



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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 (Street and Number) West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Daniel E Edsen (Name) 515-440-5500 (Area Code) (Telephone Number) (Extension) 877-586-0249 (FAX Number)

DEESEN@SFGMEMBERS.COM (E-mail Address)

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>	<u>John David Melvin #</u>	<u>SVP, Chief Investment Officer</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
President & Chief Operating Officer

Brian Darrel Hansen
SVP, General Counsel & Secretary

David Christopher Attaway
VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 10 day of Nov, 2021



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

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

Debra Kay Neff

STATEMENT AS OF SEPTEMBER 30, 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	28,515,665,696		28,515,665,696	26,903,233,050
2. Stocks:				
2.1 Preferred stocks	644,400,165		644,400,165	436,783,570
2.2 Common stocks	288,462,326		288,462,326	202,390,771
3. Mortgage loans on real estate:				
3.1 First liens	2,126,664,587		2,126,664,587	2,307,960,842
3.2 Other than first liens	14,434,852		14,434,852	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 (\$236,502,898), cash equivalents (\$0) and short-term investments (\$84,303,939)	320,806,837		320,806,837	429,739,861
6. Contract loans (including \$ premium notes)	119,329,612	821,517	118,508,095	125,397,620
7. Derivatives	316,914,267		316,914,267	309,265,196
8. Other invested assets	1,642,338,542	173,982	1,642,164,560	977,927,241
9. Receivables for securities	102,776,003		102,776,003	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)	34,091,792,888	995,499	34,090,797,389	31,720,200,870
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	311,727,842		311,727,842	253,626,549
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,970,728	25,034,720	11,936,008	12,227,861
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	74,431,729		74,431,729	60,223,215
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	26,363,488	2,969,042	23,394,446	18,807,805
16.2 Funds held by or deposited with reinsured companies	5,394,375		5,394,375	2,939,544
16.3 Other amounts receivable under reinsurance contracts	11,064,319		11,064,319	82,450,283
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	70,698,544		70,698,544	63,421,724
18.2 Net deferred tax asset	239,329,828	62,527,092	176,802,736	177,781,311
19. Guaranty funds receivable or on deposit	557,920		557,920	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	105,851		105,851	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	496,789	496,789	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	34,868,934,302	92,023,142	34,776,911,160	32,392,291,562
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	34,868,934,302	92,023,142	34,776,911,160	32,392,291,562
DETAILS OF WRITE-INS				
1101.			0	0
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	445,345	445,345	0	0
2502. Leasehold improvements	51,445	51,445	0	0
2503.	0		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)	496,789	496,789	0	0

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$25,598,277,310 less \$included in Line 6.3 (including \$ Modco Reserve)	25,598,277,310	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)	269,090,401	262,638,817
4. Contract claims:		
4.1 Life	146,227,888	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	2,805,720	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 \$39,046,748 ceded.....	39,046,748	23,332,285
9.4 Interest Maintenance Reserve	21,690,308	4,181,728
10. Commissions to agents due or accrued-life and annuity contracts \$2,011,039 , accident and health \$ and deposit-type contract funds \$	2,011,039	2,322,318
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	10,671,418	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	7,951,823	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	232,204	213,026
17. Amounts withheld or retained by reporting entity as agent or trustee	629,920	732,647
18. Amounts held for agents' account, including \$1,415,483 agents' credit balances	1,415,483	2,720,873
19. Remittances and items not allocated	114,184,759	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 \$1,898,630	1,898,630	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	351,969,779	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 (\$824,593,609) reinsurers.....	824,593,609	740,441,120
24.04 Payable to parent, subsidiaries and affiliates	12,219,212	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	1,063,176,295	986,025,471
24.08 Derivatives	97,316,434	129,369,566
24.09 Payable for securities	189,393,700	42,516,440
24.10 Payable for securities lending.....	2,489,500,365	2,119,470,360
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	1,764,669,805	1,762,134,385
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,009,410,917	30,807,609,447
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	33,009,410,917	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)	819,509,112	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)	1,765,000,243	1,582,182,115
38. Totals of Lines 29, 30 and 37	1,767,500,243	1,584,682,115
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	34,776,911,160	32,392,291,562
DETAILS OF WRITE-INS		
2501. FHLB advances.....	1,526,357,000	1,526,357,000
2502. Derivative collateral liability.....	217,891,551	215,811,151
2503. Abandoned property.....	15,819,555	14,888,921
2598. Summary of remaining write-ins for Line 25 from overflow page	4,601,699	5,077,313
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,764,669,805	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

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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	2,229,106,216	2,636,635,852	2,545,346,030
2. Considerations for supplementary contracts with life contingencies	4,161,584	3,808,713	4,926,140
3. Net investment income	1,385,860,227	932,585,894	1,302,611,653
4. Amortization of Interest Maintenance Reserve (IMR)	4,318,092	4,905,465	5,233,659
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	44,806,631	30,252,648	78,400,314
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	38,570,835	15,367,721	56,023,612
9. Totals (Lines 1 to 8.3)	3,706,823,584	3,623,556,293	3,992,541,408
10. Death benefits	182,492,838	176,040,492	238,565,712
11. Matured endowments (excluding guaranteed annual pure endowments)	65,437	55,481	77,363
12. Annuity benefits	255,874,836	258,472,074	359,002,290
13. Disability benefits and benefits under accident and health contracts	757,767	827,129	1,072,638
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,150,036,402	963,037,180	1,281,640,008
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,272,106	8,736,171	11,766,009
18. Payments on supplementary contracts with life contingencies	4,953,357	5,167,358	6,875,741
19. Increase in aggregate reserves for life and accident and health contracts	1,407,904,880	1,801,943,725	1,528,792,873
20. Totals (Lines 10 to 19)	3,009,357,623	3,214,279,610	3,427,792,633
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	234,900,069	220,038,826	301,993,695
22. Commissions and expense allowances on reinsurance assumed	58,016	80,692	119,393
23. General insurance expenses and fraternal expenses	128,583,426	116,294,931	160,043,104
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,678,952	17,105,491	22,696,920
25. Increase in loading on deferred and uncollected premiums	(901,220)	9,978,614	5,323,291
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	63,213,520	24,747,243	33,330,420
28. Totals (Lines 20 to 27)	3,457,890,387	3,602,525,409	3,951,299,456
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	248,933,197	21,030,884	41,241,951
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	248,933,197	21,030,884	41,241,951
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	34,394,759	7,068,288	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)	214,538,438	13,962,596	31,777,495
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,526,395 (excluding taxes of \$ 5,802,027 transferred to the IMR)	21,587,542	(73,665,775)	(75,440,325)
35. Net income (Line 33 plus Line 34)	236,125,980	(59,703,179)	(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)	236,125,980	(59,703,179)	(43,662,830)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 10,927,335	41,613,686	(21,598,037)	(12,138,616)
39. Change in net unrealized foreign exchange capital gain (loss)	(506,094)	469,736	1,320,493
40. Change in net deferred income tax	11,399,342	44,447,889	22,197,063
41. Change in nonadmitted assets	(14,048,896)	(61,537,075)	(33,170,493)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	(438,068)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(79,485,090)	4,520,021	(25,977,140)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(12,280,799)	(6,793,545)	136,807,963
52. Dividends to stockholders	0	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)	182,818,128	(100,194,189)	44,938,371
55. Capital and surplus as of statement date (Lines 36 + 54)	1,767,500,243	1,439,549,555	1,584,682,115
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	35,609,331	15,307,455	52,161,439
08.302. Miscellaneous income	3,141,020	35,156	3,884,769
08.303. Foreign exchange gain (loss)	(179,516)	25,110	(22,596)
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)	38,570,835	15,367,721	56,023,612
2701. Funds withheld coinsurance-ceded	63,213,520	24,747,243	33,330,420
2702.	0	0	0
2703.	0	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)	63,213,520	24,747,243	33,330,420
5301.	0	0	0
5302.	0	0	0
5303.	0	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

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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.....	2,207,385,630	2,645,859,065	2,549,260,814
2. Net investment income	1,267,573,803	827,646,899	1,201,658,910
3. Miscellaneous income	140,027,800	31,358,877	245,036,154
4. Total (Lines 1 to 3)	3,614,987,233	3,504,864,840	3,995,955,878
5. Benefit and loss related payments	1,619,118,287	1,395,242,234	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	452,649,223	388,286,337	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).....	52,000,000	7,000,000	10,000,000
10. Total (Lines 5 through 9)	2,123,767,510	1,790,528,570	2,425,940,051
11. Net cash from operations (Line 4 minus Line 10)	1,491,219,723	1,714,336,270	1,570,015,827
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,749,893,393	3,705,458,623	4,462,922,046
12.2 Stocks	102,475,538	28,882,760	51,149,361
12.3 Mortgage loans	207,613,500	76,686,054	110,364,742
12.4 Real estate	0	0	0
12.5 Other invested assets	140,676,632	103,800,786	120,061,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	146,877,260	51,393,493	1,054,896
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,347,536,323	3,966,221,717	4,745,552,805
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,580,601,726	5,579,810,506	6,657,037,541
13.2 Stocks	386,632,592	180,590,635	371,192,594
13.3 Mortgage loans	15,252,098	75,258,404	90,492,401
13.4 Real estate	0	0	0
13.5 Other invested assets	436,678,436	213,384,329	266,206,173
13.6 Miscellaneous applications	108,214,333	83,398,808	98,660,278
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,527,379,185	6,132,442,681	7,483,588,986
14. Net increase (or decrease) in contract loans and premium notes	(6,795,664)	7,892,174	8,098,702
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,173,047,198)	(2,174,113,138)	(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	2,143,142	8,047,750	8,988,211
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	570,751,309	375,083,727	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).....	572,894,452	383,131,478	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)	(108,933,024)	(76,645,391)	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)	320,806,837	260,523,605	429,739,861

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

20.0001. Capitalized interest (operating).....	(25,374,394)	(28,478,714)	(40,989,427)
20.0002. Capitalized interest (investing).....	25,374,394	28,478,714	40,989,427

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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	703,655,653	593,969,109	813,399,623
3. Ordinary individual annuities	1,801,878,026	2,237,711,657	2,947,552,048
4. Credit life (group and individual) .....	.0	.0	.0
5. Group life insurance	15,986,984	16,934,896	20,041,674
6. Group annuities	12,745,039	18,791,273	22,599,417
7. A & H - group .....	.0	302	528
8. A & H - credit (group and individual) .....	.0	.0	.0
9. A & H - other .....	.0	6,665	7,150
10. Aggregate of all other lines of business .....	.0	.0	.0
11. Subtotal (Lines 1 through 10)	2,534,265,702	2,867,413,903	3,803,600,439
12. Fraternal (Fraternal Benefit Societies Only).....		.0	.0
13. Subtotal (Lines 11 through 12).....	2,534,265,702	2,867,413,903	3,803,600,439
14. Deposit-type contracts.....	12,088,492	29,334,487	34,369,008
15. Total (Lines 13 and 14)	2,546,354,194	2,896,748,391	3,837,969,447
DETAILS OF WRITE-INS			
1001. ....		.0	
1002. ....		.0	
1003. ....		.0	
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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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 nine months ended September 30, 2021 by \$120,331,330 and the cumulative effect on Capital and Surplus at September 30, 2021 was a decrease of \$45,578,881. 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 September 30, 2021 is \$73,165,546 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 \$118,744,337 would have been established as of September 30, 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 nine months ended September 30, 2021 and there was no cumulative impact on the Company's Capital and Surplus at September 30, 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 (6) 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 nine months ended September 30, 2021 by \$402,571 and the cumulative effect on Capital and Surplus at September 30, 2021 was an increase of \$53,418,733. 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) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 236,125,980	\$ (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	\$ 120,331,330	\$ (26,137,855)
Deferral of 2012 annuity mortality table	51, 00	4	19	\$ 402,571	\$ 2,145,544
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 115,392,079	\$ (19,670,519)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,767,500,243	\$ 1,584,682,115
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86, 51, 00	2	7	\$ (45,578,881)	\$ (165,910,212)
Deferral of 2012 annuity mortality table	51, 00	3	1	\$ 53,418,733	\$ 53,016,161
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,759,660,391	\$ 1,697,576,166

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

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 as of the statement date.

D. Going Concern

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

(1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.

(2) The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of the statement date.

	(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	\$	\$	\$	\$ 0
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	\$	\$	\$	\$ 0
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	\$ 5,549,395	\$	\$ 1,374,799	\$ 4,174,596
f. Total 2 nd Quarter	\$ 5,549,395	\$ 0	\$ 1,374,799	\$ 4,174,596
OTTI recognized 3 rd Quarter				
g. Intent to sell	\$	\$	\$	\$ 0
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	\$ 18,619,092	\$	\$ 2,123,891	\$ 16,495,201
i. Total 3 rd Quarter	\$ 18,619,092	\$ 0	\$ 2,123,891	\$ 16,495,201
OTTI recognized 4 th Quarter				
j. Intent to sell	\$	\$	\$	\$ 0
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	\$	\$	\$	\$ 0
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual Aggregate Total		\$ 16,542	\$ 4,029,947	

(3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of the statement date.

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
BGH3LP-5T-3	2,723,089	2,175,291	547,798	2,175,291	2,175,292	03/31/2021
BGH3LP-5T-3	1,152,301	736,429	415,872	736,429	757,614	06/30/2021
BGH5C2-LS-3	4,397,094	3,438,167	958,927	3,438,167	3,438,167	06/30/2021
3137B7-N2-1	471,818	465,775	6,043	465,775	465,775	09/30/2021
3137BF-XU-0	2,460,522	2,441,306	19,216	2,441,306	2,448,736	09/30/2021
17321J-AJ-3	125,020	119,024	5,996	119,024	113,188	09/30/2021
12635X-AA-3	3,953,649	3,826,083	127,566	3,826,083	3,826,083	09/30/2021
36173M-AA-4	4,694,330	3,826,083	868,247	3,826,083	3,826,083	09/30/2021
36173M-AB-2	6,913,754	5,816,930	1,096,824	5,816,930	5,816,930	09/30/2021
Total	XXX	XXX	\$ 4,046,489	XXX	XXX	XXX

(4) The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	5,066,230
	2. 12 Months or Longer	\$	32,766,979
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	596,700,124
	2. 12 Months or Longer	\$	1,456,718,591

(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 aircraft) 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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

- (2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	
b. Tri-Party (YES/NO)	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. Overnight	250,000,000	167,367,000	125,000,000	
3. 2 Days to 1 Week	250,000,000	167,367,000	125,000,000	
4. > 1 Week to 1 Month	150,000,000	297,367,000	220,000,000	
5. > 1 Month to 3 Months	227,367,000	343,867,000	70,000,000	
6. > 3 Months to 1 Year	343,867,000	274,000,000	518,602,365	
7. > 1 Year	1,875,603,365	1,898,970,364	1,950,470,364	
b. Ending Balance				
1. Open – No Maturity	2,791,075	2,791,075		
2. Overnight		40,000,000		
3. 2 Days to 1 Week		116,500,000	220,000,000	
4. > 1 Week to 1 Month	145,000,000			
5. > 1 Month to 3 Months	227,367,000			
6. > 3 Months to 1 Year	161,500,000	274,000,000	518,602,365	
7. > 1 Year	1,830,603,360	1,898,970,360	1,750,898,000	

- (4) Not applicable.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,469,921,833	2,455,260,401	2,567,947,112	
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,428,910,838	2,455,260,401	2,567,947,112	

- (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		1,002,544,452	273,600,898	
b. Bonds – FV		1,111,443,123	305,543,275	
c. LB & SS – BACV		1,022,262,603		
d. LB & SS – FV		1,150,960,714		
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	0	2,024,807,055	273,600,898	0
q. Total Assets – FV	0	2,262,403,837	305,543,275	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV		0		
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	0	0	0	0
q. Total Assets – FV	0	0	0	0
p=a+c+e+g+h+j+l+n		q=b+d+f+g+i+k+m+o		

- (7) Collateral Received – Secured Borrowing

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	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,099,628,440	3,151,729,439	3,011,863,804	
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,367,261,435	2,332,261,435	2,489,500,365	
2. Securities (FV)				
(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation				
ENDING BALANCE				
	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	2,489,500,365			
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)	2,489,500,365	0	0	0
ENDING BALANCE				
	5	6	7	8
	NAIC 4	NAIC 5	NAIC 6	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)	0	0	0	0
(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity				
			FAIR VALUE	
a. Overnight and Continuous			0	
b. 30 Days or Less			220,000,000	
c. 31 to 90 Days				
d. > 90 Days			2,269,500,365	
(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity				
		AMORTIZED COST	FAIR VALUE	
a. 30 Days or Less				
b. 31 to 60 Days				
c. 61 to 90 Days				
d. 91 to 120 Days				
e. 121 to 180 Days				
f. 181 to 365 Days		233,914	233,914	
g. 1 to 2 Years				
h. 2 to 3 Years		21,384,224	21,843,345	
i. > 3 Years		2,451,316,642	2,467,378,018	
(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	3,151,729,439	3,011,863,804	
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,367,261,435	2,332,261,435	2,489,500,365	
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)				

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Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements	2,298,407,953				2,298,407,953	2,029,510,498	268,897,455
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
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					0	0	0
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	44,949,658	0	0	0	44,949,658	37,248,095	7,701,563
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets	\$ 3,941,921,992	\$ 0	\$ 0	\$ 0	\$ 3,941,921,992	\$ 4,234,993,178	\$ (293,071,186)

(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)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		2,298,407,953	6.6	6.6
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
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		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		1,526,357,000	4.4	4.4
m. Pledged as collateral not captured in other categories		44,949,658	0.1	0.1
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets	\$ 0	\$ 3,941,921,992	11.3 %	11.3 %

(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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Dynamic Hedge Collateral	\$ 44,949,658	\$	\$	\$	\$ 44,949,658	\$ 37,248,095	\$ 7,701,563	\$ 44,949,658	0.1 %	0.1 %
Total (c)	\$ 44,949,658	\$ 0	\$ 0	\$ 0	\$ 44,949,658	\$ 37,248,095	\$ 7,701,563	\$ 44,949,658	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) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	19	22	\$ 53,499,966	\$ 83,669,759	\$ 52,914,306	\$ 84,400,364
(2) LB&SS – AC		0		0		0
(3) Preferred Stock – AC		0		0		0
(4) Preferred Stock – FV		0		0		0
(5) Total (1+2+3+4)	19	22	\$ 53,499,966	\$ 83,669,759	\$ 52,914,306	\$ 84,400,364

AC – Amortized Cost

FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs

(2) Aggregate Amount of Investment Income

General Account

Separate Account

36

31,893,502

R. Reporting Entity's Share of Cash Pool by Asset type.

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

No change.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

(1) At September 30, 2021, the financial options exposure was \$218,826,471 and the financial futures exposure was \$4,945,176. The Company had no exposure change for interest rate floors or foreign currency forwards.

B. Derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees

Not applicable to the Company.

9. Income Taxes

No material change.

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

A. No change.

B. The Company did not pay any dividends to the parent company, Sammons Financial Group, Inc. ("SFG") during the period ended September 30, 2021. In 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, matures on December 19, 2021, and can be prepaid at any time. On June 30, 2021 a principal payment of \$14,525,000 was made by the Company to SFG, bringing the remaining principal balance to \$131,677,800. On September 30, 2021, a principal payment of \$131,677,800 was made by the Company to SFG, bringing the remaining principal balance on the loan to \$0 as of the statement date. The Company paid interest of \$623,756 to SFG during the period ended September 30, 2021.

C. Transactions with related party who are not reported on Schedule Y

No change.

D. No change.

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. All SCA Investments

No change.

N. Investment in Insurance SCAs

No change.

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O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. The Company's intercompany debt is discussed in Note 10B.

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 \$1,881,042,997. 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	0		
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,881,042,997	XXX	XXX

	1 Total 2+3	2 General Account	3 Separate Accounts
2. Prior Year-end			
(a) Membership Stock— Class A	10,000,000	10,000,000	0
(b) Membership Stock— Class B	0	0	0
(c) Activity Stock	61,054,300	61,054,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,882,104,659	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B	0					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(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)	2,231,925,462	2,072,181,157	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,231,925,462	2,072,181,157	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

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

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)	2,384,762,225	2,215,689,279	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,384,762,225	2,215,689,279	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	0			XXX
(b) Funding Agreements	0			XXX
(c) Other	1,526,357,000	1,526,357,000		
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000	0	0

2. Prior Year-end

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0	0	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	1,526,357,000	1,526,357,000	0	XXX
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	0		
2. Funding Agreements	0		
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	0

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	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 the statement date.
- 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 the statement date, the Company had a \$29,191,671 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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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 and 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 the statement date 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 & miscellaneous	\$	\$	\$ 1,478,406	\$	\$ 1,478,406
Preferred stocks		\$ 137,725,665		\$	\$ 137,725,665
Common stocks - unaffiliated	\$ 213,783,671	\$ 71,054,300	\$ 3,624,354	\$	\$ 288,462,325
Derivatives - interest rate contracts		\$ 1,663,476		\$	\$ 1,663,476
Derivatives - foreign exchange contracts		\$ 1,558,187		\$	\$ 1,558,187
Derivatives - futures	\$ 4,945,176			\$	\$ 4,945,176
Total assets at fair value/NAV	\$ 218,728,847	\$ 212,001,628	\$ 5,102,760	\$ 0	\$ 435,833,235
b. Liabilities at fair value					
Derivatives - foreign exchange contracts		\$ (1,694)		\$	\$ (1,694)
Total liabilities at fair value	\$ 218,728,847	\$ 212,001,628	\$ 5,102,760	\$ 0	\$ 435,833,235

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

Description	Beginning Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets:										
Bonds - industrial & misc	1,417,916				89,748			29,258		1,478,406
Common stocks - unaffiliated	3,070,805	139			553,410					3,624,354
Total Assets	4,488,721	139	0	0	643,158	0	0	29,258	0	5,102,760

(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.

