04/25/2036
97770*-AA-2	WOLFENT 2021-1 A		2.B PL	56,000,000	56,000,000	05/20/2045

STATEMENT AS OF MARCH 31, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Asset page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				153,533,979	151,866,608	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05972F-AC-3	BANC 2018-CR3 AS		1.A FE	207,852	208,040	01/15/2033
05972F-AE-9	BANC 2018-CR3 B		1.D FE	1,493,120	1,500,000	01/15/2033
12328M-AN-1	BLX 2005-AA A		1.E FE	246,042	186,346	09/25/2038
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				1,947,014	1,894,386	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000866-AA-9	ABPCI 2019-6A A1		1.A FE	28,995,740	29,000,000	08/09/2030
00100V-AG-5	ACIS 2014-4A C		1.F FE	5,000,430	4,989,069	05/01/2026
00452P-AG-2	ACIS 2015-6A B1		1.C FE	2,998,550	2,993,603	05/01/2027
00900L-AJ-3	AIMCO 2015-AA CR		1.D FE	4,944,946	5,000,000	01/15/2028
03789X-AD-0	DIN 2019-1A A21		2.B FE	205,380	186,504	06/05/2049
03836T-AE-0	APRES 2020-1A C		1.F FE	999,962	1,000,000	04/15/2028
04941V-AE-5	ATCLO 2018-9A B		1.C FE	22,883,858	23,100,000	04/20/2028
05363X-AQ-0	AVERY 2014-5A CR		1.B FE	3,979,810	4,000,000	07/17/2026
05492E-AG-8	BDS 2019-FL3 C		1.G FE	1,448,184	1,423,853	12/15/2035
05492Q-AE-6	BDS 2020-FL5 B		1.D FE	2,915,536	2,825,352	02/16/2037
05585J-AE-0	BSPRT 2018-FL3 B		1.D FE	8,005,250	8,000,000	03/15/2028
05585J-AG-5	BSPRT 2018-FL3 C		1.G FE	1,995,095	2,055,505	03/15/2028
05586A-AE-8	BSPRT 2018-FL4 B		1.D FE	9,365,660	9,686,462	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		1.G FE	11,430,205	11,572,999	09/17/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.G FE	2,948,048	3,000,000	05/09/2029
06761M-AA-5	BMM 2018-1A A1		1.A FE	9,017,797	9,000,000	01/15/2031
09626Q-BA-4	BLUEM 2014-2A A2R2		1.A FE	6,751,057	6,750,000	10/20/2030
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	1,824,686	1,785,916	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1.G FE	1,849,362	1,808,420	02/16/2037
12547U-AN-8	CIFC 2015-5A A2R		1.B FE	6,959,476	7,000,000	10/25/2027
12551P-AE-2	CIFC 2012-2RA B		1.F FE	2,958,389	3,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	6,923,656	7,060,000	04/24/2031
143109-AQ-9	CGMS 2016-4A BR		1.F FE	998,518	904,812	10/20/2027
14310D-AY-3	CGMS 2013-2A CR		1.F FE	992,707	895,708	01/18/2029
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	2,492,477	2,500,000	10/20/2031
14855J-AB-1	CLAST 2016-1 A		1.G FE	20,001,694	20,003,428	08/15/2041
14855J-AC-9	CLAST 2016-1 B		2.C FE	2,773,525	2,957,802	08/15/2041
14855L-AB-6	CLAST 2017-1 A		2.B FE	9,194,988	9,190,086	07/15/2042
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	9,919,336	10,000,000	10/15/2030
24823B-AL-4	DEN10 2013-1A A2LR		1.C FE	1,981,304	1,942,501	10/26/2027
24823D-AU-0	DEN11 2015-1A A2RR		1.C FE	4,502,348	4,550,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1.C FE	2,979,964	3,000,000	07/22/2030
27830T-AC-9	EATON 2014-1RA A2		1.A FE	9,502,570	9,500,000	07/15/2030
30069L-AG-3	XAN 2019-RS07 C		1.G FE	11,020,654	11,098,000	04/15/2036
30605Y-AB-7	FLCON 2017-1 A		1.G FE	13,385,564	13,259,760	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		2.C FE	4,689,513	4,806,587	02/15/2042
32010A-AC-2	NSCDN 2014-1A BR		1.A FE	6,934,804	6,950,000	01/25/2027
338422-AS-7	FLAGS 2014-8A BRR		1.C FE	5,004,564	4,910,846	01/16/2026
33842G-AG-2	FLAGS 2013-7A CR		1.A FE	673,872	673,993	01/20/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,988,416	3,000,000	07/10/2030
34961J-AC-8	FCO 2017-9A A1T		1.A FE	8,977,090	9,006,472	11/15/2029
34961J-AG-9	FCO 2017-9A B		1.C FE	12,920,718	12,973,263	11/15/2029