(5) Not applicable.

B. Not applicable.

C.

The carrying value and estimated fair value of the Company's financial instruments as of the statement date are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 30,924,536,961	\$ 28,515,665,696	\$	\$ 27,747,508,115	\$ 3,177,028,846	\$	\$
Preferred stocks	\$ 674,476,605	\$ 644,400,165	\$	\$ 674,476,605	\$	\$	\$
Common stocks	\$ 288,462,326	\$ 288,462,326	\$ 213,783,672	\$ 71,054,300	\$ 3,624,354	\$	\$
Mortgage loans	\$ 2,146,905,232	\$ 2,141,099,439	\$	\$ 2,146,905,232	\$	\$	\$
Cash and short terms	\$ 320,844,749	\$ 320,806,837	\$ 236,502,898	\$ 6,098,580	\$ 78,243,271	\$	\$
Contract loans	\$ 118,508,095	\$ 118,508,095	\$	\$ 118,508,095	\$	\$	\$
Derivative instruments	\$ 824,975,511	\$ 316,914,267	\$ 4,945,176	\$ 820,030,335	\$	\$	\$
Other invested assets	\$ 899,225,554	\$ 833,049,594	\$	\$ 569,023,613	\$ 330,201,941	\$	\$
Liabilities for future policy benefits (b)	\$ 275,686,365	\$ 269,090,401	\$	\$	\$ 275,686,365	\$	\$
Repurchase agreements, FHLB advances and collateral on derivative instruments	\$ 4,251,589,712	\$ 4,233,748,915	\$ 217,891,551	\$ 4,033,698,161	\$	\$	\$
Derivative instruments	\$ 274,729,652	\$ 97,316,434	\$	\$ 274,729,652	\$	\$	\$

D. Not Practicable to Estimate Fair Value

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Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 25,456,460			(a) This represents the remaining amortized amount of Tax Credits and a defeased commercial mortgage as of 09/30/2021. There is no fair value available as an active

E. Not applicable.

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 Transferable and Non-transferable 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

The Company is not aware of any recognized event occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is November 11, 2021.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E. Reinsurance of Variable Annuity Contracts

No change.

F. Reinsurance Certificates with an Affiliated Captive Reinsurer

No change.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/XXXX 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 expense during the reported year.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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 Contract 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.

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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 (16), new entity formed or acquired (11), change in ownership (7)
- 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.....	Santa Monica, CA.....				YES.....
GSA, LLC.....	New York, NY.....				YES.....
Guggenheim Corporate Funding, LLC.....	New York, NY.....				YES.....
Beacon Capital Management, Inc.....	Dayton, OH.....				YES.....

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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:\$23,539,539

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		2
	Prior Year-End Book/Adjusted Carrying Value		Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 346,551,331		\$ 275,786,214
14.22 Preferred Stock	\$		\$
14.23 Common Stock	\$		\$
14.24 Short-Term Investments	\$		\$
14.25 Mortgage Loans on Real Estate	\$		\$
14.26 All Other	\$ 323,715,698		\$ 385,139,503
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 670,267,029		\$ 660,925,717
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	\$ 2,489,455,276
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ 2,472,934,780
16.3 Total payable for securities lending reported on the liability page	\$ 2,489,500,365

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?.....

Yes No

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?.....

Yes No

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]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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	\$ 2,141,099,439
1.14	Total Mortgages in Good Standing	\$ 2,141,099,439
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)	\$ 2,141,099,439
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 SEPTEMBER 30, 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	5,016,617	19,116,365			24,132,982	0
2. Alaska	AK	L	507,699	1,193,245			1,700,943	0
3. Arizona	AZ	L	19,303,941	106,610,168			125,914,109	253,284
4. Arkansas	AR	L	12,755,387	6,825,617			19,581,004	69,205
5. California	CA	L	83,306,434	164,536,945			247,843,379	501,044
6. Colorado	CO	L	13,497,231	97,451,876			110,949,107	29,945
7. Connecticut	CT	L	7,947,308	15,356,125			23,303,433	79,468
8. Delaware	DE	L	6,947,305	10,120,778			17,068,082	123,105
9. District of Columbia	DC	L	588,580	3,427,844			4,016,424	0
10. Florida	FL	L	49,643,050	148,679,770			198,322,820	58,015
11. Georgia	GA	L	22,451,923	106,826,278			129,278,201	50,000
12. Hawaii	HI	L	7,349,921	16,535,208			23,885,128	225,893
13. Idaho	ID	L	4,257,742	7,530,809			11,788,552	0
14. Illinois	IL	L	38,530,123	52,588,167			91,118,290	66,645
15. Indiana	IN	L	18,238,515	43,630,763			61,869,278	69,845
16. Iowa	IA	L	11,729,360	13,117,644			24,847,004	326,365
17. Kansas	KS	L	8,128,631	38,406,588			46,535,218	0
18. Kentucky	KY	L	7,566,717	10,496,610			18,063,327	222,081
19. Louisiana	LA	L	7,078,457	24,232,116			31,310,573	135,996
20. Maine	ME	L	2,248,519	4,823,704			7,072,223	0
21. Maryland	MD	L	10,872,328	46,698,658			57,570,986	61,851
22. Massachusetts	MA	L	12,789,806	27,916,415			40,706,221	0
23. Michigan	MI	L	24,399,890	69,186,592			93,586,482	140,904
24. Minnesota	MN	L	18,346,194	15,069,821			33,416,015	0
25. Mississippi	MS	L	2,595,540	9,271,346			11,866,886	0
26. Missouri	MO	L	14,037,265	27,796,048			41,833,312	0
27. Montana	MT	L	1,949,315	5,036,416			6,985,730	0
28. Nebraska	NE	L	4,949,207	5,917,542			10,866,749	0
29. Nevada	NV	L	6,061,482	5,597,448			11,658,930	0
30. New Hampshire	NH	L	3,712,174	14,483,707			18,195,881	138,487
31. New Jersey	NJ	L	22,509,497	55,637,812			78,147,309	0
32. New Mexico	NM	L	2,239,734	5,463,869			7,703,603	134,257
33. New York	NY	N	0	0			0	0
34. North Carolina	NC	L	22,495,175	83,281,196			105,776,371	32,339
35. North Dakota	ND	L	3,815,510	4,290,587			8,106,096	0
36. Ohio	OH	L	22,786,284	67,940,692			90,726,977	101,632
37. Oklahoma	OK	L	5,069,944	15,333,261			20,403,204	0
38. Oregon	OR	L	9,980,416	8,475,619			18,456,035	42,000
39. Pennsylvania	PA	L	25,734,921	101,918,772			127,653,693	2,256,179
40. Rhode Island	RI	L	1,229,765	6,792,048			8,021,813	0
41. South Carolina	SC	L	11,305,951	20,829,328			32,135,279	51,885
42. South Dakota	SD	L	17,576,148	3,445,525			21,021,673	0
43. Tennessee	TN	L	15,967,851	54,815,251			70,783,103	134,662
44. Texas	TX	L	57,209,493	99,526,146			156,735,639	629,297
45. Utah	UT	L	22,277,197	10,853,519			33,130,716	0
46. Vermont	VT	L	1,853,566	843,613			2,697,180	0
47. Virginia	VA	L	14,451,633	48,172,882			62,624,515	6,038,614
48. Washington	WA	L	17,791,014	45,649,158			63,440,172	0
49. West Virginia	WV	L	1,232,485	5,996,446			7,228,931	0
50. Wisconsin	WI	L	15,178,142	55,223,321			70,401,464	83,632
51. Wyoming	WY	L	727,710	1,637,787			2,365,497	31,861
52. American Samoa	AS	N	0	0			0	0
53. Guam	GU	N	1,137	0			1,137	0
54. Puerto Rico	PR	L	68,246	0			68,246	0
55. US Virgin Islands	VI	N	31,945	7,000			38,945	0
56. Northern Mariana Islands	MP	N	5,382	0			5,382	0
57. Canada	CAN	N	4,219	3,218			7,437	0
58. Aggregate Other Alien	OT	XXX	871,321	5,400	0	0	876,721	0
59. Subtotal	XXX		719,221,343	1,814,623,065	0	0	2,533,844,408	12,088,492
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		421,294				421,294	
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		719,642,637	1,814,623,065	0	0	2,534,265,702	12,088,492
96. Plus Reinsurance Assumed	XXX		4,684,076	17,337,426			22,021,502	
97. Totals (All Business)	XXX		724,326,713	1,831,960,491	0	0	2,556,287,203	12,088,492
98. Less Reinsurance Ceded	XXX		325,178,663	15,037,404			340,216,067	
99. Totals (All Business) less Reinsurance Ceded	XXX		399,148,050	1,816,923,087	0	0	2,216,071,137	12,088,492
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		871,321	5,400			876,721	
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		871,321	5,400	0	0	876,721	0
9401.	XXX						0	
9402.	XXX						0	
9403.	XXX						0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	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

STATEMENT AS OF September 30, 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 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				
Beacon Capital Management, Inc.				
SFG Bermuda Ltd.				
Sammons Industrial, Inc.				
Alternative Fuel Solutions, Inc.				
H2 Fuels, Inc.				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Equipment, Inc.				

STATEMENT AS OF September 30, 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
<ul style="list-style-type: none"> Controladora Briggs de Mexico, S. de R.L. de C.V. 				
<ul style="list-style-type: none"> Forklift Operations de Mexico, S.A. de C.V. 				
<ul style="list-style-type: none"> Mexcolift Servicios de Personnel, S. de R.L. de C.V. 				
<ul style="list-style-type: none"> Montacargas Yale de Mexico, S.A. de C.V. 				
<ul style="list-style-type: none"> Briggs Equipment, S.A. de C.V. 				
<ul style="list-style-type: none"> Briggs Equipment Mexico, Inc. 				
<ul style="list-style-type: none"> Controladora Briggs de Mexico S. de R.L. de C.V. 				
<ul style="list-style-type: none"> Forklift Operations de Mexico, S.A. de C.V. 				
<ul style="list-style-type: none"> Mexcolift Servicios de Personnel, S. de R.L. de C.V. 				
<ul style="list-style-type: none"> Montacargas Yale de Mexico, S.A. de C.V. 				
<ul style="list-style-type: none"> Briggs Equipment, S.A. de C.V. 				
<ul style="list-style-type: none"> SitePro Rentals, Inc. 				
<ul style="list-style-type: none"> Briggs UK Holdings, Inc. 				
<ul style="list-style-type: none"> Briggs Equipment UK Limited 				
<ul style="list-style-type: none"> J.B. Plant Hire (Dungannon) Limited 				
<ul style="list-style-type: none"> J.B. Plant Hire Limited 				
<ul style="list-style-type: none"> Hitec Lift Trucks Limited 				
<ul style="list-style-type: none"> BE Finance Limited 				
<ul style="list-style-type: none"> Briggs Equipment Ireland Limited 				
<ul style="list-style-type: none"> Bannagroe Limited 				
<ul style="list-style-type: none"> Laois Hire Services Limited 				
<ul style="list-style-type: none"> Balloo Hire Limited 				
<ul style="list-style-type: none"> Balloo Hire Centre Limited 				
<ul style="list-style-type: none"> Northern Forklift (Scotland) Limited 				
<ul style="list-style-type: none"> Hiremech Holdings Limited 				
<ul style="list-style-type: none"> Hiremech Limited 				
<ul style="list-style-type: none"> AmeyBriggs Services Holding Limited 				
<ul style="list-style-type: none"> AmeyBriggs Services Limited 				
<ul style="list-style-type: none"> AmeyBriggs Asset Holdings Limited 				

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STATEMENT AS OF September 30, 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
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				

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STATEMENT AS OF September 30, 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 Stewart Creek Ranch, LLC				
| Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
| Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
| Wooden Rifle Grazing Association, LLC				
Sammons Infrastructure, Inc.				
| 550 Capital, Inc.				
| 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				

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STATEMENT AS OF September 30, 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; width: 100%;"> <div style="width: 40%;"> <p>Heelstone Energy II, LLC</p> <ul style="list-style-type: none"> ABV Holdings, LLC Albemarle Solar Center, LLC Broadway Solar Center, LLC Van Slyke Solar Center, LLC <p>Heelstone Energy III, LLC</p> <ul style="list-style-type: none"> SRK Holdings, LLC Kenansville Solar Farm, LLC Red Hill Solar Center, LLC Samarcand Solar Farm, LLC Kenansville Solar Farm, LLC Red Hill Solar Center, LLC Samarcand Solar Farm, LLC <p>Heelstone Energy IV, LLC</p> <ul style="list-style-type: none"> Heelstone Energy Investor III, LLC PV Project Holdings I, LLC BRE NC Solar 1, LLC Shelby Randolph Road Solar I, LLC Lafayette Solar I, LLC Rockingham Solar, LLC SID Solar I, LLC York Road Solar I, LLC <p>PV Project Lessee I, LLC</p> <ul style="list-style-type: none"> PV Project Holdings I, LLC BRE NC Solar 1, LLC Shelby Randolph Road Solar I, LLC Lafayette Solar I, LLC Rockingham Solar, LLC SID Solar I, LLC </div> <div style="width: 60%; border-left: 1px solid black; padding-left: 10px;"> </div> </div>				

STATEMENT AS OF September 30, 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 September 30, 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
<ul style="list-style-type: none"> SRE Focalpoint Member, LLC SRE Wind OpCo Inc. <ul style="list-style-type: none"> SRE Blocker #2, Inc. <ul style="list-style-type: none"> SRE/Franklin Park Midway LLC <ul style="list-style-type: none"> SRE Midway HoldCo LLC <ul style="list-style-type: none"> SRE Midway Member LLC <ul style="list-style-type: none"> Midway Wind, LLC SRE Blocker #3, Inc. <ul style="list-style-type: none"> SRE/Franklin Park Rio Bravo, LLC <ul style="list-style-type: none"> Rio Bravo Wind Renewables, LLC <ul style="list-style-type: none"> Rio Bravo Wind Capital, LLC <ul style="list-style-type: none"> Rio Bravo Wind Holdings, LLC <ul style="list-style-type: none"> Rio Bravo Windpower, LLC SRE DevCo, Inc. <ul style="list-style-type: none"> SRE Hydro DevCo, Inc. <ul style="list-style-type: none"> SRE/Franklin Park Hydro Canada-1, LLC <ul style="list-style-type: none"> Sammons Renewable Energy Canada Holdings Inc. <ul style="list-style-type: none"> SRE Hydro Canada Corp <ul style="list-style-type: none"> SRE Hydro Canada General Services Ltd. Clemina Hydro Power LP Clemina Hydro Power GP Ltd. <ul style="list-style-type: none"> Clemina Hydro Power LP Serpentine Hydro Power LP Serpentine Hydro Power GP Ltd. <ul style="list-style-type: none"> Serpentine Hydro Power LP Columbia Mountains Power LP Columbia Mountains Power GP Ltd. <ul style="list-style-type: none"> Columbia Mountains Power LP English Hydro Power GP Ltd. 				

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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.				
Sammons Equity Alliance, Inc.				
Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
ASG Mortgage Investors, LLC				
DBI/ASG Advisors, LP				

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**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
DBI/ASG Mortgage Acquisition Fund I, LP				
CCI Historic, Inc.				
Village Green Consolidated LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 1, LLC				
Albion WM 1, LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				
Albion at Oak Park Member, LLC				
Albion at Oak Park Investors I, LLC				
Albion at Oak Park, LLC				
Albion DeVille Member LLC				
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> <ul style="list-style-type: none"> <ul style="list-style-type: none"> AJ Renaissance Place Investors, LLC <ul style="list-style-type: none"> Albion Jacobs Renaissance Place, LLC Albion at Palatine, LLC <ul style="list-style-type: none"> <ul style="list-style-type: none"> VGH/Dallas LLC <ul style="list-style-type: none"> Village Green Holding LLC <ul style="list-style-type: none"> 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 <ul style="list-style-type: none"> Southside Works City Apartments LLC LAV MP Holding, LLC <ul style="list-style-type: none"> Morrow Park City Apartments LLC Morrow Park Holding LLC <ul style="list-style-type: none"> <ul style="list-style-type: none"> VG Morrow Park Capital LLC <ul style="list-style-type: none"> Morrow Park City Apartments LLC VG ECU Holdings LLC CCI/HTC, Inc. <ul style="list-style-type: none"> <ul style="list-style-type: none"> VGH Credit LLC <ul style="list-style-type: none"> <ul style="list-style-type: none"> SLBCA Holding LLC <ul style="list-style-type: none"> Soo Line Building City Apartments LLC SLBCA Tenant LLC <ul style="list-style-type: none"> Soo Line Building City Apartments LLC SLBCA Developer LLC SLBCA Tenant LLC E2M Holdings, LLC <ul style="list-style-type: none"> E2M Partners, LLC 				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Legacy 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				
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				

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
| 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Biscay GSTF III, LLC				
Mylo, LLC				
Guggenheim Loan Agent, LLC				
Hesa GSTF V, LLC				
Kerauno Holdings, LLC				
Advanced Software, LLC				
K Launch, LLC				
AxiaTP Development, LLC				
AxiaTP Resources, LLC				
BellTech, LLC				
Venice GSTF I, LLC				
GL Marketing, LLC f/k/a Fifth Ave GSTF II, LLC				
Gallahan Funding, LLC				
Geiger Funding, LLC				
Guggenheim Holdco Sub II, LLC				
Guggenheim Alternative Asset Management, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
Nominee Holding Company, LLC				
Channel Capital Group Holdings, LLC				
Channel Capital Group LLC				
ACEI Holdco, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				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
				Covestre Capital PropCo-14 LLC
				Covestre Capital PropCo-15 LLC
				Covestre Capital PropCo-16 LLC
				Covestre Capital PropCo-17 LLC
				Covestre Capital PropCo-18 LLC
				Covestre Capital PropCo-19 LLC
				Covestre Capital PropCo-20 LLC
				Covestre Capital PropCo-21 LLC
				Covestre Capital PropCo-22 LLC
				Covestre Capital PropCo-23 LLC
				Covestre Capital PropCo-24 LLC
				Covestre Capital PropCo-25 LLC
				Covestre Capital PropCo-26 LLC
				Covestre Capital PropCo-27 LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> G-PUFF MM LLC <ul style="list-style-type: none"> G-PUFF LLC Molly Aida Funding LLC <ul style="list-style-type: none"> ETGP AMZ 2 Venture, LP Rosales Funding LLC Rosales Holdco LLC Ulmus Funding LLC Ulmus Holdco LLC GIES Managing Member, LLC GIES Investment, LLC GIES Holdco, LLC <ul style="list-style-type: none"> GIES, LLC Hyperscale MM Funding LLC Hyperscale Funding LLC Internet Radio Funding, LLC Internet Radio Funding II, LLC Corio Funding, LLC <ul style="list-style-type: none"> Corio RR Funding, LLC <ul style="list-style-type: none"> Corio RR Finance Co., LLC Corio RR Finance Co.-2, LLC CSCN, LLC I-SAIL, LLC SAIL 4 Finance, LLC SAIL 4 VFN NOTE ISSUER, LLC MERLIN Series 2015-A LLC MERLIN Series 2015-B LLC MERLIN Series 2015-C LLC REST, LLC SAILS-3, LLC 				

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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; width: 100%; height: 100%;"></div> </div>				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
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				
GX 9568 Holdings II, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<p>Copper River CLO Ltd. GIM GP Ltd. 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 Guggenheim Private Debt Master Fund, LLC Guggenheim Private Debt Fund, Ltd. 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 NZC Guggenheim Fund Limited NZC Guggenheim Fund LLC NZC Guggenheim Master Fund Limited NZCG Funding Ltd. NZCG Funding LLC BBEP Legacy Holdings, LLC Orpheus Funding LLC Orpheus Holdings LLC Promenade-C 2 LLC</p>				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Promenade Funding LLC				
Promenade Holdco LLC				
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 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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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
AAFT-MSN 33321 Holdco LLC				
AAFT-MSN 33486 Holdco LLC				
AAFT-MSN 29573 LLC				
AAFT-MSN 29574 LLC				
AAFT-MSN 31163 LLC				
AAFT-MSN 31167 LLC				
AAFT-MSN 33227 LLC				
AAFT-MSN 33229 LLC				
AAFT-MSN 33321 LLC				
AAFT-MSN 33486 LLC				
Lionel Investors LLC				
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC (fka Guggenheim Commercial Real Estate Finance, LLC)				
Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				
Transparent Value Private Limited				
GI Holdco II Sub LLC				
Guggenheim Partners Advisory Company				
SBTree, Inc.				
South Blacktree Agency, LLC				
Links Holdings, Inc.				
Links Holdings LLC				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

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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 Bee Cave 1559, LLC
				JL Beloit 1365, LLC
				JL Bolivar 1575, LLC
				JL Brownsville 1524, LLC
				JL Cape Girardeau 1502, LLC
				JL Centerton 1337, 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 El Paso 1537, LLC
				JL El Paso 1542, LLC
				JL El Paso 1546, LLC
				JL Evansville 1459, LLC
				JL Fayetteville 1336, 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 Kyle 1338, LLC
				JL Lake Hallie 1434, LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Machesney Park 1388, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Manitowoc 1257, LLC				
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL Mobile 1536, LLC				
JL New Hartford 1463, LLC				
JL Nixa 1386, LLC				
JL Normal 1457, LLC				
JL Oconomowoc 1513, LLC				
JL Oshkosh 1465, LLC				
JL Owensboro 1461, LLC				
JL Pharr 1482, LLC				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Saraland 1552, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				
Stonebridge Investors III, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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 Henrietta 1273, 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				
GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim GNP, LLC (fka 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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				
Gores Guggenheim Inc.				
GPH Holdco, LLC				
Guggenheim Partners Holdings, LLC				
Guggenheim Special Purpose Acquisition Corp. I				
Metric Finance TopCo, LLC				
Bound Brook Capital Corporation				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Holdings I, LLC				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)				
Liberty Hampshire Holdings, LLC				
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				

STATEMENT AS OF September 30, 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
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				
Blanford Capital Company #26, LLC				
GIFS Capital Company, LLC				
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 #2, LLC				

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STATEMENT AS OF September 30, 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
Kips Bay Capital Company #4, 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 Valcour Bay Capital Company, LLC White Plains Capital Company, LLC Lexington Parker Capital Company, L.L.C. Great Bridge Capital Company, LLC Washington Lee Capital Company, LLC Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc. Sammons BW, Inc. Parkway Mortgage, Inc.				