34961J-AJ-3	FCO 2017-9A C		1.G FE	8,500,028	8,500,000	11/15/2029
34961W-AC-9	FCO 2018-11A A1T		1.A FE	16,841,788	17,000,000	04/15/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,922,665	17,000,000	04/15/2031
36255C-AE-9	GPMT 2018-FL1 B		1.D FE	7,988,110	8,000,000	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C		1.G FE	5,457,734	5,500,000	12/19/2035
36259B-AE-7	GPMT 2019-FL2 B		1.D FE	999,334	985,881	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	3,995,452	3,929,446	02/22/2036
37476W-AA-4	GIBSL SN 2019-1		2.C PL	2,507,390	2,510,206	04/17/2056
38172X-AL-3	GOCAP 2013-16A BR		1.C FE	7,981,514	8,000,000	07/25/2029
38172X-AN-9	GOCAP 2013-16A CR		1.F FE	2,002,454	2,023,149	07/25/2029
38174T-AC-0	GOCAP 2016-33A AR		1.F FE	17,544,628	17,699,582	11/21/2028
38175B-AA-2	GOCAP 2018-36A A		1.A FE	40,747,329	41,000,000	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1.C FE	3,423,085	3,500,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	5,369,440	5,500,000	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	71,881,625	72,000,000	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	9,901,463	10,000,000	05/05/2030
38176L-AE-1	GCBSL 2018-39A B		1.C FE	3,961,771	4,000,000	10/20/2028
40536A-AE-6	HIA 2012-1A B		1.B FE	151,188	151,051	08/15/2023
44483B-AN-6	HULLS 2014-1A CR		1.E FE	1,647,945	1,650,000	10/18/2026
445579-AC-9	HUNTC 2018-FL2 AS		1.A FE	995,752	1,000,000	08/15/2028
445579-AJ-4	HUNTC 2018-FL2 D		2.C FE	751,078	750,000	08/15/2028
445608-AG-7	HUNTC 2017-FL1 C		1.G FE	5,892,805	5,922,555	08/15/2034
445608-AJ-1	HUNTC 2017-FL1 D		2.C FE	1,988,471	2,039,362	08/15/2034
46603B-AS-8	IVYH 9A CR		2.A FE	954,970	1,000,000	01/18/2030
46651N-AA-2	JOLAR 2019-1 A		2.A FE	873,778	827,204	04/15/2044
468367-AN-7	JAXM 2015-1A CR		1.D FE	992,943	1,000,000	04/15/2027
47047M-AQ-0	JTWN 2013-2A BR		1.F FE	5,865,790	6,000,000	04/22/2030
47048B-AP-5	JTWN 2015-7A BR		1.B FE	2,767,132	2,800,000	07/25/2027
48250R-BN-5	KKR 12 BR2		1.C FE	7,015,134	7,025,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.D FE	5,893,555	6,000,000	01/16/2028
48252K-AC-3	KKR 21 B		1.C FE	11,951,318	12,000,000	04/15/2031
482739-AH-2	KVK 2013-1A CR		1.F FE	5,074,968	5,033,852	01/15/2028
48273L-AC-6	KVK 2018-1A B		1.A FE	4,496,343	4,500,000	05/20/2029
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	2,997,005	2,648,199	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.G FE	7,194,786	7,251,700	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.D FE	12,516,423	12,540,740	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.G FE	7,990,110	8,055,871	05/15/2028
55282L-AE-6	MIF1 2019-FL2 B		1.D FE	2,001,437	1,816,323	12/25/2034
55316L-AC-0	MMCLO 2019-2A A2		1.C FE	16,175,515	16,200,000	04/15/2029
55818X-BA-0	MDPK 2015-16A BR		1.F FE	2,997,009	3,000,000	04/20/2026
56576Q-AQ-1	MCLO 2013-5A A2R		1.D FE	6,759,502	6,864,667	11/21/2027
56577A-AN-2	MCLO 2014-7A BR		1.F FE	7,355,011	7,400,000	10/28/2025
565780-AC-7	MACRE 2018-FL1 AS		1.A FE	4,996,059	5,000,000	06/15/2028
565780-AE-3	MACRE 2018-FL1 B		1.D FE	11,442,673	11,500,000	06/15/2028
565780-AG-8	MACRE 2018-FL1 C		1.G FE	2,480,614	2,505,748	06/15/2028
565780-AJ-2	MACRE 2018-FL1 D		2.C FE	1,491,995	1,500,000	06/15/2028
59801Q-AN-9	MIDO 2015-4A CR		1.F FE	8,370,493	8,500,000	04/15/2027
59802Q-AT-5	MIDO 2012-1A A2RR		1.C FE	6,299,508	6,300,000	01/15/2024
60909G-AG-5	MNCL0 2018-1A C		1.C FE	3,877,034	4,000,000	01/25/2028
610333-AU-0	MOCAP 2014-1A BR		1.A FE	5,482,384	5,500,000	10/22/2026
610333-AW-6	MOCAP 2014-1A CR		1.B FE	4,970,238	5,000,000	10/22/2026