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STATEMENT AS OF SEPTEMBER 30, 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	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					Community Investments, Inc.	DE	NIA	Consolidated Investment Services, 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	61-1863087				Heyday Insurance Agency	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Beacon Capital Management, Inc.	OH		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Tenura, LLC	DE		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Bermuda, LTD.	BMU		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	Sammons Enterprises, Inc. ESOT	00000					Alternative Fuel Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	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	

STATEMENT AS OF SEPTEMBER 30, 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	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	
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					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	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited.	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited.	GBR	NIA	Briggs Equipment UK Limited	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	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	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited.		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited.		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited.		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited.		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Limited.		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited.	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	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	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited.	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF SEPTEMBER 30, 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					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	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	
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	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, 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	

STATEMENT AS OF SEPTEMBER 30, 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 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			
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	1.0	SEI ESOT	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					Heelstone 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			

STATEMENT AS OF SEPTEMBER 30, 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					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	
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					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	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	81-4678378				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				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	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	81-4898487				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					Sammons Renewable Energy Canada Holdings Inc		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	SRE Hydro Canada Corp	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 GP Ltd		NIA	Serpentine Hydro Power GP 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	Columbia Mountains Power GP 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	

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STATEMENT AS OF SEPTEMBER 30, 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					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	
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	Consolidated Investment Services, 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 Wetland Mitigation 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	

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STATEMENT AS OF SEPTEMBER 30, 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					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	
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	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	

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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	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				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	
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 I, 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 I, 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 I, 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, LLC	DE	NIA	Albion at Oak Park Investors I, 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	

STATEMENT AS OF SEPTEMBER 30, 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	84-2514861				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	87-2079440				Albion at Palatine, LLC.	DE	NIA	Albion Residential 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	
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	

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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	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	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	35.6	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	
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	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	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	35-2621511				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	84-2762823				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	11-3732440				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	

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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	20-8563569				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	
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	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	SAGE Assets, Inc.	Ownership	36.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, 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	20-8735034				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	27-4332886				Guggenheim Insurance Holdco, 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	

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STATEMENT AS OF SEPTEMBER 30, 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	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	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC LV 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					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	
00000	Sammons Enterprises, Inc. ESOT	00000					Geiger Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC LV 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	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC LV 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	

STATEMENT AS OF SEPTEMBER 30, 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					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	
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	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	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	

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STATEMENT AS OF SEPTEMBER 30, 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	20-5637417				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	
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 3 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	

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STATEMENT AS OF SEPTEMBER 30, 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.....					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.....					G-PIPE MM LLC.....	DE	NIA	Guggenheim Partners Investment Management, LLC.....	Management.....	0.0	SEI ESOT.....	N	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PIPE LLC.....	DE	NIA	G-PIPE MM LLC.....	Management.....	0.0	SEI ESOT.....	N	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PUFF MM LLC.....	DE	NIA	Guggenheim Partners Investment Management, LLC.....	Management.....	0.0	SEI ESOT.....	N	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PUFF LLC.....	DE	NIA	G-PUFF MM 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	
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, 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	

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STATEMENT AS OF SEPTEMBER 30, 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	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	
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					SAILLES 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 Fund, Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF SEPTEMBER 30, 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					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					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 2.0-1, 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	

STATEMENT AS OF SEPTEMBER 30, 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	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	
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	

STATEMENT AS OF SEPTEMBER 30, 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	26-2254634				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	
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	98-1473135				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	

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STATEMENT AS OF SEPTEMBER 30, 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					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	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	
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 PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-20 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-21 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-23 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	

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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					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-26 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 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	
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	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	

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STATEMENT AS OF SEPTEMBER 30, 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	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	
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	

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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	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 Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	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	
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 LLC	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	GMFH, 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	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	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 KTJ 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	

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STATEMENT AS OF SEPTEMBER 30, 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	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				GN Fund I, Ltd. (fka 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				GN Fund I, Ltd. (fka 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 GNP, LLC (fka 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 GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka 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				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GN Fund I, LLC	FL	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GC Pilar Golf Investment, LLC	DE	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	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	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF SEPTEMBER 30, 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	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, 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	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	87-2667641				JL Bee Cave 1559, 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	87-1498116				JL Bolivar 1575, 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	85-3451003				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	86-3982939				JL Centerton 1337, 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	85-3435259				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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, 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	

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STATEMENT AS OF SEPTEMBER 30, 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	84-3839771				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	87-2716364				JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				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	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, 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	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, 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	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

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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	86-3810751				JL Siloam Springs 1448, 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	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, 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	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	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	86-3986639				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	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 Ellisville 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	

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STATEMENT AS OF SEPTEMBER 30, 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	84-3612315				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	
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	84-3687299				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	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	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					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Inc	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	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, LLC	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	46-2847694				Bound Brook Capital Corporation	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF SEPTEMBER 30, 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	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	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					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE	NIA	Metric Finance Holdings III, 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	
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	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	

STATEMENT AS OF SEPTEMBER 30, 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	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	98-0519573				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	
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	

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STATEMENT AS OF SEPTEMBER 30, 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	98-1420464				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	
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					Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

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STATEMENT AS OF SEPTEMBER 30, 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					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	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	

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Asterisk	Explanation
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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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.....	4,313,034	4,073,694
2505. Miscellaneous liabilities.....	288,665	1,003,619
2597. Summary of remaining write-ins for Line 25 from Page 03	4,601,699	5,077,313

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE**

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	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	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	65,071,050
2.2 Additional investment made after acquisition	15,252,098	25,421,351
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	(322,029)
7. Deduct amounts received on disposals	207,613,500	110,364,742
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	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)	2,143,353,683	2,335,715,085
12. Total valuation allowance	(2,254,243)	(2,254,243)
13. Subtotal (Line 11 plus Line 12)	2,141,099,440	2,333,460,842
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,141,099,440	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	560,272,923	125,023,337
2.2 Additional investment made after acquisition	183,423,194	143,378,559
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	48,291	45,422
5. Unrealized valuation increase (decrease)	53,857,023	(28,763,772)
6. Total gain (loss) on disposals	12,804,481	(12,579,034)
7. Deduct amounts received on disposals	140,676,632	120,061,760
8. Deduct amortization of premium and depreciation	2,394,603	3,174,571
9. Total foreign exchange change in book/adjusted carrying value	(333,928)	347,211
10. Deduct current year's other-than-temporary impairment recognized	2,843,592	7,630,903
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8+9-10)	1,642,338,542	978,181,384
12. Deduct total nonadmitted amounts	173,982	254,146
13. Statement value at end of current period (Line 11 minus Line 12)	1,642,164,560	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	5,992,494,296	7,067,023,838
3. Accrual of discount	64,780,002	83,785,704
4. Unrealized valuation increase (decrease)	(535,919)	14,935,047
5. Total gain (loss) on disposals	50,244,000	26,669,791
6. Deduct consideration for bonds and stocks disposed of	4,191,164,838	4,519,747,527
7. Deduct amortization of premium	32,967,222	45,114,998
8. Total foreign exchange change in book/adjusted carrying value	(2,730,851)	1,870,414
9. Deduct current year's other-than-temporary impairment recognized	5,892,174	93,478,719
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	31,893,502	5,676,120
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	29,448,528,187	27,542,407,391
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	29,448,528,187	27,542,407,391

STATEMENT AS OF SEPTEMBER 30, 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).....	17,343,059,025	759,269,713	752,460,176	85,046,685	17,237,945,827	17,343,059,025	17,434,915,247	17,741,456,308
2. NAIC 2 (a).....	8,732,119,900	686,909,167	172,397,018	(103,979,383)	8,148,229,668	8,732,119,900	9,142,652,666	7,437,578,616
3. NAIC 3 (a).....	1,017,755,789	133,425,878	77,348,908	51,535,282	943,087,586	1,017,755,789	1,125,368,041	851,471,623
4. NAIC 4 (a).....	755,696,338	121,569,690	74,606,944	(16,841,784)	713,044,290	755,696,338	785,817,300	754,210,773
5. NAIC 5 (a).....	140,649,008	1,023,750	24,982,401	(7,438,428)	155,327,229	140,649,008	109,251,929	144,160,545
6. NAIC 6 (a).....	2,706,204		771,218	29,465	2,784,986	2,706,204	1,964,451	2,755,108
7. Total Bonds	27,991,986,264	1,702,198,198	1,102,566,665	8,351,837	27,200,419,586	27,991,986,264	28,599,969,634	26,931,632,973
PREFERRED STOCK								
8. NAIC 1	23,000,000	18,250,000			23,000,000	23,000,000	41,250,000	23,000,000
9. NAIC 2	505,852,875	23,000,000		(444,310)	462,218,394	505,852,875	528,408,565	335,783,570
10. NAIC 3	72,240,800			336,000	71,972,000	72,240,800	72,576,800	76,000,000
11. NAIC 4	2,188,000			(23,200)	2,169,280	2,188,000	2,164,800	2,000,000
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	603,281,675	41,250,000	0	(131,510)	559,359,674	603,281,675	644,400,165	436,783,570
15. Total Bonds & Preferred Stock	28,595,267,939	1,743,448,198	1,102,566,665	8,220,327	27,759,779,260	28,595,267,939	29,244,369,799	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 \$77,629,601 ; NAIC 2 \$6,029,263 ;
NAIC 3 \$645,075 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
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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	84,303,939	XXX	84,316,155	162,401	69,300

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	84,261,129	23,400,000
3. Accrual of discount	19,601	0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	23,400,000	0
7. Deduct amortization of premium.....	(23,209)	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).....	84,303,939	23,400,000
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	84,303,939	23,400,000

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
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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	604,455,842
3. Unrealized Valuation increase/(decrease)	(780,083)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	822,580,159
6. Considerations received/(paid) on terminations	822,580,159
7. Amortization	(557,142,549)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	2,558,685
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	214,652,646
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	214,652,646

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)	(9,389,691)
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	(8,229,494)
3.14 Section 1, Column 18, prior year	9,340,324
	(17,569,817)
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	(8,229,494)
3.24 Section 1, Column 19, prior year plus	9,340,324
3.25 SSAP No. 108 adjustments	0
	(17,569,817)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(76,355,475)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	(76,355,475)
4.23 SSAP No. 108 adjustments	0
	(76,355,475)
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	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	4,945,176
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	4,945,176

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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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.....	214,652,658
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	4,945,176
3. Total (Line 1 plus Line 2).....	219,597,835
4. Part D, Section 1, Column 6.....	316,914,268
5. Part D, Section 1, Column 7.....	(97,316,434)
6. Total (Line 3 minus Line 4 minus Line 5).....	.0
	Fair Value Check
7. Part A, Section 1, Column 16.....	447,984,249
8. Part B, Section 1, Column 13.....	.0
9. Total (Line 7 plus Line 8).....	447,984,249
10. Part D, Section 1, Column 9.....	820,030,335
11. Part D, Section 1, Column 10.....	(372,046,085)
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.....	13,788,500
15. Part D, Section 1, Column 12.....	13,788,500
16. Total (Line 13 plus Line 14 minus Line 15).....	.0

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
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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	1,025,375	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	6,025,375	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 SEPTEMBER 30, 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 SEPTEMBER 30, 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	Location		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
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
1118	Santa Monica	CA		.07/24/2018	5.500		33,997	14,399,874
1152	Santa Monica	CA		.09/23/2019	3.750		1,804,766	179,879,941
1155	New York	NY		.08/26/2020	2.649		3,334,327	472,500,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						0	5,173,090	666,779,815
Mortgages in Good Standing - Mezzanine Loans								
1124B	Coral Gables	FL		.08/09/2021	7.000		465,869	131,750,002
0699999 - Mortgages in Good Standing - Mezzanine Loans						0	465,869	131,750,002
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						0	5,638,959	798,529,817
3399999 Totals								
						0	5,638,959	798,529,817

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					
Mortgages closed by repayment																	
918	Overland Park	KS		.12/13/2013	.08/19/2021	16,606,006								16,347,134	16,347,134		0
974	Fenton	MO		.12/11/2014	.09/09/2021	4,215,627								4,158,107	4,158,107		0
982	Norcross	GA		.12/22/2014	.09/02/2021	9,834,591								9,710,580	9,710,580		0
1033	Beverly Hills	CA		.08/27/2015	.08/30/2021	12,845,585								12,657,098	12,657,098		0
1105	Park City	UT		.03/01/2018	.09/10/2021	0								0	0		0
1147	Davie	FL		.07/16/2019	.07/09/2021	15,924,435								15,926,403	15,926,403		0
0199999 - Mortgages closed by repayment						59,426,244	0	0	0	0	0	0	58,799,322	58,799,322	0	0	0
Mortgages with partial repayments																	
740	Savannah	GA		.02/21/2012		5,848,290									48,189		0
756	Gaithersburg	MD		.09/06/2012		6,363,815									41,952		0
760	Woodbridge	VA		.10/09/2012		25,867,706									169,900		0
770	Houston	TX		.12/31/2012		19,332,489									133,562		0
775	Seattle	WA		.02/14/2013		16,742,748									72,578		0
777	Rancho Cordova	CA		.02/27/2013		7,436,019									41,447		0
777	Rancho Cordova	CA		.02/27/2013		30,301,779									168,895		0
778	Las Vegas	NV		.03/11/2013		14,372,955									99,124		0
780	Brooklyn	NY		.03/19/2013		18,826,767									109,301		0
783	Washington	DC		.03/22/2013		22,295,350									1,275		0
789	North Charleston	SC		.06/21/2013		11,884,733									84,114		0
792	Kirkland	WA		.06/28/2013		14,399,524									66,329		0
795	Ann Arbor	MI		.07/19/2013		29,467,420									179,272		0

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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
798	Minneapolis	MN		08/08/2013		5,326,163					0		37,419			0
901	Stamford	CT		08/29/2013		12,669,297					0		66,904			0
906	Wilmington	NC		09/12/2013		23,069,968					0		130,401			0
908	Oceanside	CA		09/26/2013		7,077,061					0		60,852			0
911	Lorton	VA		11/01/2013		13,540,480					0		59,681			0
912	Clifton	NJ		10/29/2013		22,493,302					0		102,187			0
913	New York	NY		10/18/2013		18,627,446					0		93,656			0
918	Overland Park	KS		12/13/2013		16,606,006					0		64,958			0
920	Morrisville	NC		12/30/2013		14,385,800					0		85,004			0
921	Morrisville	NC		12/30/2013		12,604,301					0		74,478			0
922	Beverly Hills	CA		03/27/2014		18,617,646					0		104,679			0
932	New York	NY		05/29/2014		10,815,567					0		58,807			0
934	Elizabeth	NJ		05/30/2014		11,426,188					0		66,484			0
936	Cary	NC		07/02/2014		9,627,709					0		58,390			0
954	Ames	IA		09/12/2014		16,071,523					0		95,284			0
956	Franklin	TN		09/17/2014		29,796,669					0		255,616			0
958	Mountain View	CA		10/09/2014		31,403,318					0		142,189			0
959	Oxnard	CA		09/30/2014		29,036,162					0		166,930			0
967	Macon	GA		10/31/2014		6,027,590					0		36,379			0
971	Washington	DC		11/26/2014		28,827,789					0		196,754			0
973	Boston	MA		12/15/2014		39,308,077					0		196,170			0
974	Fenton	MO		12/11/2014		4,215,627					0		19,363			0
977	Seattle	WA		12/17/2014		19,458,040					0		123,557			0
980	Madison	WI		12/19/2014		19,092,801					0		100,489			0
982	Norcross	GA		12/22/2014		9,834,591					0		31,301			0
983	Mountain View	CA		12/30/2014		24,687,592					0		160,118			0
984	Dallas	TX		12/24/2014		14,504,944					0		79,577			0
986	Mason	OH		01/08/2015		7,445,928					0		77,911			0
990	Fort Worth	TX		01/29/2015		34,468,314					0		184,267			0
993	San Diego	CA		03/02/2015		32,477,174					0		184,767			0
994	Bloomington	IN		03/06/2015		29,921,481					0		159,364			0
998	New York	NY		04/07/2015		20,778,447					0		98,310			0
999	Bedford	NH		03/26/2015		13,993,143					0		74,631			0
1000	Columbia	SC		03/31/2015		24,739,436					0		125,898			0
1005	Omaha	NE		04/17/2015		14,131,249					0		83,504			0
1008	Oro Valley	AZ		05/01/2015		9,441,070					0		80,476			0
1010	Irvine	CA		05/11/2015		23,817,672					0		126,786			0
1012	Tempe	AZ		05/20/2015		10,713,568					0		57,470			0
1013	Schererville	IN		06/03/2015		17,833,899					0		93,971			0
1016	Dallas	TX		05/22/2015		30,207,682					0		159,647			0
1017	Draper	UT		06/16/2015		11,929,856					0		65,684			0
1020	Sacramento	CA		06/19/2015		15,171,488					0		95,602			0
1022	Dallas	TX		06/12/2015		16,227,758					0		102,950			0
1023	Clayton	MO		06/17/2015		20,988,611					0		134,054			0
1024	Lexington	KY		06/12/2015		14,707,236					0		96,243			0
1030	Los Angeles	CA		08/03/2015		11,764,135					0		61,444			0
1032	Santa Monica	CA		07/31/2015		13,085,782					0		74,927			0
1033	Beverly Hills	CA		08/27/2015		12,845,585					0		47,564			0
1044	Plano	TX		08/28/2015		11,183,922					0		70,912			0
1046	Elk Grove	CA		10/01/2015		15,662,010					0		87,971			0
1048	Kansas City	MO		09/15/2015		16,158,139					0		90,078			0
1049	Boston	MA		09/30/2015		20,179,643					0		101,308			0
1050	Oceanside	CA		09/22/2015		13,515,831					0		77,506			0
1052	Kennesaw	GA		09/30/2015		10,669,284					0		53,226			0

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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
1053	Pickerington	OH		10/09/2015		9,790,032					0		81,591			0
1058	Tualatin	OR		12/04/2015		21,270,864					0		109,355			0
1060	Panama City Beach	FL		10/20/2015		18,677,849					0		103,820			0
1061	Dallas	TX		11/04/2015		26,238,886					0		126,336			0
1064	Mountain View	CA		11/20/2015		12,903,774					0		74,431			0
1066	Queens	NY		12/04/2015		14,503,162					0		69,256			0
1071	Johns Island	SC		12/17/2015		58,590,126					0		271,444			0
1077	Washington	DC		01/14/2016		5,535,947					0		23,466			0
1081	Diamond Bar	CA		03/31/2016		13,323,618					0		102,528			0
1088	Burr Ridge	IL		11/30/2016		20,176,354					0		96,837			0
1090	Mountain View	CA		12/16/2016		17,700,176					0		112,015			0
1091	New York	NY		12/30/2016		39,075,816					0		6,313,201			0
1092	Chandler	AZ		02/09/2017		33,443,982					0		160,238			0
1106	Park City	UT		12/27/2017		15,000,000					0		67,961			0
1108	Philadelphia	PA		01/09/2018		24,970,649					0		105,605			0
1111	Baltimore	MD		01/31/2018		9,465,737					0		61,989			0
1115	San Diego	CA		04/20/2018		15,000,000					0		56,869			0
1116	Alpharetta	GA		06/15/2018		16,000,000					0		61,950			0
1119	Pittsburgh	PA		08/30/2018		14,943,288					0		56,831			0
1120	Rochester	NY		08/02/2018		20,146,253					0		107,587			0
1126	Cleveland	OH		10/18/2018		4,871,375					0		18,777			0
1136	Bothell	WA		02/25/2019		14,000,000					0		58,381			0
1152	Santa Monica	CA		09/23/2019		6,616,894					0		(49,483)			0
1155	New York	NY		08/26/2020		4,448,145					0		(59,829)			0
1157	Honolulu	HI		01/07/2020		4,686,403					0		(15,940)			0
1124B	Coral Gables	FL		08/09/2021		0					0		(37,276)			0
0299999 - Mortgages with partial repayments						1,607,728,925	0	0	0	0	0	0	14,627,976	0	0	0
0599999 Totals						1,667,155,169	0	0	0	0	0	0	58,799,322	73,427,298	0	0

E02.2

STATEMENT AS OF SEPTEMBER 30, 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 III LP	Stamford	CT	AEA Mezzanine Management		08/16/2013			226,632		245,720	2.105
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management		07/27/2018			594,585		4,942,598	1.800
000000-00-0	MB Special Opportunities Fund LP	Dover	DE	MB Special Opportunities Fund GP, LLC		10/02/2014			23,934		1,414,764	6.650
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	845,151	0	6,603,082	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			179,549		2,680,515	6.720
000000-00-0	54 Madison Partners	New York	NY	ManCo GP		01/11/2016			3,469,075		9,037,310	15.030
000000-00-0	TILC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild		04/24/2018			814,320		17,762,553	7.140
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			639,377		5,314,397	1.800
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP		01/22/2019			10,504,786		5,860,071	2.929
000000-00-0	Oaktree Ports America Fund	Cayman Island	CYM	Oaktree HS III GP, LP		04/30/2019			78,251		7,989,843	6.311
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Oaktree		07/31/2020			10,000,000		80,000,000	0.900
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge		06/22/2020			1,414,388		92,613,622	
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			4,353,442		68,120,518	5.520
000000-00-0	G-Pipe LLC	Wilmington	DE	G-Pipe LLC		07/23/2021		82,892				
000000-00-0	G-Puff LLC	Wilmington	DE	G-Puff LLC		07/16/2021		16,170,227				
000000-00-0	JH Killington Communications, LLC	Wilmington	DE	JH Killington Communications, LLC		03/30/2021			1,091,610		6,739,493	2.730
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	Redbird Series 2019 GenPar LLC		05/24/2021			1,968,423		4,039,054	1.930
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								16,253,119	34,513,222	0	300,157,375	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated												
000000-00-0	Molly Aida Funding LLC	Various		Molly Aida		08/17/2020			365,846		6,805,310	15.010
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated								0	365,846	0	6,805,310	XXX
4899999 - Subtotals - Unaffiliated								16,253,119	35,358,373	0	306,760,457	XXX
4999999 - Subtotals - Affiliated								0	365,846	0	6,805,310	XXX
5099999 Totals								16,253,119	35,724,219	0	313,565,767	XXX

EO3

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	9-14 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
		City	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	09/30/2021	13,216,422					0	81,569	81,569			0	0	
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated								13,216,422	0	0	0	0	81,569	81,569	0	0	0	0	
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 III LP	Stamford	CT	Return of Capital	08/16/2013	08/19/2021	3,759,598					0	653,154	653,154			0	0	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	07/27/2021	3,817,980					0	1,118,871	1,118,871			0	0	
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	Return of Capital	10/02/2014	08/05/2021	3,442,933					0	350,636	350,636			0	0	
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								11,020,511	0	0	0	0	2,122,661	2,122,661	0	0	0	0	
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	Capital Z Access Fund LP	New York	NY	Return of Capital	12/08/2005	07/19/2021	65,748					0	26,982	26,982			0	0	
000000-00-0	P1 Arctic Fund I, LP	Anchorage	AK	Return of Capital	11/09/2015	09/10/2021	14,319,447					0	27,102	27,102			0	0	
000000-00-0	54 Madison Partners	New York	NY	Return of Capital	01/11/2016	07/29/2021	19,842,609					0	6,050,099	6,050,099			0	0	
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Return of Capital	01/22/2019	09/15/2021	18,900,989					0	565,214	565,214			0	0	
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	Return of Capital	06/22/2020	09/28/2021	9,919,904					0	310,644	310,644			0	0	
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	Return of Capital	02/05/2021	08/30/2021						0	7,204,813	7,204,813			0	0	
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	Return of Capital	05/24/2021	09/16/2021						0	864,942	864,942			0	0	
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	Return of Capital	05/28/2021	09/08/2021						0	764,258	764,258			0	0	
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								63,048,697	0	0	0	0	15,814,054	15,814,054	0	0	0	0	

STATEMENT AS OF SEPTEMBER 30, 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	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
		City	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.
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																		
000000-00-0	Fitzcarraldo Funding LLC	Various		Return of Capital	08/17/2020	08/18/2021	1,382,185					0	158,349	158,349		0	0	0
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																		
							1,382,185	0	0	0	0	0	158,349	158,349	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																		
000000-00-0	1801 Central Investors LLC	Wilmington	DE	Return of Capital	12/29/2017	08/25/2021	8,765,457					0	8,579,951	8,579,951		10,472,245	10,472,245	0
2199999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																		
							8,765,457	0	0	0	0	0	8,579,951	8,579,951	0	10,472,245	10,472,245	0
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	09/29/2021	105,357,887					0	6,805,249	6,805,249				0
2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																		
							105,357,887	0	0	0	0	0	6,805,249	6,805,249	0	0	0	0
4899999 - Subtotals - Unaffiliated																		
							201,408,974	0	0	0	0	0	33,403,483	33,403,483	0	10,472,245	10,472,245	0
4999999 - Subtotals - Affiliated																		
							1,382,185	0	0	0	0	0	158,349	158,349	0	0	0	0
5099999 Totals																		
							202,791,159	0	0	0	0	0	33,561,832	33,561,832	0	10,472,245	10,472,245	0

STATEMENT AS OF SEPTEMBER 30, 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									
3130AJ-B2-4	FHLB 2.59 03/40-03/21 (A)		07/28/2021	RBC DAIN RAUSCHER	XXX	5,500,000	5,500,000	51,836	1.A
3130AN-H7-8	FHLB 2.45 08/41-08/22 (A)		08/13/2021	IFCS	XXX	1,500,000	1,500,000		1.B FE
3130AN-JN-1	FHLB		08/03/2021	JVB FINANCIAL	XXX	1,498,500	1,500,000		1.B FE
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)		08/03/2021	VARIOUS	XXX	18,231,750	18,250,000		1.A
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)		08/04/2021	NOMURA INC	XXX	28,963,750	29,000,000		1.A
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)		09/10/2021	VARIOUS	XXX	11,985,500	12,000,000	2,611	1.A
3133EM-4H-2	FFCB 2.20 09/36-09/22 (SA)		08/26/2021	NOMURA INC	XXX	19,720,375	19,750,000		1.A
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)		09/09/2021	VARIOUS	XXX	29,977,500	30,000,000		1.A
3133EM-M7-4	FFCB 2.29 06/34 - 09/21		09/23/2021	RBC DAIN RAUSCHER	XXX	5,992,500	6,000,000	32,823	1.A FE
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		07/27/2021	NOMURA INC	XXX	29,000,000	29,000,000	26,052	1.A
3133EM-Y4-8	FFCB 2.65 08/46-08/22 (A)		07/28/2021	VARIOUS	XXX	7,000,000	7,000,000		1.A
3134GW-S9-8	FHLMC 2.25 09/50 - 09/21		08/10/2021	IFCS	XXX	1,183,125	1,250,000	11,406	1.A FE
88059F-CG-4	TVA PRIN STRIP		08/31/2021	DIRECT	XXX	797,864	3,001,000		1.A
0599999 - Bonds - U.S. Governments						161,350,864	163,751,000	124,728	XXX
Bonds - All Other Governments									
00787C-AE-2	AITOCU 5 1/8 08/11/61	D	09/16/2021	VARIOUS	XXX	16,826,025	16,050,000	9,266	2.B FE
168863-DS-4	REPUBLIC OF CHILE	D	07/22/2021	CITIGROUP GLOBAL MARKETS	XXX	13,919,640	14,000,000	96,444	1.F FE
29135L-AR-1	ABU DHABI (EMIRATE OF)	D	09/08/2021	JPMORGAN SECURITIES INC	XXX	21,000,000	21,000,000		1.C FE
69370R-AJ-6	PERTIJ 4.15 02/25/60	D	09/23/2021	VARIOUS	XXX	9,001,100	8,800,000	124,846	2.B FE
71568Q-AB-3	PLNIJ 5 1/4 10/24/42	D	07/15/2021	DEUTSCHE BANK SECURITIES INC	XXX	2,290,000	2,000,000	24,792	2.B FE
71568Q-AD-9	PLNIJ 5 1/4 05/15/47	D	08/26/2021	VARIOUS	XXX	2,187,063	1,910,000	24,652	2.B FE
71568Q-AK-3	PLNIJ 4 7/8 07/17/49	D	08/19/2021	VARIOUS	XXX	1,114,433	1,000,000	4,875	2.B FE
74446W-AC-0	PTTIB 3.07 07/16/70	D	09/23/2021	VARIOUS	XXX	4,480,924	4,400,000	12,004	2.A FE
74730D-AC-7	QATAR PETROLEUM	D	07/01/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,286,181	1,300,000		1.D FE
74730D-AD-5	QATAR PETROLEUM	D	07/15/2021	VARIOUS	XXX	10,925,000	10,900,000	642	1.D FE
91087B-AN-0	MEX 3.771 05/24/61	D	08/10/2021	BO2	XXX	5,327,850	5,700,000	42,885	2.B FE
91087B-AP-5	MEX 3 3/4 04/19/71	D	08/26/2021	BO2	XXX	2,858,100	3,100,000	39,969	2.B FE
BH8296-14-8	KSA 4 1/2 04/22/60	D	07/29/2021	NO1	XXX	1,956,000	1,600,000	20,000	1.E FE
BK4157-20-6	ROMANI 4 02/14/51	D	09/23/2021	CITIBANK N.A. LONDON	XXX	1,043,750	1,000,000	4,778	2.C FE
G781A6-AB-9	SECO 5.06 04/08/43	D	09/23/2021	VARIOUS	XXX	2,700,750	2,200,000	46,693	1.G FE
G781A6-AD-5	SECO 5 1/2 04/08/44	D	09/24/2021	VARIOUS	XXX	2,140,070	1,664,000	32,653	1.G FE
M28505-AC-5	DPWDU 5 5/8 09/25/48	D	09/27/2021	VARIOUS	XXX	7,148,091	5,700,000	101,364	2.C FE
M4289D-JB-8	TAQAUH 4 10/03/49	D	08/19/2021	VARIOUS	XXX	2,095,250	1,800,000	27,222	1.D FE
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70	D	09/23/2021	VARIOUS	XXX	8,587,450	8,800,000	65,994	1.E FE
N5S29S-AB-5	MUBAUH 3.7 11/07/49	D	07/15/2021	MORGAN STANLEY & CO. INTERNATI	XXX	875,000	800,000	5,920	1.C FE
N5S29S-AX-7	MUBAUH 3.95 05/21/50	D	09/09/2021	VARIOUS	XXX	5,249,388	4,530,000	53,211	1.C FE
P3143N-BF-0	CDEL 3.7 01/30/50	D	09/16/2021	VARIOUS	XXX	5,550,600	5,200,000	44,564	1.G FE
Y7140W-AD-0	IDASAL 6.757 11/15/48	D	07/28/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,823,500	1,400,000	19,708	2.B FE
Y7140W-AG-3	IDASAL 5.8 05/15/50	D	09/23/2021	VARIOUS	XXX	5,392,000	4,500,000	70,116	2.B FE
Y7150M-AE-7	PTTEPT 3.903 12/06/59	D	08/09/2021	VARIOUS	XXX	8,227,040	7,600,000	44,364	2.A FE
1099999 - Bonds - All Other Governments						144,005,205	136,954,000	916,962	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
03667P-HU-9	CA ANTELOPE VALLEY CCD 2021		08/11/2021	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000		1.C FE
03667P-HV-7	CA ANTELOPE VALLEY CCD 2021		08/11/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000		1.C FE
084154-G8-0	BERKELEY CA UNIF SCH DIST		09/22/2021	CITIGROUP GLOBAL MARKETS	XXX	11,000,000	11,000,000		1.B FE
3136A0-EK-9	FNR 2011-81 GZ		07/01/2021	CAPITALIZED INTEREST	XXX	37,636	37,636		1.A
3136A0-RX-7	FNR 2011-80 ZA		08/01/2021	CAPITALIZED INTEREST	XXX	339,952	339,952		1.A
3136A7-JB-9	FNR 2012-67 MZ		07/01/2021	CAPITALIZED INTEREST	XXX	30,718	30,718		1.A
3136A7-PJ-5	FNR 2012-88 WZ		09/30/2021	CAPITALIZED INTEREST	XXX	1,918	1,918		1.A
3136A8-D6-4	FNR 2012-103 ZC		07/30/2021	CAPITALIZED INTEREST	XXX	8,817	8,817		1.A
3136AA-4L-6	FNR 2012-149 NZ		09/30/2021	CAPITALIZED INTEREST	XXX	16,953	16,953		1.A
3136AE-4P-9	FNR 2013-71 ZA		09/30/2021	CAPITALIZED INTEREST	XXX	58,032	58,032		1.A
3136AE-5X-1	FNR 2013-74 ZH		09/30/2021	CAPITALIZED INTEREST	XXX	58,032	58,032		1.A
3136AF-AE-4	FNR 2013-79 EZ		09/30/2021	CAPITALIZED INTEREST	XXX	81,245	81,245		1.A
3136AF-AK-0	FNR 2013-79 OZ		09/30/2021	CAPITALIZED INTEREST	XXX	31,337	31,337		1.A
3136AF-CZ-5	FNR 2013-72 ZL		08/27/2021	CAPITALIZED INTEREST	XXX	9,173	9,173		1.A
3136AF-YY-4	FNR 2013-80 VZ		09/30/2021	CAPITALIZED INTEREST	XXX	178,172	178,172		1.A
3136AG-MJ-8	FNR 2013-108 VZ		09/14/2021	CAPITALIZED INTEREST	XXX	118,020	118,020		1.A

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STATEMENT AS OF SEPTEMBER 30, 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-NP-3	FNR 2013-103 GZ		09/30/2021	CAPITALIZED INTEREST	XXX	52,162	52,162		1.A
3136AG-P8-9	FNR 2013-114 Z		09/30/2021	CAPITALIZED INTEREST	XXX	102,664	102,664		1.A
3136AH-VS-6	FNR 2013-136 CZ		09/30/2021	CAPITALIZED INTEREST	XXX	45,622	60,633		1.A
3136AP-3A-8	FNR 2015-64 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	90,519	90,519		1.A
3136AQ-AN-0	FNR 2015-72 ZA		09/16/2021	CAPITALIZED INTEREST	XXX	66,520	66,520		1.A
3136AR-J3-3	FNMA.16-22		09/30/2021	CAPITALIZED INTEREST	XXX	8,800	8,800		1.A
3136AS-A9-7	FNR 2016-41 MZ		09/21/2021	CAPITALIZED INTEREST	XXX	66,426	66,426		1.A
3136AS-CT-1	FNMA.16-24		09/30/2021	CAPITALIZED INTEREST	XXX	43,888	43,888		1.A
3136AU-4D-0	FNR 2017-8 BZ		07/30/2021	CAPITALIZED INTEREST	XXX	11,415	11,415		1.A
3136AU-HZ-7	FNR 2016-79 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	32,859	32,859		1.A
3136AU-YU-9	FNR 2016-94 ZA		09/30/2021	CAPITALIZED INTEREST	XXX	49,440	49,440		1.A
3136AV-ZZ-1	FNR 2017-21 ZD		09/30/2021	CAPITALIZED INTEREST	XXX	35,633	35,633		1.A
3136AV-JB-6	FNR 2017-4 ZC		09/30/2021	CAPITALIZED INTEREST	XXX	97,282	97,282		1.A
3136AV-PM-5	FNR 2017-10 LZ		09/30/2021	CAPITALIZED INTEREST	XXX	8,561	8,561		1.A
3136AW-5S-2	FNR 17-52 KZ		09/30/2021	CAPITALIZED INTEREST	XXX	35,557	35,557		1.A
3136AW-A9-8	FNR 2017-45 ZK		09/30/2021	CAPITALIZED INTEREST	XXX	13,779	13,779		1.A
3136AW-Z7-5	FNR 2017-51 EZ		09/30/2021	CAPITALIZED INTEREST	XXX	25,428	25,428		1.A
3136AX-GA-7	FNR 2017-49 ZC		08/27/2021	CAPITALIZED INTEREST	XXX	50,016	50,016		1.A
3136AX-YN-9	FNR 2017-61 TZ		09/30/2021	CAPITALIZED INTEREST	XXX	84,550	84,550		1.A
3136AY-YZ-0	FNR 2017-90 ZD		09/21/2021	CAPITALIZED INTEREST	XXX	45,679	45,679		1.A
3136B1-T7-9	FNR 2018-38 ZB		09/30/2021	CAPITALIZED INTEREST	XXX	17,022	17,022		1.A
3136B2-7H-9	FNR 2018-72 ZB		09/30/2021	CAPITALIZED INTEREST	XXX	67,626	67,626		1.A
3136B2-GE-6	FNR 2018-45 ZD		09/21/2021	CAPITALIZED INTEREST	XXX	194,436	194,436		1.A
3136B2-NL-2	FNR 2018-53 BZ		09/30/2021	CAPITALIZED INTEREST	XXX	39,312	39,312		1.A
3136B2-SB-9	FNR 2018-47 GZ		09/21/2021	CAPITALIZED INTEREST	XXX	29,293	29,293		1.A
3136B2-UE-0	FNR 2018-55 LZ		07/30/2021	CAPITALIZED INTEREST	XXX	19,378	19,378		1.A
3136B2-YL-0	FNR 2018-54 LZ		09/21/2021	CAPITALIZED INTEREST	XXX	14,493	14,493		1.A
3136B3-BY-5	FNR 2018-75 ZU		09/30/2021	CAPITALIZED INTEREST	XXX	10,938	10,938		1.A
3136B3-DT-4	FNR 2018-73 BZ		09/21/2021	CAPITALIZED INTEREST	XXX	84,570	84,570		1.A
3136B3-GN-4	FNR 2018-76 ZB		08/30/2021	CAPITALIZED INTEREST	XXX	19,319	19,319		1.A
3136B3-MM-9	FNR 18-84 ZA		09/30/2021	CAPITALIZED INTEREST	XXX	63,993	63,993		1.A
3136B3-MV-9	FNR 18-84 ZD		09/30/2021	CAPITALIZED INTEREST	XXX	41,695	41,695		1.A
3136B3-PT-1	FNR 2018-88 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	48,024	48,024		1.A
3136B3-RS-1	FNR 18-89 VZ		09/30/2021	CAPITALIZED INTEREST	XXX	33,371	33,371		1.A
3136B7-JB-8	FNR 2019-72 ZL		09/30/2021	CAPITALIZED INTEREST	XXX	15,768	15,768		1.A
3136B7-V2-4	FNR 2019-82 HZ		08/31/2021	CAPITALIZED INTEREST	XXX	32,327	32,327		1.A
3136B8-HA-0	FNR 2020-3 JZ		09/30/2021	CAPITALIZED INTEREST	XXX	27,819	27,819		1.A
3136B8-HM-4	FNR 2020-3 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	9,390	9,390		1.A
3136B8-LT-4	FNR 2020-7 DZ		09/21/2021	CAPITALIZED INTEREST	XXX	67,683	67,683		1.A
3136B6-4G-3	FNR 2021-65 GZ		09/17/2021	MORGAN STANLEY	XXX	3,470,847	3,867,239	6,231	1.A
3136B6-5Y-3	FNR 2021-66 DZ		09/21/2021	IFCS	XXX	2,781,563	3,000,000	4,833	1.A
3136B6-N3-1	FNR 2021-56 ZK		08/06/2021	BANK OF MONTREAL	XXX	3,000,094	3,018,013	6,288	1.A
3137A5-P2-4	FHR 3795 VZ		07/01/2021	CAPITALIZED INTEREST	XXX	27,110	27,110		1.A
3137A7-UU-2	FHR 3828 LZ		08/01/2021	CAPITALIZED INTEREST	XXX	193,510	193,510		1.A
3137A9-Y2-6	FHR 3835 ZV		08/01/2021	CAPITALIZED INTEREST	XXX	216,204	216,204		1.A
3137AJ-AY-0	FHR 3955 Z		07/01/2021	CAPITALIZED INTEREST	XXX	94,184	94,184		1.A
3137B1-3B-6	FHR 4182 ZD		08/31/2021	CAPITALIZED INTEREST	XXX	23,962	23,962		1.A
3137B1-3E-0	FHR 4182 ZK		08/27/2021	CAPITALIZED INTEREST	XXX	118,482	118,482		1.A
3137B2-G3-8	FHR 4206 LZ		09/30/2021	CAPITALIZED INTEREST	XXX	39,142	39,142		1.A
3137B2-NF-3	FHR 4219 JZ		09/30/2021	CAPITALIZED INTEREST	XXX	23,213	23,213		1.A
3137B3-6D-5	FHR 4215 ZK		07/30/2021	CAPITALIZED INTEREST	XXX	11,275	11,275		1.A
3137B3-A3-2	FHR 4230 Z		08/30/2021	CAPITALIZED INTEREST	XXX	54,130	54,130		1.A
3137BF-BH-3	FHR 4413 VZ		09/30/2021	CAPITALIZED INTEREST	XXX	30,680	30,680		1.A
3137BL-EX-2	FHLMC.45-10		09/23/2021	CAPITALIZED INTEREST	XXX	298,081	298,081		1.A
3137BM-XN-1	FHR 4551 Z		09/30/2021	CAPITALIZED INTEREST	XXX	10,651	10,651		1.A
3137BS-VV-9	FHR 4630 ZL		09/30/2021	CAPITALIZED INTEREST	XXX	27,602	27,602		1.A
3137BT-RY-9	FHR 4636 ZN		09/30/2021	CAPITALIZED INTEREST	XXX	8,604	8,604		1.A
3137BV-OS-8	FHR 4657 TZ		09/30/2021	CAPITALIZED INTEREST	XXX	102,105	102,105		1.A
3137BW-RN-6	FHR 4664 TZ		09/30/2021	CAPITALIZED INTEREST	XXX	139,826	139,826		1.A
3137F1-7F-9	FHR 4693 TZ		09/30/2021	CAPITALIZED INTEREST	XXX	37,069	37,069		1.A
3137F2-ZW-9	FHR 4711 CZ		07/30/2021	CAPITALIZED INTEREST	XXX	66,329	66,329		1.A