62405C-AE-4	MIHAWK 2014-3A C		1.B FE	3,995,610	3,960,600	04/18/2025
62481W-AC-1	MP8 2015-2A BR		1.A FE	3,448,737	3,500,000	10/28/2027
62481W-AE-7	MP8 2015-2A CR		1.D FE	5,973,586	6,000,000	10/28/2027
64130T-AU-9	NEUB 2015-20A CR		1.D FE	9,206,821	9,250,000	01/15/2028
64131F-AG-2	NEUB 2016-23A BR		1.C FE	14,964,983	15,000,000	10/17/2027
65251P-AY-9	NSLP 2014-1A AR		1.A FE	58,380,603	58,699,257	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	4,937,666	5,000,000	04/25/2031
65251X-AQ-9	NSBKY 2016-1A BR		1.C FE	7,123,110	6,872,663	10/25/2028
65252A-AE-5	NWSTR 2017-1A BN		1.A FE	3,996,696	4,000,000	03/20/2027

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Asset page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
65252A-AG-0	NWSTR 2017-1A CN		1.D FE	3,993,312	4,000,000	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN		2.B FE	4,006,345	4,000,000	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	53,863,635	54,413,088	04/29/2030
66860C-AE-3	WOODS 2018-14BA B		1.C FE	3,504,057	3,030,631	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	8,915,791	9,000,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	3,985,564	4,000,000	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R		1.C FE	3,980,397	4,000,000	04/30/2027
67515U-AR-1	OCTR 2016-6A BR		1.B FE	4,230,021	4,225,000	07/15/2028
69122D-AA-7	OR 2019-1A A		1.A FE	4,004,199	4,000,000	05/20/2031
69700K-AC-7	PSTAT 2018-4A A2		1.A FE	5,004,373	5,000,000	11/15/2026
70163Q-AC-2	PARLI 2020-1A B		1.C FE	1,750,896	1,750,000	08/12/2030
75405R-AC-7	RPRO 2005-1A B		1.D FE	10,185,346	10,071,602	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.D FE	1,994,147	2,000,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.G FE	6,716,129	6,907,000	03/25/2034
75887N-AN-9	REGT6 2016-1A BR		1.A FE	3,997,281	4,000,000	07/20/2028
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	2,001,404	1,919,435	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.G FE	6,006,193	6,000,000	07/15/2038
81761T-AC-9	SERV 2020-1 A21I		2.C FE	1,232,190	1,000,000	01/30/2051
81881G-AE-8	SHACK 2014-6RA B		1.C FE	2,001,950	2,000,000	07/17/2028
81882E-AQ-5	SHACK 2015-8A BR		1.C FE	981,855	1,002,508	10/20/2027
854432-AD-3	STANI 2014-1A D		2.C FE	3,880,853	3,651,057	06/15/2025
85815C-AC-3	STCR 2018-1A B		1.C FE	4,837,112	5,000,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	25,391,681	25,880,000	04/21/2031
864662-AR-2	SUDSM 2013-1A CR		1.A FE	1,990,328	2,000,000	01/17/2026
87233G-AA-8	TCP 2016-1A A1ST		1.A FE	2,171,138	2,169,630	12/15/2028
87233G-AE-0	TCP 2016-1A A1J		1.A FE	5,970,548	6,000,000	12/15/2028
87233G-AG-5	TCP 2016-1A A2		1.C FE	2,996,006	3,000,000	12/15/2028
87249F-AE-4	TICP 2018-3R B		1.B FE	7,868,686	8,000,000	04/20/2028
87249F-AG-9	TICP 2018-3R C		1.E FE	4,230,114	4,250,000	04/20/2028
87249T-AG-9	TICP 2018-11A B		1.E FE	8,865,317	9,000,000	04/20/2028
87249X-AA-3	THLLS 2019-2A A1		1.A FE	6,972,372	7,000,000	10/17/2031
87250L-AA-5	THLLS 2019-1A A		1.A FE	12,956,094	13,000,000	04/15/2030
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	3,005,533	2,545,568	09/15/2034
88576P-AC-7	HENDR 2004-A A1		1.A FE	425,186	391,363	09/15/2045
92329X-AU-2	VENTR 2014-16A CRR		1.E FE	7,591,285	7,750,000	01/15/2029
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	17,808,010	18,000,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.D FE	8,017,896	8,125,000	04/15/2027
94949L-AN-0	WELF 2016-2A A2R		1.C FE	6,004,873	6,000,000	10/20/2028
979888-AE-4	WDMNT 2018-4A B		1.C FE	6,887,253	7,000,000	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	4,989,958	5,000,000	04/20/2032