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STATEMENT AS OF SEPTEMBER 30, 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
3137F3-K6-0	FHR 4768 ZH		09/23/2021	CAPITALIZED INTEREST	XXX	72,045	72,045		1.A
3137F5-3A-5	FHR 4791 ZB		09/30/2021	CAPITALIZED INTEREST	XXX	47,740	47,740		1.A
3137FC-4R-2	FHR 4738 LZ		09/30/2021	CAPITALIZED INTEREST	XXX	64,170	64,170		1.A
3137FD-7H-9	FHR 4748 YZ		09/30/2021	CAPITALIZED INTEREST	XXX	49,587	49,587		1.A
3137FD-DG-4	FHR 4750 KZ		09/30/2021	CAPITALIZED INTEREST	XXX	79,339	79,339		1.A
3137FG-3P-8	FHR 4801 ZN		09/30/2021	CAPITALIZED INTEREST	XXX	317,583	317,583		1.A
3137FJ-C2-3	FHR 4833 VZ		08/30/2021	CAPITALIZED INTEREST	XXX	64,422	64,422		1.A
3137FQ-AT-0	FHR 4932 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	15,768	15,768		1.A
3137FO-HA-4	FHR 4933 LZ		09/30/2021	CAPITALIZED INTEREST	XXX	19,710	19,710		1.A
3137H1-5M-4	FHR 5123 GZ		09/30/2021	CAPITALIZED INTEREST	XXX	19,609	19,609		1.A
3137H2-5X-8	FHR 5144 BZ		09/30/2021	VARIOUS	XXX	6,420,221	7,011,667	11,278	1.A
3137H2-7G-3	FHR 5140 EZ		08/26/2021	JPMORGAN SECURITIES INC.	XXX	12,629,883	13,500,000	22,500	1.A
3137H2-G6-5	FHR 5146 NB		08/23/2021	STIFEL NICOLAUS	XXX	682,148	750,000	1,250	1.A
3137H2-GK-4	FHR 5146 UB		08/23/2021	STIFEL NICOLAUS	XXX	682,031	750,000	1,250	1.A
3137H2-GR-9	FHR 5146 ZJ		08/19/2021	WELLS FARGO	XXX	671,309	750,000	1,250	1.A
3137H2-Z6-4	FHR 5150 GZ		09/15/2021	IFCS	XXX	993,438	1,000,000	2,014	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z		08/01/2021	CAPITALIZED INTEREST	XXX	76,450	76,450		1.A
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		07/01/2021	CAPITALIZED INTEREST	XXX	45,435	45,435		1.A
31397Q-G5-1	FNR 2011-18 ZE		08/01/2021	CAPITALIZED INTEREST	XXX	31,897	31,897		1.A
31397S-G9-9	FNR 2011-46 Z		08/01/2021	CAPITALIZED INTEREST	XXX	157,071	157,071		1.A
3140LD-RL-5	FN BS3190		08/25/2021	DUNCAN-WILLIAMS INC.	XXX	1,020,625	1,000,000	1,937	1.A
35563P-GE-3	SCRT 2018-3 HZ		09/30/2021	CAPITALIZED INTEREST	XXX	53,335	53,335		1.A
35563P-GH-6	SCRT 2018-3 MB		08/13/2021	CAPITALIZED INTEREST	XXX	8,804	8,804		1.A
35563P-GK-9	SCRT 2018-3 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	158,715	158,715		1.A
35563P-HJ-1	SCRT 2018-4 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	115,593	115,593		1.A
35563P-JJ-9	SCRT 2019-1 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	47,606	47,606		1.A
35563P-LF-4	SCRT 2019-3 HZ		09/30/2021	CAPITALIZED INTEREST	XXX	7,963	7,963		1.A
35563P-MP-1	SCRT 2019-4 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	94,845	94,845		1.A
366133-SJ-6	TX GARLAND CITY ELEC SYS 2021B		09/24/2021	BANK OF AMERICA	XXX	4,003,420	4,000,000	2,213	1.E FE
366133-SL-1	TX GARLAND CITY ELEC SYS 2021B		08/11/2021	BANK OF AMERICA	XXX	4,000,000	4,000,000		1.D FE
38373M-K9-0	GNMA .07-55		09/30/2021	CAPITALIZED INTEREST	XXX	32,960	32,960		1.A
38373M-P7-9	GNR 2007-77 Z		09/30/2021	CAPITALIZED INTEREST	XXX	20,332	20,332		1.A
38376G-ZD-5	GNR 2010-161 Z		09/30/2021	CAPITALIZED INTEREST	XXX	22,500	22,500		1.A
38376U-VR-7	GNR 2017-73 VZ		09/30/2021	CAPITALIZED INTEREST	XXX	26,422	26,422		1.A
38378B-SJ-9	GNR 2012-45 Z		09/30/2021	CAPITALIZED INTEREST	XXX	14,035	14,035		1.A
38378P-TP-3	GNR 2013-186 ZE		09/30/2021	CAPITALIZED INTEREST	XXX	15,106	15,106		1.A
38378U-7S-0	GNR 2013-170 ZD		09/30/2021	CAPITALIZED INTEREST	XXX	60,551	60,551		1.A
38378U-RP-4	GNR 2013-160 ZC		09/30/2021	CAPITALIZED INTEREST	XXX	7,585	7,585		1.A
38378W-MX-8	GNR 2013-113 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	107,398	107,398		1.A
38378Y-BU-2	GNR 2013-167 HZ		07/30/2021	CAPITALIZED INTEREST	XXX	15,106	15,106		1.A
38378Y-JZ-3	GNR 2013-169 ZK		09/30/2021	CAPITALIZED INTEREST	XXX	52,982	52,982		1.A
38378Y-KD-0	GNR 2013-169 ZG		09/30/2021	CAPITALIZED INTEREST	XXX	31,639	31,639		1.A
38379F-3Y-3	GNR 2015-185 NZ		09/30/2021	CAPITALIZED INTEREST	XXX	26,589	26,589		1.A
38379W-4J-8	GNR 2016-62 MZ		09/30/2021	CAPITALIZED INTEREST	XXX	46,417	46,417		1.A
38380A-LP-0	GNR 2016-116 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	90,060	90,060		1.A
38380A-P9-2	GNR 2016-135 Z		09/30/2021	CAPITALIZED INTEREST	XXX	8,647	8,647		1.A
38380A-TY-3	GNR 2016-118 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	27,362	27,362		1.A
38380B-C3-7	GNR 2016-156 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	17,251	17,251		1.A
38380K-ZQ-1	GNR 2018-22 LZ		07/30/2021	CAPITALIZED INTEREST	XXX	11,050	11,050		1.A
38380U-VP-5	GNR 2018-13 PZ		09/30/2021	CAPITALIZED INTEREST	XXX	4,865	4,865		1.A
38380U-WY-5	GNR 2018-11 Z		09/30/2021	CAPITALIZED INTEREST	XXX	38,315	38,315		1.A
38380V-ES-6	GNR 2018-19 Z		09/30/2021	CAPITALIZED INTEREST	XXX	41,542	41,542		1.A
38381A-XG-6	GNR 2018-154 Z		09/30/2021	CAPITALIZED INTEREST	XXX	10,078	10,078		1.A
45753C-AG-2	INLMFH 2.02 04/01/2042		09/23/2021	KEYBANC CAPITAL MARKETS	XXX	3,000,000	3,000,000	4,713	1.A
56781R-LH-8	CA MARIN CCD 2021B		08/25/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000		1.A FE
56781R-LK-1	CA MARIN CCD 2021B		08/25/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000		1.A FE
59335K-CX-3	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	6,000,000	6,000,000		1.F FE
59335K-CY-1	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	6,000,000	6,000,000		1.F FE
59335K-CZ-8	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	4,000,000	4,000,000		1.F FE
59335K-DA-2	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	3,000,000	3,000,000		1.F FE
594698-SJ-2	MICHIGAN ST STRATEGIC FUND		07/01/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	210,000	210,000		1.D FE

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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
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A		08/20/2021	JPMORGAN SECURITIES INC.	XXX	3,000,000	3,000,000		1.D FE
626905-PZ-0	CA MURRIETA VALLEY USD 2021		07/15/2021	STIFEL NICOLAUS	XXX	3,000,000	3,000,000		1.C FE
62750P-AA-4	TX HOUSTON MUS FINE ARTS		09/28/2021	JPMORGAN SECURITIES INC.	XXX	7,000,000	7,000,000		1.B FE
64987J-MN-8	NY STATE HFA 2021G SUS		09/22/2021	WELLS FARGO	XXX	3,755,000	3,755,000		1.C FE
64987J-NR-8	NY STATE HFA 2021H SOC		09/22/2021	WELLS FARGO	XXX	3,245,000	3,245,000		1.C FE
663903-KJ-0	OH NE REG SEWER 2021		07/16/2021	BANK OF AMERICA	XXX	9,000,000	9,000,000		1.B FE
668103-AC-8	IL NW MEMORIAL HLTH 2021		08/09/2021	VARIOUS	XXX	31,925,217	32,000,000		1.C FE
74733Q-AB-7	GWJNETT CNTY GA SCH D 1.18 01FEB25		09/22/2021	CAPITALIZED INTEREST	XXX	11,800	11,800		1.A FE
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU		09/29/2021	LOOP CAPITAL MARKETS	XXX	55,000	55,000		1.D FE
796720-PP-9	CA SAN BERNARDINO CCD 2021		07/16/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000		1.B FE
796720-PQ-7	CA SAN BERNARDINO CCD 2021		07/16/2021	PIPER JAFFRAY INC.	XXX	6,000,000	6,000,000		1.B FE
899647-TS-0	TULSA OK ARPTS IMPRT TRUST		09/27/2021	RBC DAIN RAUSCHER	XXX	995,314	1,000,000		2.A FE
92261U-AB-0	VENDE 2008 - 1 GZ		08/31/2021	CAPITALIZED INTEREST	XXX	104,872	104,872		1.A
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV		08/04/2021	RAYMOND JAMES & ASSOCIATES	XXX	165,000	165,000		1.C FE
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		09/30/2021	CAPITALIZED INTEREST	XXX	61,989	61,989		1.A
BGH54L-AV-5	STRU BA-8889 ZC		08/01/2021	CAPITALIZED INTEREST	XXX	113,635	113,635		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						157,570,306	159,956,126	65,757	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206R-KB-7	AT&T INC.		07/20/2021	RBCMK	XXX	21,338	20,000	109	2.B FE
009349-AX-9	ALS 2016-1 AR		07/01/2021	DIRECT	XXX	3,589,826	2,893,073		2.A PL
01627A-AB-4	ADC 2021-1A B		08/11/2021	GUGGENHEIM SECURITIES, LLC	XXX	6,000,000	6,000,000		2.B FE
017175-AF-7	ALLEGHANY CORPORATION		08/11/2021	VARIOUS	XXX	9,982,439	10,100,000		2.A FE
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	CITIGROUP GLOBAL MARKETS	XXX	24,000,000	24,000,000		2.C FE
03060N-AD-2	AMERICO LIFE INC.		09/20/2021	KEYBANC CAPITAL MARKETS	XXX	1,334,463	1,300,000	19,560	2.C FE
031162-DA-5	AMGEN INC.		08/05/2021	CITIGROUP GLOBAL MARKETS	XXX	30,905,450	31,000,000		2.A FE
032654-AW-5	ANALOG DEVICES INC.		09/28/2021	MORGAN STANLEY	XXX	13,891,780	14,000,000		1.G FE
03290A-AA-8	ANCHF 2021-13A A		07/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	34,000,000	34,000,000		1.A FE
03290A-AB-6	ANCHF 2021-13A B		07/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	7,350,000	7,350,000		1.D FE
03290A-AC-4	ANCHF 2021-13A C		07/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,500,000	1,500,000		1.G FE
03330P-AQ-2	ANCHF 2018-5A BRR		08/06/2021	GREENSLEDGE CAPITAL MARKETS	XXX	14,950,000	14,950,000		1.B FE
03330P-AS-8	ANCHF 2018-5A CRR		08/06/2021	GREENSLEDGE CAPITAL MARKETS	XXX	3,250,000	3,250,000		1.E FE
037833-EL-0	APPLE INC.		07/29/2021	GOLDMAN SACHS & CO.	XXX	529,369	530,000		1.B FE
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC.		08/17/2021	VARIOUS	XXX	7,999,226	8,000,000		1.F FE
05348E-BE-8	AVALONBAY COMMUNITIES INC.		07/20/2021	WELLS FARGO SECURITIES LLC	XXX	242,977	185,000	2,168	1.G FE
05363Q-AA-0	AVERY 2013-3A E		08/09/2021	CAPITALIZED INTEREST	XXX	29,081	29,081		4.C FE
05591X-AG-6	BRSP 2021-FL1 C		07/12/2021	WELLS FARGO	XXX	8,500,000	8,500,000		1.G FE
05591X-AJ-0	BRSP 2021-FL1 D		07/12/2021	WELLS FARGO	XXX	4,200,000	4,200,000		2.B FE
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC		08/20/2021	JPMORGAN SECURITIES INC.	XXX	34,131	30,000	235	1.G FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		07/01/2021	BARCLAYS CAPITAL INC.	XXX	3,861,284	2,800,000	15,960	2.B FE
07274N-AQ-6	BAYER US FINANCE II LLC		07/01/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	248,578	200,000	163	2.B FE
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC		07/29/2021	GOLDMAN SACHS & CO.	XXX	428,878	430,000		1.E FE
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		08/17/2021	US BANCORP INVESTMENTS, INC.	XXX	47,241,851	47,241,851		4.B FE
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC.		07/13/2021	MABD	XXX	30,221	30,000	442	1.F FE
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC.		09/14/2021	BARCLAYS CAPITAL INC.	XXX	26,000,000	26,000,000		1.F FE
11135F-BG-5	BROADCOM INC.		08/20/2021	DEUTSCHE BANK SECURITIES INC.	XXX	20,917	20,000	19	2.C FE
11135F-BJ-9	BROADCOM INC.		07/01/2021	VARIOUS	XXX	(984,304)	(1,000,000)	(13,806)	2.C FE
12510H-AJ-9	CAUTO 2020-1A B3		09/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,113,359	2,000,000	4,950	2.B FE
12510H-AN-0	CAUTO 2021-1A A4		07/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,999,217	3,000,000		1.E FE
12575A-AD-9	CIMNL 2021-1 A4		07/22/2021	CREDIT SUISSE FIRST BOSTON	XXX	999,518	1,000,000		1.C FE
12575A-AF-4	CIMNL 2021-1 A6		08/02/2021	CREDIT SUISSE FIRST BOSTON	XXX	4,026,189	4,000,000	573	1.F FE
14070A-AA-1	CPMRK 2007-AET2 A		07/08/2021	COWNL	XXX	159,110	140,185	47	1.D
14855M-AA-6	CLAST 2019-1A A		09/16/2021	CAPITALIZED INTEREST	XXX	989,413	989,413		2.B FE
15674R-AG-8	CERB 2021-5A A		09/02/2021	WELLS FARGO	XXX	2,100,000	2,100,000		1.G FE
15674T-AA-7	CERB 2021-4A A		07/27/2021	WELLS FARGO	XXX	50,000,000	50,000,000		1.A FE
15953P-AN-9	CALIFORNIA EDUCATIONAL FACILITIES		08/05/2021	WELLS FARGO SECURITIES LLC	XXX	55,000	55,000		1.F FE
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L		08/20/2021	MLLM	XXX	15,189	10,000	230	2.C FE
18539U-AE-5	CLEARWAY ENERGY OP LLC		09/24/2021	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000		3.B FE
20030N-CN-9	COMCAST CORPORATION		07/13/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	20,779	15,000	186	1.G FE
20825C-BB-9	CONOCOPHILLIPS		07/13/2021	GOLDMAN SACHS & CO.	XXX	487,505	370,000	5,211	1.G FE
210518-DN-3	CONSUMERS ENERGY COMPANY		08/02/2021	MBTB	XXX	109,908	110,000		1.E FE

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STATEMENT AS OF SEPTEMBER 30, 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
25278X-AQ-2	DIAMONDBACK ENERGY INC.		08/20/2021	VARIOUS	XXX	515,466	455,000	6,640	2 C FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		08/20/2021	MLLM	XXX	37,113	30,000	.92	2 A FE
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		09/07/2021	VARIOUS	XXX	17,904,710	18,000,000		2 A FE
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC.		09/29/2021	WELLS FARGO	XXX	29,362,200	30,000,000		2 A FE
30231G-BG-6	EXXON MOBIL CORP		08/03/2021	BARCLAYS CAPITAL INC	XXX	505,434	395,000	6,457	1 D FE
30768W-AA-6	FARM 2021-1 A		09/29/2021	CREDIT SUISSE FIRST BOSTON	XXX	4,997,962	5,000,000	3,936	1 A
3136A7-TU-6	FNR 2012-80 NZ		08/27/2021	CAPITALIZED INTEREST	XXX	27,710	27,710		1 A
3136B7-M5-7	FNR 2019-77 JZ		09/30/2021	CAPITALIZED INTEREST	XXX	8,006	8,006		1 A
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC.		09/14/2021	BANK OF AMERICA	XXX	12,970,100	13,000,000		2 B FE
354613-AM-3	FRANKLIN RESOURCES INC.		08/05/2021	BTIG, LLC	XXX	134,147	135,000		1 F FE
35563P-BS-7	SCRT 2017-3 MT		09/28/2021	CAPITALIZED INTEREST	XXX	99,050	99,050		1 A
35563P-BU-2	SCRT 2017-3 MB		09/28/2021	CAPITALIZED INTEREST	XXX	73,482	73,482		1 A
35563P-BX-6	SCRT 2017-3 HT		09/28/2021	CAPITALIZED INTEREST	XXX	15,636	15,636		1 A
35563P-BZ-1	SCRT 2017-3 HB		09/28/2021	CAPITALIZED INTEREST	XXX	94,648	94,648		1 A
35563P-DD-8	SCRT 2017-4 HT		09/28/2021	CAPITALIZED INTEREST	XXX	43,274	43,274		1 A
38141G-GW-0	GOLDMAN SACHS GROUP INC.		07/20/2021	SAFI	XXX	499,373	330,000	9,797	2 A FE
381743-AE-3	GOCAP 2021-54A C		07/09/2021	WELLS FARGO	XXX	4,000,000	4,000,000		1 F FE
38178G-AC-4	GOCAP 2020-49A BR		08/06/2021	WELLS FARGO	XXX	2,850,000	2,850,000		1 C FE
38178G-AE-0	GOCAP 2020-49A CR		08/06/2021	WELLS FARGO	XXX	3,150,000	3,150,000		1 F FE
384311-AA-4	GRAFTECH FINANCE INC.		08/16/2021	CROSSROADS	XXX	255,938	250,000	2,056	3 C FE
39809P-AG-0	GSTNE 2021-FL3 C		07/29/2021	WELLS FARGO	XXX	2,000,000	2,000,000		1 G FE
40390J-AJ-1	HGI 2021-FL2 E		09/17/2021	GOLDMAN SACHS & CO	XXX	1,050,000	1,050,000		2 C FE
404119-BZ-1	HCA INC.		07/01/2021	GOLDMAN SACHS & CO	XXX	31,843	25,000	58	2 C FE
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		09/16/2021	GOLDMAN SACHS & CO	XXX	9,912,800	10,000,000		2 A FE
42307T-AH-1	HEINZ HJ FINANCE COMPANY		08/18/2021	PARIBAS	XXX	4,526,250	3,000,000	11,281	3 A FE
42809H-AH-0	HESS CORPORATION		08/20/2021	MORGAN STANLEY & CO LLC	XXX	31,762	25,000	576	3 A FE
44988W-AA-1	IP LENDING II LLC		08/18/2021	JEFFERIES & COMPANY INC.	XXX	3,000,000	3,000,000		1 G FE
458140-BV-1	INTEL CORPORATION		08/10/2021	GOLDMAN SACHS & CO	XXX	14,986,350	15,000,000		1 E FE
458140-BW-9	INTEL CORPORATION		08/10/2021	JPMORGAN SECURITIES INC.	XXX	12,458,500	12,500,000		1 E FE
46617A-AA-3	HENDR-2012-3A A		08/16/2021	CAPITALIZED INTEREST	XXX	.84	.84		1 A FE
46618H-AB-5	HENDR 2014-3A B		09/14/2021	CAPITALIZED INTEREST	XXX	891	891		2 C FE
46618L-AB-6	HENDR 2015-1A B		08/18/2021	CAPITALIZED INTEREST	XXX	11,668	11,668		2 B FE
47232M-AF-9	JEFFERIES FIN LLC / JFIN		07/28/2021	JEFFERIES & COMPANY INC.	XXX	36,050,000	36,050,000		3 C FE
48255K-AA-4	KKR CORE SR SECURED NOTES		07/29/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000		2 B PL
48275R-AG-2	KREF 2021-FL2 C		07/23/2021	WELLS FARGO	XXX	5,000,000	5,000,000		1 G FE
50076Q-AE-6	KRAFT FOODS GROUP INC.		08/09/2021	CROSSROADS	XXX	625,000	500,000	5,000	3 A FE
50202K-AJ-5	LCCM 2021-FL2 D		07/01/2021	WELLS FARGO	XXX	1,000,000	1,000,000		2 B FE
512807-AT-5	LAM RSRCH CORP		07/20/2021	JNUS	XXX	509,497	360,000	6,191	1 G FE
521865-AZ-8	LEAR CORPORATION		08/20/2021	BTIG, LLC	XXX	19,195	15,000	217	2 B FE
55336V-AP-5	MPLX LP		08/20/2021	BTIG, LLC	XXX	23,812	20,000	351	2 B FE
573284-AX-4	MARTIN MARIETTA MATERIALS INC.		07/01/2021	JPMORGAN SECURITIES INC.	XXX	495,985	500,000		2 B FE
57767X-AA-8	MAV ACQUISITION CORP		07/21/2021	BANK OF AMERICA	XXX	9,000,000	9,000,000		4 C FE
59156R-BR-8	METLIFE INC.		07/20/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	126,036	95,000	838	1 G FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		09/29/2021	MIZUHO SECURITIES USA INC.	XXX	3,232,500	3,000,000	22,997	2 B FE
641062-AY-0	NESTLE HOLDINGS INC.		09/07/2021	CREDIT SUISSE FIRST BOSTON	XXX	18,955,350	19,000,000		1 D FE
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC.		09/29/2021	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	6,000,000	6,000,000		4 B FE
65342R-AE-0	NFP CORP		09/22/2021	BANK OF AMERICA	XXX	4,060,000	4,000,000	27,625	4 B FE
69336V-AB-7	PGT INNOVATIONS INC.		09/10/2021	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	4,000,000	4,000,000		4 B FE
695156-AW-9	PACKAGING CORP OF AMERICA		09/07/2021	VARIOUS	XXX	13,965,800	14,000,000		2 B FE
701631-AC-7	PARLI 2021-2A C		07/12/2021	DEUTSCHE BANK SECURITIES INC.	XXX	5,000,000	5,000,000		1 F FE
747525-AK-9	QUALCOMM INCORPORATED		07/20/2021	JNUS	XXX	509,035	370,000	3,059	1 G FE
74762E-AJ-1	QUANTA SERVICES INC.		09/09/2021	VARIOUS	XXX	15,976,774	16,000,000		2 C FE
756109-AT-1	REALTY INCOME CORPORATION		07/20/2021	WELLS FARGO SECURITIES LLC	XXX	235,869	175,000	2,871	1 G FE
77313L-AB-9	ROCKET MORTGAGE LLC		09/21/2021	MORGAN STANLEY	XXX	10,000,000	10,000,000		3 A FE
773903-AM-1	ROCKWELL AUTOMATION INC.		08/03/2021	GOLDMAN SACHS & CO	XXX	289,307	290,000		1 F FE
77588J-AA-4	RCF 2021-2A A		09/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	13,000,000	13,000,000		1 A FE
78081B-AL-7	ROYALTY PHARMA PLC		09/24/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,524,510	1,500,000	3,575	2 C FE
78081B-AP-8	ROYALTY PHARMA PLC		07/19/2021	VARIOUS	XXX	19,042,725	19,500,000		2 C FE
83546D-AQ-1	SONIC 2021-1A A211		07/29/2021	BARCLAYS CAPITAL INC	XXX	12,600,000	12,600,000		2 B FE
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO		09/07/2021	VARIOUS	XXX	10,427,909	10,500,000		2 A FE
845011-AD-7	SOUTHWEST GAS CORP		08/20/2021	VARIOUS	XXX	515,240	515,000	.18	2 A FE

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STATEMENT AS OF SEPTEMBER 30, 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
85238@-AA-1	STADCO LA LLC		07/14/2021	BANK OF AMERICA	XXX	57,000,000	57,000,000		2 C PL
87264A-AZ-8	T-MOBILE USA INC		07/01/2021	BARCLAYS CAPITAL INC	XXX	29,596	25,000	238	2 C FE
87342R-AJ-3	BELL 2021-1A A23		08/11/2021	BARCLAYS CAPITAL INC	XXX	42,750,000	42,750,000		2 B FE
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		08/19/2021	CROSSROADS	XXX	107,530	100,000	908	1 D FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		09/21/2021	JPMORGAN SECURITIES INC	XXX	8,000,000	8,000,000		3 A FE
89417E-AR-0	TRAVELERS COMPANIES INC		07/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	997,070	1,000,000		1 F FE
89655Y-AA-4	TRL 2009-1A A		07/16/2021	CAPITALIZED INTEREST	XXX	36,549	36,549		2 C FE
907818-FW-3	UNION PACIFIC CORPORATION		09/07/2021	BARCLAYS CAPITAL INC	XXX	179,964	180,000		1 G FE
92343V-GC-2	VERIZON COMMUNICATIONS INC		08/20/2021	TWDR	XXX	16,446	15,000	234	2 A FE
94354K-AA-8	WAAY 2019-1 A		09/20/2021	VARIOUS	XXX	2,737,778	2,725,894	6,785	2 A FE
95000U-2W-4	WELLS FARGO & COMPANY		07/13/2021	GOLDMAN SACHS & CO	XXX	27,413	20,000	281	2 A FE
978097-AG-8	WOLVERINE WORLD WIDE INC		08/12/2021	JPMORGAN SECURITIES INC	XXX	11,000,000	11,000,000		3 B FE
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		07/16/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	4,934,500	4,934,500		1 E PL
BGH7E4-X1-9	MAJOR LEAGUE BASEBALL TRUST 12/36		08/19/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000		1 F Z
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD		09/28/2021	CITIGROUP GLOBAL MARKETS	XXX	56,811,900	57,000,000		2 B Z
008911-BK-4	AIR CANADA	A	08/03/2021	VARIOUS	XXX	16,500,000	16,500,000		3 B FE
125491-AP-5	C1 FINANCIAL CORP	A	07/20/2021	JNUS	XXX	310,954	295,000	1,512	2 B FE
29250N-BC-8	ENBRIDGE INC	A	07/20/2021	JPMORGAN SECURITIES INC	XXX	39,200	35,000	39	2 C FE
29250N-BE-4	ENBRIDGE INC	A	09/29/2021	DEUTSCHE BANK SECURITIES INC	XXX	14,163,240	14,000,000	126,933	2 A FE
89356B-AE-8	TRANSCANADA TRUST	A	07/20/2021	MLLM	XXX	33,095	30,000	582	2 C FE
94106B-AD-3	WASTE CONNECTIONS INC	A	09/07/2021	BANK OF AMERICA	XXX	11,820,120	12,000,000		2 A FE
009349-AR-2	ALS 2016-1 D1	D	08/31/2021	DIRECT	XXX	3,026,299	6,370,863		1 D FE
009349-AU-5	ALS 2016-1 D2	D	08/31/2021	DIRECT	XXX	711	1,200		1 D FE
018820-AB-6	ALLIANZ SE	D	09/01/2021	CITIGROUP GLOBAL MARKETS	XXX	9,000,990	9,000,000		2 A FE
05971V-2C-8	BOP 3 1/8 07/01/30	D	08/16/2021	VARIOUS	XXX	985,314	1,000,000	4,061	2 C FE
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC	D	08/24/2021	JPMORGAN SECURITIES INC	XXX	3,077,622	2,000,000	37,965	2 B FE
29245V-AE-5	ENTEL 3.05 09/14/32	D	09/09/2021	JLN	XXX	709,872	710,000		2 C FE
36830D-AC-5	PTTGC 4.3 03/18/51	D	07/01/2021	BARCLAYS BANK PLC	XXX	4,622,932	4,200,000	48,829	2 B FE
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	07/22/2021	MERRILL LYNCH INT'L LTD	XXX	1,026,520	800,000	7,233	2 A FE
65120F-AB-0	NEWCREST FINANCE PTY LTD	D	09/24/2021	MORGAN STANLEY	XXX	1,347,380	1,000,000	21,243	2 B FE
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	JPMORGAN SECURITIES INC	XXX	300,000	300,000		1 G FE
65559C-AD-3	NORDEA BANK ABP	D	08/25/2021	BTIG, LLC	XXX	220,440	220,000		2 B FE
87938W-AU-7	TELEFONICA EMISIONES SAU	D	07/20/2021	CITIGROUP GLOBAL MARKETS INC	XXX	188,865	150,000	2,911	2 C FE
88032W-BD-7	TENCNT 3.94 04/22/61	D	09/09/2021	VARIOUS	XXX	4,050,236	3,600,000	35,635	1 E FE
88323A-AD-4	TOPTB 5 3/8 11/20/48	D	09/23/2021	BAL	XXX	1,875,024	1,600,000	30,339	2 C FE
92857W-BM-1	VODAFONE GROUP PLC	D	07/01/2021	CITIGROUP GLOBAL MARKETS INC	XXX	39,198	30,000	136	2 B FE
92858R-AB-6	VMED 02 UK FINANCING I PLC	D	07/12/2021	JPMORGAN SECURITIES INC	XXX	9,067,500	9,000,000	14,250	3 C FE
98422H-AC-0	XIAOMI 2 7/8 07/14/31	D	07/08/2021	GOLDMAN SACHS INT'L	XXX	993,308	1,000,000		2 B FE
A8372T-AC-2	SUZANO 7 03/16/47	D	09/23/2021	VARIOUS	XXX	9,030,540	6,700,000	165,025	2 C FE
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT	B	09/08/2021	VARIOUS	XXX	23,285,688	23,021,478	65,618	2 B Z
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT	B	09/08/2021	CROSSROADS	XXX	6,342,469	6,270,504		2 B Z
BGH7DF-1F-9	SSP MIDCO 2 LTD FIRST OUT PIK ASSET	B	09/08/2021	CROSSROADS	XXX	486,492	476,162		2 B Z
BGH7DF-1N-2	SSP MIDCO 2 LTD LAST OUT PIK ASSET	B	09/08/2021	CROSSROADS	XXX	329,863	322,859		2 B Z
BQ3973-52-7	GAZPRU 3 1/2 07/14/31	D	08/13/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	680,000	680,000	2,182	2 B FE
G2440J-AG-0	GGBRZ 7 1/4 04/16/44	D	09/16/2021	VARIOUS	XXX	11,642,983	8,220,000	202,211	2 C FE
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	09/16/2021	VARIOUS	XXX	8,852,745	8,306,000	136,119	2 B FE
L7909C-AA-5	RAIZBZ 5.3 01/20/27	D	08/03/2021	I IU	XXX	1,137,500	1,000,000	2,208	2 C FE
M28505-AF-8	DPWDU 4.7 09/30/49	D	08/12/2021	JEFFERIES INT'L LTD	XXX	1,110,000	1,000,000	17,756	2 C FE
N57445-AB-9	MINCAP 5 5/8 08/10/37	D	09/23/2021	VARIOUS	XXX	5,423,713	5,030,000	83,253	2 C FE
N7163R-AD-5	PRXNA 4.027 08/03/50	D	08/26/2021	JEFFERIES INT'L LTD	XXX	1,731,000	1,800,000	17,249	2 C FE
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	08/19/2021	VARIOUS	XXX	3,499,060	3,800,000	21,076	2 C FE
P0156P-AC-3	ALFAA 6 7/8 03/25/44	D	08/26/2021	VARIOUS	XXX	11,535,850	8,600,000	199,528	3 A FE
P13435-AC-9	BINTPE 3 1/4 10/04/26	D	09/13/2021	BEN	XXX	1,431,500	1,400,000	20,349	2 B FE
P2195V-AQ-8	CELARA 5 1/2 04/30/49	D	09/30/2021	VARIOUS	XXX	6,490,300	5,380,000	92,773	2 C FE
P2195V-AS-4	CELARA 5.15 01/29/50	D	09/09/2021	VARIOUS	XXX	6,320,454	5,391,000	65,736	2 C FE
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D	09/21/2021	VARIOUS	XXX	10,927,400	8,480,000	187,326	2 C FE
P2205J-AQ-3	CENSUD 4 3/8 07/17/27	D	09/28/2021	CITIBANK N.A. LONDON	XXX	654,000	600,000	5,323	2 C FE
P55409-AB-5	PENOMX 5.65 09/12/49	D	09/16/2021	VARIOUS	XXX	2,466,570	1,930,000	31,066	2 B FE
P55409-AC-3	PENOMX 4 3/4 08/06/50	D	08/12/2021	VARIOUS	XXX	4,907,500	4,400,000	65,022	2 B FE
P56145-AC-2	IENOVA 4 3/4 01/15/51	D	08/20/2021	VARIOUS	XXX	4,484,125	4,300,000	19,858	2 C FE
P57908-AF-5	ORBIA 5 7/8 09/17/44	D	08/06/2021	VARIOUS	XXX	3,219,000	2,600,000	56,106	2 C FE

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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
P57908-AH-1	ORBITA 5 1/2 01/15/48	D	09/09/2021	VARIOUS	XXX	2,413,600	2,000,000	28,631	2 C FE
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	09/16/2021	VARIOUS	XXX	4,273,302	3,730,000	18,640	2 A FE
P8718A-AM-8	SQM 4 1/4 01/22/50	D	09/16/2021	VARIOUS	XXX	6,690,648	6,070,000	77,782	2 A FE
P9401C-AB-8	FUNOTR 6.39 01/15/50	D	09/09/2021	VARIOUS	XXX	5,966,250	4,900,000	40,612	2 B FE
P9406G-AB-4	FUNOTR 6.95 01/30/44	D	07/30/2021	VARIOUS	XXX	4,665,000	3,800,000	73,477	2 B FE
P98088-AA-8	VOTORA 7 1/4 04/05/41	D	09/30/2021	VARIOUS	XXX	14,453,360	10,500,000	241,687	2 C FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,081,450,111	1,055,245,061	2,426,409	XXX
Bonds - Unaffiliated Bank Loans									
10527@-AB-7	BRANDMUSCLE TL		08/16/2021	JPMORGAN SECURITIES INC.	XXX	9,488,684	9,644,000		3 A PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		09/13/2021	DIRECT	XXX	99,429	99,429		1 G PL
30208*-AB-3	EXO GROUP T/L 1L 9/21		08/31/2021	DIRECT	XXX	4,828,889	4,968,889		3 A PL
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		08/02/2021	JPMORGAN SECURITIES INC.	XXX	2,509,448	2,605,200		3 A PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		09/16/2021	DIRECT	XXX	707,805	707,805		3 A PL
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		09/06/2021	DIRECT	XXX	128,000	128,000		2 C PL
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		08/30/2021	DIRECT	XXX	6,426,256	6,687,521		2 A PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		08/11/2021	KEYBANC CAPITAL MARKETS	XXX	1,442,340	1,442,340		2 A PL
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		08/24/2021	INTERNAL BROKER FOR BORROWING TL	XXX	600,000	600,000		4 B Z
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		07/15/2021	CAPITALIZED INTEREST	XXX	3,751	3,751		4 B FE
BGH6B4-3B-2	LIFELONG (PSI) 1L REV FUND CL		07/23/2021	INTERNAL BROKER FOR BORROWING TL	XXX	966,000	966,000		5 B GI
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		08/24/2021	INTERNAL BROKER FOR BORROWING TL	XXX	4,821	4,821		5 B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		07/27/2021	INTERNAL BROKER FOR BORROWING TL	XXX	1,801,920	1,820,121		4 C
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		09/22/2021	JEFFERIES & COMPANY INC.	XXX	1,995,000	2,000,000		4 C FE
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		07/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,342,069	2,342,069		4 C FE
BGH706-GA-8	ALLO COMMUNICATIONS 1L DDTL FUND		09/24/2021	INTERNAL BROKER FOR BORROWING TL	XXX	135,000	135,000		4 B Z
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		08/31/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,924,538	2,938,531		4 C Z
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		07/06/2021	INTERNAL BROKER FOR BORROWING TL	XXX	72,530	73,355		5 B Z
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		07/30/2021	INTERNAL BROKER FOR BORROWING TL	XXX	587,887	593,825		4 C PL
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/30/2021	INTERNAL BROKER FOR BORROWING TL	XXX	1,653,677	1,653,677		3 C FE
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		09/02/2021	JEFFERIES & COMPANY INC.	XXX	7,960,000	8,000,000		4 B FE
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		08/03/2021	JPMORGAN SECURITIES INC.	XXX	6,930,000	7,000,000		4 B FE
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		08/06/2021	PARIBAS	XXX	1,163,594	1,163,594		4 B FE
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		08/16/2021	DEUTSCHE BANK SECURITIES INC.	XXX	24,795,000	25,045,455		4 C FE
8299999 - Bonds - Unaffiliated Bank Loans						79,566,638	80,623,383	0	XXX
8399997 - Bonds - Subtotals - Bonds - Part 3						1,623,943,124	1,596,529,570	3,533,856	XXX
8399999 - Bonds - Subtotals - Bonds						1,623,943,124	1,596,529,570	3,533,856	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
EP0599-00-1	RENAISSANCE HOLDINGS LTD	D	07/07/2021	WELLS FARGO	920,000.000	23,000,000			2 B FE
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						23,000,000	XXX	0	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						23,000,000	XXX	0	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						23,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
005029-20-2	ACROPOLIS INFRASTRUCTURE ACQ CORP		07/09/2021	CREDIT SUISSE FIRST BOSTON	423,387.000	4,233,870	XXX		XXX
194170-10-6	COLICITY INC COMMON STOCK		07/06/2021	CONVERSION BROKER	56,103.000	548,291	XXX		XXX
194170-11-4	COLICITY INC WARRANTS		07/06/2021	CONVERSION BROKER	11,219.000	12,671	XXX		XXX
194170-20-5	COLICITY INC		09/29/2021	GOLDMAN SACHS & CO	2,924.000	28,917	XXX		XXX
21289P-20-1	CONYERS PARK III ACQUISITION CORP		08/10/2021	DEUTSCHE BANK SECURITIES INC	606,375.000	6,063,750	XXX		XXX
382863-10-8	GORES HOLDINGS VIII INC SHARES		07/01/2021	CONVERSION BROKER	671,642.000	6,621,326	XXX		XXX
382863-11-6	GORES HOLDINGS VIII INC WARRANTS		07/01/2021	CONVERSION BROKER	83,954.000	95,093	XXX		XXX
38286T-10-1	GORES HOLDINGS VII INC-A		07/01/2021	CONVERSION BROKER	1,045,225.000	10,259,576	XXX		XXX
38286T-11-9	GORES HOLDINGS VII A -CW27		07/01/2021	CONVERSION BROKER	130,652.000	192,674	XXX		XXX
382870-10-3	GORES TECHNOLOGY PARTNERS INC COMM		07/01/2021	CONVERSION BROKER	656,644.000	6,464,028	XXX		XXX
382870-11-1	GORES TECHNOLOGY PARTNERS INC WAR		07/01/2021	CONVERSION BROKER	131,328.000	102,412	XXX		XXX
38287L-10-7	GORES TECHNOLOGY PARTNERS COMMON		07/01/2021	CONVERSION BROKER	1,198,860.000	11,730,766	XXX		XXX
38287L-11-5	GORES TECHNOLOGY PARTNERS WARRANTS		07/01/2021	CONVERSION BROKER	239,772.000	257,834	XXX		XXX
48253T-10-9	KKR ACQUISITION HLDGS I CORP COMMO		07/01/2021	CONVERSION BROKER	1,299,784.000	12,650,383	XXX		XXX
48253T-11-7	KKR ACQUISITION HLDGS I CORP WARRA		07/01/2021	CONVERSION BROKER	324,946.000	347,431	XXX		XXX
54141L-10-0	LOGISTICS INNOVATION TECH-A		08/12/2021	CONVERSION BROKER	1,272,727.000	12,352,885	XXX		XXX
54141L-11-8	LOGISTICS INNOVATION T-CW28		08/12/2021	CONVERSION BROKER	424,242.000	374,385	XXX		XXX