BGH3K2-V7-4	ICON BRAND HLDS LLC 4.229 25JAN43		2.B FE	4,550,000	5,400,000	01/25/2043
BGH51Q-49-3	AVOLON 2017-1 LOANS		1.G PL	70,546,935	70,545,957	12/20/2024
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES		1.G PL	53,836,797	53,829,882	05/31/2025
BGH5C2-LR-5	AASET 2014-1 AR		1.F FE	38,813,626	38,804,650	01/15/2043
BGH5HU-84-4	YUMC 2018-1 LOAN		1.F PL	69,692,911	63,000,000	07/01/2048
BGH6MJ-62-7	BILB 3A B		1.F FE	4,706,294	4,269,744	05/20/2031
BGH6MJ-68-4	BILB 3A C		2.C FE	3,529,751	3,094,579	05/20/2031
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,307,781,922	1,305,100,694	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				1,934,879,927	1,953,217,990	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		1.C	4,955,053	2,372,178	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations				4,955,053	2,372,178	XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
40168P-AA-6	PDFNI 2016-A 1		1.G FE	13,974,424	13,801,707	04/12/2027
40168P-AB-4	PDFNI 2016-A 2		1.G FE	7,127,896	7,039,798	04/12/2027
40168P-AC-2	PDFNI 2016-A 3		1.G FE	6,096,225	6,020,879	04/12/2027
40168P-AD-0	PDFNI 2017-A 4		1.G FE	5,627,285	5,557,734	04/12/2027
40168P-AE-8	PDFNI 2017-A 5		1.G FE	7,030,780	6,943,883	04/12/2027
40168P-AH-1	PDFNI 2016-B 1		2.C FE	5,484,037	5,373,831	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		2.C FE	2,742,020	2,686,917	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		2.C FE	2,742,019	2,686,916	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		2.C FE	2,742,018	2,686,915	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		2.C FE	3,802,111	3,725,704	04/12/2027
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,505,380	18,500,000	01/15/2031
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities				75,874,196	75,024,284	XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates				80,829,249	77,396,462	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		2.B FE	233,914	233,890	05/17/2021
BGH3AT-5V-2	ASSOCIATED PARTNERS DWIP LOAN		2.A FE	13,634,846	13,382,609	10/12/2023
BGH4PR-KZ-2	PET HOLDINGS ULC 1L TL		2.C PL	6,766,898	6,916,632	06/23/2022
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED		2.C PL	566,824	581,358	07/05/2022
BGH5JM-4V-1	APTUS CORPORATION 1L TL		2.A PL	3,968,692	3,996,356	10/02/2021
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		2.C FE	19,789	19,408	04/28/2023
6199999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				25,190,963	25,130,253	XXX
6299999 - Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans				25,190,963	25,130,253	XXX
6399999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				801,960,405	819,444,284	XXX
6499999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				153,533,979	151,866,608	XXX
6599999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities				1,947,014	1,894,386	XXX
6699999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				1,384,641,368	1,381,201,721	XXX
6999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				25,190,963	25,130,253	XXX
7099999 - Bonds - Total Bonds - Subtotals - Total Bonds				2,367,273,728	2,379,537,252	XXX
9999999 Totals				2,367,273,728	2,379,537,252	XXX

General Interrogatories:

1. Total activity for the year to date.....Fair Value \$.....247,799,028 Book/Adjusted Carrying Value \$.....281,524,519
 2. Average balance for the year to date.....Fair Value \$.....2,243,374,214 Book/Adjusted Carrying Value \$.....2,238,774,992

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 & Accrued	9 Amount Received During Year
NONE								
9999999 Total Cash Equivalents						0	0	0