EO4.6

STATEMENT AS OF SEPTEMBER 30, 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	
577096-10-0	MATTERPORT INC		07/23/2021	CONVERSION BROKER	163,767.000	1,537,643	XXX		XXX	
577096-11-8	MATTERPORT INC WARRANTS		07/23/2021	CONVERSION BROKER	47,869.000	144,412	XXX		XXX	
74981W-10-7	RXR ACQUISITION CORP COMMON STOCK		07/16/2021	CONVERSION BROKER	287,374.000	2,827,986	XXX		XXX	
74981W-11-5	RXR ACQUISITION CORP WARRANTS		07/16/2021	CONVERSION BROKER	57,474.000	44,013	XXX		XXX	
74981W-20-6	RXR ACQUISITION CORP		09/30/2021	GOLDMAN SACHS & CO	768.000	7,622	XXX		XXX	
909218-40-6	UNIT CORPORATION		07/26/2021	DIRECT	7,408.000	.1	XXX		XXX	
68354H-11-8	SOARING EAGLE ACQUISITION CORP		07/01/2021	CONVERSION BROKER	34,234.000	85,822	XXX		XXX	
68354H-12-6	SOARING EAGLE ACQUISITION CO		07/01/2021	CONVERSION BROKER	171,176.000	1,625,920	XXX		XXX	
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A		09/28/2021	DEUTSCHE BANK SECURITIES INC	1,004.000	9,829	XXX		XXX	
SBKVC8-11-3	TPG PACE SOLUTIONS CORP		07/29/2021	DEUTSCHE BANK SECURITIES INC	506.000	5,027	XXX		XXX	
SBMDVJ-95-9	SOARING EAGLE ACQUISITION CO		09/08/2021	GOLDMAN SACHS & CO	344.000	3,391	XXX		XXX	
SBN7QK-L2-7	MSD ACQUISITION CORP COMMON STOCK		07/01/2021	CONVERSION BROKER	214,262.000	2,089,705	XXX		XXX	
SBN7QK-M3-4	MSD ACQUISITION CORP WARRANTS		07/01/2021	CONVERSION BROKER	42,852.000	52,849	XXX		XXX	
SBNQP3-R7-7	SOARING EAGLE ACQUISITION CO		07/01/2021	CONVERSION BROKER	171,176.000	1,625,920	XXX		XXX	
SBNZJY-M2-2	SOARING EAGLE ACQUISITION CORP		07/01/2021	CONVERSION BROKER	34,234.000	85,822	XXX		XXX	
SBBMHR-S0-9	WAVERLEY CAPITAL ACQUISITION CORP	D	08/20/2021	MORGAN STANLEY	341,250.000	3,412,500	XXX		XXX	
SBMVZT-55-7	AFTERNEXT HEALTHTECH ACQUISITION	D	08/12/2021	GOLDMAN SACHS & CO	651,875.000	6,518,750	XXX		XXX	
SBNT8K-16-2	BLUE WHALE ACQUISITION CORP. I	D	08/04/2021	GOLDMAN SACHS & CO	350,000.000	3,500,000	XXX		XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							95,913,504	XXX	0	XXX
Common Stocks - Closed-End Funds										
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		07/01/2021	CONVERSION BROKER	63,871.000	933,172	XXX		XXX	
9699999 - Common Stocks - Closed-End Funds							933,172	XXX	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3							96,846,676	XXX	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks							96,846,676	XXX	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks							119,846,676	XXX	0	XXX
9999999 Totals							1,743,789,800	XXX	3,533,856	XXX

E04.7

STATEMENT AS OF SEPTEMBER 30, 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 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.									
Bonds - U.S. Governments																							
3130AE-KX-7	FHLB 4.0 07/33-07/21 (A)		07/19/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	15,000,000	15,000,000	14,995,500	14,996,065			134		134	14,996,199		3,801	3,801	600,000	07/19/2033	1.A		
3130AE-R6-9	FHLB 3.93 8/30-8/21 (A)		08/09/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,850,000	4,850,000	4,850,000	4,850,000					.0	4,850,000			.0	190,605	08/09/2030	1.A		
3130AE-R7-7	FHLB 4.00 8/33-8/21 (0B)		08/09/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	24,250,000	24,250,000	24,231,000	24,233,329			624		624	24,233,953		16,047	16,047	970,000	08/09/2033	1.A		
3130AE-SS-0	FHLB 3.99 08/35		08/20/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	12,000,000	12,000,000	12,000,000	12,000,000					.0	12,000,000			.0	478,800	08/20/2035	1.A		
3130AE-W3-0	FHLB 4.07 9/38-9/21 (A)		09/30/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	34,350,000	34,350,000	34,319,813	34,322,179			811		811	34,322,989		27,011	27,011	1,398,045	09/13/2038	1.A		
3130AE-X6-2	FHLB 3.7 09/28 - 09/21 (A)		09/21/2021	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	74,000	09/21/2028	1.A		
3130AE-X8-8	FHLB 3.98 09/33-09/21 (A)		09/21/2021	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	218,900	09/21/2033	1.A		
3133EM-C9-1 (A)	FFCB 2.95 06/46 - 09/21		09/07/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	24,000,000	24,000,000	23,970,000			218		218	23,970,218		29,782	29,782	31,467	06/01/2046	1.A FE			
0599999 - Bonds - U.S. Governments						121,950,000	121,950,000	121,866,313	97,901,573			0	1,787	0	1,787	0	121,873,359	0	76,641	76,641	3,961,817	XXX	XXX
Bonds - All Other Governments																							
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY	D	08/26/2021	STAN	.XXX	389,203	335,000	397,813					(866)		396,946		(7,743)	(7,743)	12,172	10/03/2049	1.D FE		
6463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	09/09/2021		.XXX	967,500	1,000,000	953,480					3,451	3,451	956,931		10,569	10,569	35,977	06/03/2026	2.B FE		
1099999 - Bonds - All Other Governments						1,356,703	1,335,000	1,351,293	0			0	2,585	0	2,585	0	1,353,877	0	2,826	2,826	48,149	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 AGCY MFH I11 2015A		09/22/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,630,000	3,630,000	3,846,031	3,732,555				(19,998)	(19,998)	3,712,556		(82,556)	(82,556)	153,298	08/01/2025	1.D FE		
13034P-UJ-4	CA HOUSING FIN AGCY MFH I11 2015A		09/22/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	600,000	600,000	611,650	605,569				(1,076)	(1,076)	604,493		(4,493)	(4,493)	35,465	08/01/2030	1.D FE		
13034P-ZW-0	CA HOUSING FIN AGCY 2017A		08/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	9,910,000	9,910,000	9,910,000	9,910,000					.0	9,910,000			.0	390,590	02/01/2029	1.D FE		
30309H-AC-1	FRETE 2019-ML05 AUS		09/01/2021	MBS PAYDOWN	.XXX	47,038	47,038	47,832	47,077				(39)	(39)	47,038			.0	1,067	01/01/2036	1.A		
312904-AA-3	FHLMC SERIES 180 CLASS E		09/14/2021	MBS PAYDOWN	.XXX	54,262	54,262	54,262	54,262					.0	54,262			.0	(54,262)	09/15/2021	1.B FE		
312904-DJ-1	FHLMC SERIES 186 CLASS K		08/14/2021	MBS PAYDOWN	.XXX	10,972	10,972	10,972	10,972					.0	10,972			.0	(10,972)	08/15/2021	1.B FE		
312904-DY-8	FHLMC SERIES 186 CLASS L		08/15/2021	VARIOUS	.XXX	11,645	11,645	11,645	11,645					.0	11,645			.0	(11,645)	08/15/2021	1.B FE		
3132WR-RN-5	FG WAO503		09/01/2021	MBS PAYDOWN	.XXX	128,502	128,502	128,768	128,560				(58)	(58)	128,502			.0	3,298	03/01/2044	1.A		
3132WW-AA-0	FG WA2500		09/27/2021	MBS PAYDOWN	.XXX	15,042	15,042	14,992	15,042				49	49	15,042			.0	330	09/01/2045	1.A		
3132Y7-GN-9	FG WE2005		09/01/2021	MBS PAYDOWN	.XXX	61,104	61,104	57,748	60,969				134	134	61,104			.0	1,296	09/01/2033	1.A		
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		09/01/2021	MBS PAYDOWN	.XXX	100,054	100,054	97,411	99,836				218	218	100,054			.0	3,985	04/15/2032	1.A		
3133TE-3N-2	PE		09/01/2021	MBS PAYDOWN	.XXX	37,753	37,753	36,458	37,636				118	118	37,753			.0	1,564	05/15/2028	1.A		
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		09/01/2021	MBS PAYDOWN	.XXX	53,375	53,375	51,751	53,242				132	132	53,375			.0	2,302	12/15/2028	1.A		
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		09/01/2021	MBS PAYDOWN	.XXX	25,957	25,957	25,463	25,914				43	43	25,957			.0	1,138	12/15/2028	1.A		
31350A-C6-1	M-048		07/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000	5,000	5,036	5,033				(1)	(1)	5,032		(32)	(32)	92	01/15/2036	1.B FE		
31359X-UW-7	FNA 2000-M1 Z		09/17/2021	MBS PAYDOWN	.XXX	651	651	673	738				(87)	(87)	651			.0	33	01/17/2040	1.A		
313637-2J-8	FN 109777		09/01/2021	MBS PAYDOWN	.XXX	7,749	7,749	7,821	7,751				(2)	(2)	7,749			.0	210	09/01/2033	1.A		
313637-W4-8	FN 109667		09/01/2021	MBS PAYDOWN	.XXX	4,191	4,191	4,216	4,191					.0	4,191			.0	113	09/01/2033	1.A		
313637-WC-0	FN 109643		09/01/2021	MBS PAYDOWN	.XXX	1,240	1,240	1,284	1,241				(2)	(2)	1,240			.0	36	09/01/2048	1.A		
313637-YS-3	FN 109721		09/01/2021	MBS PAYDOWN	.XXX	5,133	5,133	5,209	5,135				(2)	(2)	5,133			.0	141	09/01/2033	1.A		
313637-ZD-5	FN 109740		09/01/2021	MBS PAYDOWN	.XXX	10,993	10,993	11,171	10,998				(5)	(5)	10,993			.0	280	09/01/2033	1.A		
3136A0-EK-9	FNR 2011-81 GZ		09/01/2021	VARIOUS	.XXX	511,184	511,184	498,884	509,056				2,129	2,129	511,184			.0	14,027	08/25/2041	1.A		
3136A0-RX-7	FNR 2011-80 ZA		09/01/2021	VARIOUS	.XXX	1,181,781	1,181,781	1,087,283	1,175,101				6,680	6,680	1,181,781			.0	62,499	08/25/2041	1.A		
3136A1-C8-6	FNR 2011-101 NB		09/01/2021	MBS PAYDOWN	.XXX	258,254	258,254	258,254	258,254					.0	258,254			.0	7,162	10/25/2041	1.A		
3136A1-ZD-0	FNR 2011-101 CB		09/01/2021	MBS PAYDOWN	.XXX	1,251,845	1,251,845	1,247,933	1,250,679				1,166	1,166	1,251,845			.0	56,681	10/25/2041	1.A		
3136A7-JB-9	FNR 2012-67 MZ		09/27/2021	VARIOUS	.XXX	82,927	82,927	82,700	82,692				236	236	82,927			.0	6,639	07/25/2042	1.A		
3136A8-D6-4	FNR 2012-103 ZC		09/01/2021	MBS PAYDOWN	.XXX	153,746	153,746	148,437	152,960				786	786	153,746			.0	3,299	09/25/2042	1.A		
3136AB-MR-1	FNMA 2012-148 CU		09/25/2021	MBS PAYDOWN	.XXX	273,256	273,256	267,108	269,363				3,893	3,893	273,256			.0	9,221	01/25/2043	1.A		
3136AF-CZ-5	FNR 2013-72 ZL		09/27/2021	VARIOUS	.XXX	184,288	184,288	168,943	176,592				7,697	7,697	184,288			.0	5,782	07/25/2043	1.A		
3136AG-MJ-8	FNR 2013-108 VZ		09/27/2021	VARIOUS	.XXX	1,580,271	1,580,271	1,558,136	1,572,157				8,114	8,114	1,580,271			.0	38,099	10/25/2043	1.A		
3136AP-CW-0	FNR 2015-47 AY		09/01/2021	MBS PAYDOWN	.XXX	842,504	842,504	780,304	816,017				26,487	26,487	842,504			.0	17,065	07/01/2045	1.A		
3136AQ-AN-0	FNR 2015-72 ZA		09/27/2021	VARIOUS	.XXX	1,496,786	1,496,786	1,437,238	1,483,592				13,194	13,194	1,496,786			.0	32,030	10/25/2045	1.A		
3136AS-A9-7	FNR 2016-41 MZ		09/01/2021	VARIOUS	.XXX	867,214	867,214	855,632	863,584				3,630	3,630	867,214			.0	22,748	07/25/2046	1.A		
3136AU-4D-0	FNR 2017-8 BZ		09/25/2021	VARIOUS	.XXX	306,215	306,215	274,957	300,672				5,543	5,543	306,215			.0	5,916	02/25/2047	1.A		
3136AW-HZ-3	FNR 2017-39 CY		09/01/2021	MBS PAYDOWN	.XXX	312,757	312,757	291,891	306,902				5,856	5,856	312,757			.0	7,320	05/01/2047	1.A		

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STATEMENT AS OF SEPTEMBER 30, 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	
3136AX-GA-7	FNR 2017-49 ZC		09/01/2021	VARIOUS	.XXX	2,785,128	2,785,128	2,709,202	2,768,147		16,982		16,982		2,785,128				.0	52,692	07/25/2047	1 A
3136AY-YZ-0	FNR 2017-90 ZD		09/27/2021	VARIOUS	.XXX	1,307,375	1,307,375	1,303,788	1,304,707		2,668		2,668		1,307,375				.0	30,998	11/01/2047	1 A
3136B2-GE-6	FNR 2018-45 ZD		09/27/2021	VARIOUS	.XXX	3,067,843	3,067,843	2,880,394	3,021,849		45,994		45,994		3,067,843				.0	79,086	06/25/2048	1 A
3136B2-SB-9	FNR 2018-47 ZC		09/01/2021	VARIOUS	.XXX	402,073	402,073	382,195	398,063		4,009		4,009		402,073				.0	10,008	07/25/2048	1 A
3136B2-UE-0	FNR 2018-55 LZ		09/27/2021	VARIOUS	.XXX	524,152	524,152	476,931	513,557		10,596		10,596		524,152				.0	12,741	08/01/2048	1 A
3136B2-YL-0	FNR 2018-54 LZ		09/01/2021	VARIOUS	.XXX	443,634	443,634	419,085	438,294		5,339		5,339		443,634				.0	11,018	08/25/2048	1 A
3136B3-BL-3	FNR 2018-70 CZ		09/01/2021	MBS PAYDOWN	.XXX	1,393,858	1,393,858	1,354,308	1,385,925		7,932		7,932		1,393,858				.0	29,806	10/25/2048	1 A
3136B3-DT-4	FNR 2018-73 BZ		09/27/2021	VARIOUS	.XXX	702,472	702,472	670,715	688,955		13,516		13,516		702,472				.0	26,146	10/25/2048	1 A
3136B3-GN-4	FNR 2018-76 ZB		09/25/2021	MBS PAYDOWN	.XXX	10,032	10,032	9,067	9,839		193		193		10,032				.0	260	10/25/2048	1 A
3136B7-V2-4	FNR 2019-82 HZ		09/01/2021	MBS PAYDOWN	.XXX	859,442	859,442	857,397	859,378		64		64		859,442				.0	18,588	01/25/2050	1 A
3136B8-LT-4	FNR 2020-7 DZ		09/27/2021	VARIOUS	.XXX	2,039,549	2,039,549	2,036,495	2,034,663		4,886		4,886		2,039,549				.0	40,698	02/25/2050	1 A
3136BG-N3-1	FNR 2021-56 ZK		09/01/2021	MBS PAYDOWN	.XXX	87,862	87,862	87,340							87,862				.0	183	09/25/2051	1 A
31377U-6D-0	FN 387968		09/01/2021	MBS PAYDOWN	.XXX	1,785	1,785	1,822	1,786		(1)		(1)		1,785				.0	55	08/01/2048	1 A
3137A0-K9-5	FHR 3695 JG		09/01/2021	MBS PAYDOWN	.XXX	196,586	196,586	196,809	196,616		(30)		(30)		196,586				.0	5,905	07/15/2040	1 A
3137A5-P2-4	FHR 3795 VZ		09/01/2021	VARIOUS	.XXX	127,496	127,496	109,825	126,363		1,133		1,133		127,496				.0	6,717	01/15/2041	1 A
3137A7-UU-2	FHR 3828 LZ		09/01/2021	VARIOUS	.XXX	1,268,430	1,268,430	1,217,535	1,262,170		6,259		6,259		1,268,430				.0	69,797	03/15/2041	1 A
3137A9-Y2-6	FHR 3835 ZV		09/01/2021	VARIOUS	.XXX	965,944	965,944	943,935	963,627		2,318		2,318		965,944				.0	50,152	04/15/2041	1 A
3137AJ-AY-0	FHR 3955 Z		09/01/2021	VARIOUS	.XXX	1,133,560	1,133,560	1,132,080	1,132,377		1,183		1,183		1,133,560				.0	55,287	11/15/2041	1 A
3137B1-3B-6	FHR 4182 ZD		09/15/2021	MBS PAYDOWN	.XXX	16,775	16,775	16,146	16,686		89		89		16,775				.0	430	03/15/2043	1 A
3137B1-3E-0	FHR 4182 ZK		09/01/2021	VARIOUS	.XXX	1,225,217	1,225,217	1,223,463	1,224,015		1,202		1,202		1,225,217				.0	58,587	03/15/2043	1 A
3137B3-6D-5	FHR 4215 ZK		09/01/2021	MBS PAYDOWN	.XXX	98,334	98,334	92,913	97,993		641		641		98,334				.0	2,018	06/15/2043	1 A
3137B3-A3-2	FHR 4230 Z		09/01/2021	VARIOUS	.XXX	594,455	594,455	458,662	557,936		36,519		36,519		594,455				.0	18,605	07/15/2043	1 A
3137B4-KX-3	FHR 4253 PB		09/01/2021	MBS PAYDOWN	.XXX	183,835	183,835	171,886	182,680		1,155		1,155		183,835				.0	4,826	08/15/2041	1 A
3137B4-RQ-1	FHR 4249 GW		09/01/2021	MBS PAYDOWN	.XXX	246,550	246,550	228,290	244,010		2,540		2,540		246,550				.0	5,384	10/15/2041	1 A
3137B7-N2-1	FHMS K036 X1		09/30/2021	VARIOUS	.XXX			10,834	906		(906)		(906)						.0	1,172	10/01/2043	1 A FE
3137BF-XU-0	FHMS K042 X1		09/30/2021	VARIOUS	.XXX			33,214	2,171		(2,171)		(2,171)						.0	2,967	01/01/2026	1 A FE
3137BL-EX-2	FHLMC.45-10		09/01/2021	VARIOUS	.XXX	2,527,417	2,527,417	2,525,365	2,527,405		12		12		2,527,417				.0	71,142	09/15/2045	1 A
3137BV-BA-3	FHR 4656 B		09/01/2021	MBS PAYDOWN	.XXX	2,451,811	2,451,811	2,334,966	2,401,453		50,358		50,358		2,451,811				.0	49,683	02/15/2047	1 A
3137BY-5W-6	FHR 4680 BQ		09/01/2021	MBS PAYDOWN	.XXX	27,103	27,103	26,290	26,825		278		278		27,103				.0	664	05/15/2047	1 A
3137F2-ZW-9	FHR 4711 CZ		09/01/2021	VARIOUS	.XXX	863,389	863,389	850,206	861,164		2,225		2,225		863,389				.0	19,596	08/15/2047	1 A
3137F3-KG-0	FHR 4768 ZH		09/01/2021	VARIOUS	.XXX	1,139,884	1,139,884	1,026,366	1,109,559		30,324		30,324		1,139,884				.0	26,457	03/01/2048	1 A
3137F4-DW-1	FHR 4778 BN		09/01/2021	MBS PAYDOWN	.XXX	1,329,745	1,329,745	1,327,252	1,328,354		1,391		1,391		1,329,745				.0	35,038	09/01/2045	1 A
3137F4-PQ-9	FHR 4776 MM		09/01/2021	MBS PAYDOWN	.XXX	1,450,494	1,450,494	1,443,185	1,445,699		4,795		4,795		1,450,494				.0	38,025	07/01/2045	1 A
3137FE-YC-4	FHR 4734 Z		09/01/2021	MBS PAYDOWN	.XXX	1,037,761	1,037,761	963,476	1,023,252		14,509		14,509		1,037,761				.0	16,631	12/01/2047	1 A
3137FE-K4-1	FHR 4771 BD		09/01/2021	MBS PAYDOWN	.XXX	5,424,509	5,424,509	5,414,338	5,422,649		1,860		1,860		5,424,509				.0	143,806	10/01/2045	1 A
3137FG-5H-4	FHR 4796 NZ		09/01/2021	MBS PAYDOWN	.XXX	2,305,514	2,305,514	2,305,514	2,305,514		0		0		2,305,514				.0	48,810	05/15/2048	1 A
3137FJ-C2-3	FHR 4833 VZ		09/01/2021	VARIOUS	.XXX	519,323	519,323	504,776	513,722		5,601		5,601		519,323				.0	24,721	09/15/2048	1 A
3138L5-VJ-6	FNMA 4.83 5116 FEDERAL NA AM5731 3.99		09/01/2021	MBS PAYDOWN	.XXX	6,748	6,748	7,235	6,776		(28)		(28)		6,748				.0	219	01/01/2044	1 A
3138L6-LM-8	01JUN44		09/01/2021	MBS PAYDOWN	.XXX	31,612	31,612	32,271	31,656		(44)		(44)		31,612				.0	841	05/01/2044	1 A
3138LA-XT-1	FN AM9689		09/01/2021	MBS PAYDOWN	.XXX	17,328	17,328	17,662	17,345		(17)		(17)		17,328				.0	449	09/01/2045	1 A
3138LC-OA-6	FN AN0448		09/01/2021	MBS PAYDOWN	.XXX	166,358	166,358	169,800	166,507		(149)		(149)		166,358				.0	4,343	01/01/2046	1 A
3138LC-VN-2	FN AN0620		09/01/2021	MBS PAYDOWN	.XXX	48,940	48,940	50,148	48,993		(53)		(53)		48,940				.0	1,320	01/01/2046	1 A
3138LD-CZ-4	FN AN0987		09/01/2021	MBS PAYDOWN	.XXX	69,384	69,384	70,988	69,424		(40)		(40)		69,384				.0	1,655	02/01/2036	1 A
3138LD-D9-1	FN AN1027		09/01/2021	MBS PAYDOWN	.XXX	9,570	9,570	9,774	9,575		(5)		(5)		9,570				.0	227	02/01/2036	1 A
3138LD-JE-4	FN AN1160		09/01/2021	MBS PAYDOWN	.XXX	11,427	11,427	11,663	11,436		(9)		(9)		11,427				.0	269	03/01/2036	1 A
3138LD-K4-4	FN AN1214		09/01/2021	MBS PAYDOWN	.XXX	36,118	36,118	36,863	36,161		(43)		(43)		36,118				.0	857	04/01/2046	1 A
3138LD-PW-9	FN AN1327		09/01/2021	MBS PAYDOWN	.XXX	2,133	2,133	2,177	2,135		(2)		(2)		2,133				.0	51	01/01/2033	1 A
3138LE-NT-4	FN AN2201		09/01/2021	MBS PAYDOWN	.XXX	4,187	4,187	4,274	4,191		(4)		(4)		4,187				.0	97	07/01/2046	1 A
3138LE-OX-2	FN AN2269		09/01/2021	MBS PAYDOWN	.XXX	9,051	9,051	9,238	9,060		(9)		(9)		9,051				.0	223	08/01/2046	1 A
3138LF-L7-1	FN AN3049		09/01/2021	MBS PAYDOWN	.XXX	5,518	5,518	5,450	5,514		4		4		5,518				.0	119	10/01/2046	1 A
3138LF-L8-9	FN AN3050		09/01/2021	MBS PAYDOWN	.XXX	8,235	8,235	8,181	8,234		2		2		8,235				.0	180	10/01/2046	1 A
3138LG-SU-1	FN AN4130		09/01/2021	MBS PAYDOWN	.XXX	35,402	35,402	35,778	35,409		(6)		(6)		35,402				.0	820	01/01/2037	1 A
3138LG-SV-9	FN AN4131		09/01/2021	MBS PAYDOWN	.XXX	38,768	38,768	39,180	38,775		(7)		(7)		38,768				.0	898	01/01/2037	1 A
3138LH-AV-6	FN AN4519		09/01/2021	MBS PAYDOWN	.XXX	17,429	17,429	17,838	17,451		(22)		(22)		17,429				.0	471	02/01/2047	1 A
3138LH-D3-5	FN AN4621		09/01/2021	MBS PAYDOWN	.XXX	28,021	28,021	28,599	28,057		(36)		(36)		28,021				.0	671	08/01/2032	1 A
3138LH-L9-3	FN AN4851		09/01/2021	MBS PAYDOWN	.XXX	17,335	17,335	17,801	17,354		(19)		(19)		17,335				.0	449	03/01/2047	1 A
3138LH-MA-9	FN AN4852		09/01/2021	MBS PAYDOWN	.XXX	4,314	4,314	4,449	4,320		(6)		(6)		4,314				.0	113	03/01/2047	1 A
3138LH-M4-2	FN AN4910		09/01/2021	MBS PAYDOWN	.XXX	4,202	4,202	4,251	4,20													

STATEMENT AS OF SEPTEMBER 30, 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
3138LK-JK-4	FN AN6565		09/01/2021	MBS PAYDOWN	.XXX	8,142	8,142	8,310	8,148		(7)		(7)		8,142			.0	.187	09/01/2047	1.A
3138LK-YX-9	FN AN7025		09/01/2021	MBS PAYDOWN	.XXX	4,882	4,882	5,007	4,888		(6)		(6)		4,882			.0	.117	10/01/2047	1.A
3138LM-4B-6	FN AN8917		09/01/2021	MBS PAYDOWN	.XXX	16,841	16,841	16,904	16,844		(2)		(2)		16,841			.0	.406	04/01/2033	1.A
3138LM-4C-4	FN AN8918		09/01/2021	MBS PAYDOWN	.XXX	40,944	40,944	41,789	40,971		(27)		(27)		40,944			.0	1,017	05/01/2033	1.A
3138LM-5L-3	FN AN8950		07/26/2021	VARIOUS	.XXX	14,650,000	14,650,000	14,746,141	14,719,914		(60,792)		(60,792)		14,659,122		(9,122)	(9,122)	2,710,826	04/01/2030	1.A
3138LM-6D-0	FN AN8967		09/01/2021	MBS PAYDOWN	.XXX	30,270	30,270	30,544	30,280		(10)		(10)		30,270			.0	.711	04/01/2030	1.A
3138LM-6W-8	FN AN8984		09/01/2021	MBS PAYDOWN	.XXX	7,079	7,079	7,087	7,080		(1)		(1)		7,079			.0	.167	04/01/2028	1.A
3138LM-7C-1	FN AN8990		09/01/2021	MBS PAYDOWN	.XXX	44,168	44,168	44,361	44,172		(4)		(4)		44,168			.0	1,049	04/01/2030	1.A
3138LM-7F-4	FN AN8993		09/01/2021	MBS PAYDOWN	.XXX	20,547	20,547	20,560	20,544		3		3		20,547			.0	.522	04/01/2048	1.A
3138LM-HB-2	FN AN8325		09/01/2021	MBS PAYDOWN	.XXX	33,753	33,753	33,950	33,763		(10)		(10)		33,753			.0	.809	02/01/2038	1.A
3138LM-K6-9	FN AN8416		09/01/2021	MBS PAYDOWN	.XXX	6,630	6,630	6,631	6,629		.1		.1		6,630			.0	.167	02/01/2048	1.A
3138LM-KK-8	FN AN8397		09/01/2021	MBS PAYDOWN	.XXX	11,039	11,039	10,947	11,033		6		6		11,039			.0	.263	03/01/2048	1.A
3138LM-KL-6	FN AN8398		09/30/2021	MBS PAYDOWN	.XXX	7,177	7,177	7,132	7,174		3		3		7,177			.0	.173	02/01/2048	1.A
3138LM-SN-4	FN AN8624		09/01/2021	MBS PAYDOWN	.XXX	47,836	47,836	48,361	47,857		(21)		(21)		47,836			.0	1,132	03/01/2030	1.A
3138LM-V5-9	FN AN8735		09/01/2021	MBS PAYDOWN	.XXX	18,390	18,390	18,545	18,398		(8)		(8)		18,390			.0	.451	05/01/2033	1.A
3138LM-WK-5	FN AN8749		09/01/2021	MBS PAYDOWN	.XXX	9,288	9,288	9,348	9,290		(2)		(2)		9,288			.0	.217	03/01/2030	1.A
3138LM-Y2-3	FN AN8828		09/01/2021	MBS PAYDOWN	.XXX	32,652	32,652	33,101	32,671		(19)		(19)		32,652			.0	.796	04/01/2030	1.A
3138LN-7M-7	FN AN8989		09/01/2021	MBS PAYDOWN	.XXX	54,002	54,002	54,829	54,027		(25)		(25)		54,002			.0	1,384	07/01/2033	1.A
3138LN-C9-0	FN AN9095		09/01/2021	MBS PAYDOWN	.XXX	4,158	4,158	4,102	4,154		4		4		4,158			.0	.102	05/01/2033	1.A
3138LN-D2-4	FN AN9120		09/01/2021	MBS PAYDOWN	.XXX	21,963	21,963	22,251	21,975		(12)		(12)		21,963			.0	.546	05/01/2030	1.A
3138LN-EJ-6	FN AN9136		09/01/2021	MBS PAYDOWN	.XXX	18,081	18,081	18,092	18,079		2		2		18,081			.0	.423	05/01/2030	1.A
3138LN-FF-3	FN AN9165		09/01/2021	MBS PAYDOWN	.XXX	4,195	4,195	4,225	4,195		(1)		(1)		4,195			.0	.109	05/01/2038	1.A
3138LN-HR-9	FN AN9367		09/01/2021	MBS PAYDOWN	.XXX	66,528	66,528	66,663	66,526		2		2		66,528			.0	1,598	06/01/2030	1.A
3138LN-ND-9	FN AN9387		09/01/2021	MBS PAYDOWN	.XXX	146,299	146,299	147,076	146,345		(46)		(46)		146,299			.0	3,615	06/01/2033	1.A
3138LN-NE-7	FN AN9388		09/01/2021	MBS PAYDOWN	.XXX	65,486	65,486	65,834	65,497		(10)		(10)		65,486			.0	1,625	06/01/2033	1.A
3138LN-NF-4	FN AN9389		09/01/2021	MBS PAYDOWN	.XXX	23,222	23,222	23,345	23,223		(1)		(1)		23,222			.0	.574	06/01/2033	1.A
3138LN-NG-2	FN AN9390		09/01/2021	MBS PAYDOWN	.XXX	159,768	159,768	160,617	159,818		(50)		(50)		159,768			.0	3,948	06/01/2033	1.A
3138LN-NH-0	FN AN9391		09/01/2021	MBS PAYDOWN	.XXX	165,806	165,806	166,687	165,858		(52)		(52)		165,806			.0	4,097	06/01/2033	1.A
3138LN-O4-6	FN AN9474		09/01/2021	MBS PAYDOWN	.XXX	17,702	17,702	17,857	17,717		(15)		(15)		17,702			.0	.439	06/01/2028	1.A
3138LN-UZ-2	FN AN9599		09/01/2021	MBS PAYDOWN	.XXX	64,631	64,631	66,227	64,761		(130)		(130)		64,631			.0	1,832	06/01/2043	1.A
3138LN-YB-1	FN AN9705		09/01/2021	MBS PAYDOWN	.XXX	4,360	4,360	4,366	4,361		.0		.0		4,360			.0	.122	07/01/2033	1.A
3138LP-AC-0	FN AN9902		09/01/2021	MBS PAYDOWN	.XXX	31,172	31,172	31,235	31,217		(45)		(45)		31,172			.0	.849	09/01/2038	1.A
3138LP-AL-0	FN AN9910		09/01/2021	MBS PAYDOWN	.XXX	125,093	125,093	125,347	125,077		.16		.16		125,093			.0	3,206	09/01/2038	1.A
3138LP-CV-6	FN AN9983		09/01/2021	MBS PAYDOWN	.XXX	16,705	16,705	16,804	16,708		(3)		(3)		16,705			.0	.433	07/01/2033	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FNMA SERIES 2003-111 CLASS		09/01/2021	VARIOUS	.XXX	155,278	155,278	147,715	154,776		502		502		155,278			.0	16,742	12/15/2032	1.A
31393T-3S-3	SA, FNMA SERIES 2003-109 CLASS		09/01/2021	MBS PAYDOWN	.XXX	314,874	314,874	274,527	311,641		3,232		3,232		314,874			.0	21,300	12/25/2032	1.A
31393T-U6-1	SA, FNMA SERIES 2004-W1 CLASS		09/25/2021	MBS PAYDOWN	.XXX	268,815	268,815	244,506	266,111		2,704		2,704		268,815			.0	16,595	01/25/2033	1.A
31393U-4J-9	1A7, FNMA SERIES 2003-123 CLASS		09/01/2021	MBS PAYDOWN	.XXX	93,182	93,182	93,182	93,182		.0		.0		93,182			.0	3,370	11/25/2043	1.A
31393U-BC-6	ND, XXX, FNMA 2003-119 CLASS SA		09/01/2021	MBS PAYDOWN	.XXX	120,643	120,643	123,660	120,736		(92)		(92)		120,643			.0	5,239	12/25/2033	1.A
31393U-DL-4	ND, XXX, FNMA SERIES 2003-119 CLASS		09/25/2021	MBS PAYDOWN	.XXX	16,784	16,784	16,249	16,643		142		142		16,784			.0	1,007	12/25/2033	1.A
31393U-DW-2	QD, XXX, FNMA SERIES 2003-119 CLASS		09/27/2021	MBS PAYDOWN	.XXX	10,071	10,071	9,747	9,985		.86		.86		10,071			.0	.604	12/25/2033	1.A
31393U-DN-0	UG, XXX, FNMA SERIES 2003-119 CLASS		09/27/2021	MBS PAYDOWN	.XXX	15,106	15,106	14,621	14,978		128		128		15,106			.0	.907	12/25/2033	1.A
31393U-DQ-3	SB, XXX, FNMA SERIES 2003-W18 CLASS		09/27/2021	MBS PAYDOWN	.XXX	18,275	18,275	18,683	18,275		.0		.0		18,275			.0	1,219	12/25/2033	1.A
31393U-NR-0	1A7, XXX, FNMA SERIES 2003-119 CLASS		09/01/2021	MBS PAYDOWN	.XXX	261,249	261,249	261,249	261,249		.0		.0		261,249			.0	10,175	08/25/2043	1.A
31393W-3S-6	FHLMC SERIES 2650 CLASS PB, FNMA SERIES 2004-W2 CLASS		09/01/2021	MBS PAYDOWN	.XXX	50,509	50,509	47,597	50,343		166		166		50,509			.0	1,658	07/15/2033	1.A
31393X-GN-1	1A4, XXX, FNMA SERIES 2004-91 CLASS		09/01/2021	MBS PAYDOWN	.XXX	126,732	126,732	125,529	126,732		.0		.0		126,732			.0	5,133	02/25/2044	1.A
31394B-YX-6	ZK, XXX, VARIOUS		09/27/2021	VARIOUS	.XXX	303,138	303,138	245,863	299,520		3,618		3,618		303,138			.0	9,057	12/25/2034	1.A
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH, FNMA SERIES 2004-W2 CLASS		09/15/2021	MBS PAYDOWN	.XXX	76,083	76,083	68,287	75,865		218		218		76,083			.0	4,729	02/15/2033	1.A
31394K-L2-8	SK, XXX, MBS PAYDOWN		09/15/2021	MBS PAYDOWN	.XXX	215,736	215,736	211,765	214,986		750		750		215,736			.0	14,462	01/15/2033	1.A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		09/15/2021	MBS PAYDOWN	.XXX	89,703	89,703	78,259	89,420		283		283		89,703			.0	5,981	01/15/2033	1.A
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		09/15/2021	MBS PAYDOWN	.XXX	196,181	196,181	180,572	195,583		598		598		196,181			.0	12,307	04/15/2033	1.A

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STATEMENT AS OF SEPTEMBER 30, 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 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC 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.							
31394L-GD-8	FHLMC SERIES 2691 CLASS SW FNMA SERIES 2006-18 CLASS		09/15/2021	MBS PAYDOWN	.XXX	51,989	51,989	51,541	51,803		186		186	51,989			.0	3,541	09/15/2032	1 A	
31394V-4H-0	PE		09/01/2021	MBS PAYDOWN	.XXX	145,628	145,628	140,525	145,316		312		312	145,628		.0	5,458	03/25/2036	1 A		
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		09/01/2021	MBS PAYDOWN	.XXX	72,678	72,678	71,497	72,427		251		251	72,678		.0	2,140	03/25/2044	1 A		
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		09/01/2021	MBS PAYDOWN	.XXX	56,144	56,144	56,951	56,167	(23)		(23)	56,144		.0	2,159	07/15/2034	1 A			
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		09/01/2021	MBS PAYDOWN	.XXX	60,995	60,995	59,446	60,935		60		60	60,995		.0	2,331	02/15/2036	1 A		
31396N-HB-5	FHLMC 3136		09/01/2021	MBS PAYDOWN	.XXX	160,548	160,548	157,274	160,363		185		185	160,548		.0	6,369	04/15/2036	1 A		
31396P-SS-1	FNR 2007-7		09/01/2021	MBS PAYDOWN	.XXX	29,120	29,120	28,464	29,093		26		26	29,120		.0	1,068	02/25/2037	1 A		
31396U-VU-1	FHR 3184 AE		09/01/2021	MBS PAYDOWN	.XXX	595,369	595,369	614,347	596,139	(769)		(769)	595,369		.0	24,634	07/15/2036	1 A			
31396X-RS-5	FNMA .07-90		09/01/2021	MBS PAYDOWN	.XXX	6,671	6,671	6,603	6,672		.0		6,671		.0	293	09/25/2037	1 A			
31397A-SH-7	FHLMC 3217 PE		09/01/2021	MBS PAYDOWN	.XXX	83,377	83,377	84,979	83,418	(42)		(42)	83,377		.0	3,373	09/15/2036	1 A			
31397B-SW-7	FHR 3211 HEE		09/01/2021	MBS PAYDOWN	.XXX	159,716	159,716	164,664	159,867	(150)		(150)	159,716		.0	6,427	09/15/2036	1 A			
31397B-6Q-9	FHLMC 3211-MB		09/01/2021	MBS PAYDOWN	.XXX	46,653	46,653	45,093	46,574		79		46,653		.0	1,840	09/15/2036	1 A			
31397C-SZ-3	FHR 3242 NH		09/01/2021	MBS PAYDOWN	.XXX	588,476	588,476	597,671	588,723	(247)		(247)	588,476		.0	23,071	11/01/2036	1 A			
31397C-TD-1	FHLMC 3242 PH		09/01/2021	MBS PAYDOWN	.XXX	89,307	89,307	89,307	89,307		.0		89,307		.0	3,445	11/15/2036	1 A			
31397G-PF-1	FHR 3303 PD		09/01/2021	MBS PAYDOWN	.XXX	48,187	48,187	45,860	47,939		248		248	48,187		.0	1,821	04/15/2037	1 A		
31397H-B9-8	FHR 3312 HP		09/01/2021	MBS PAYDOWN	.XXX	78,319	78,319	72,959	78,092		227		227	78,319		.0	2,997	05/15/2037	1 A		
31397J-OS-6	FHR 3351 PC		09/01/2021	MBS PAYDOWN	.XXX	80,729	80,729	79,039	80,640		89		89	80,729		.0	2,941	07/15/2037	1 A		
31397J-W4-2	FHR 3349 PE		09/01/2021	MBS PAYDOWN	.XXX	46,512	46,512	47,773	46,525	(13)		(13)	46,512		.0	1,975	07/15/2037	1 A			
31397Q-G5-1	FNR 2011-18 ZE		09/01/2021	VARIOUS	.XXX	114,316	114,316	103,118	113,503		813		114,316		.0	6,229	03/25/2041	1 A			
31397Q-J3-3	FNR 2011-18 KY		09/01/2021	MBS PAYDOWN	.XXX	220,073	220,073	207,487	218,965		1,108		1,108	220,073		.0	5,808	03/25/2041	1 A		
31397S-G9-9	FNR 2011-46 Z		09/01/2021	VARIOUS	.XXX	959,616	959,616	877,846	945,278		14,338		14,338	959,616		.0	44,906	05/25/2041	1 A		
31397S-VR-2	FNR 2011-39 UZ		09/01/2021	MBS PAYDOWN	.XXX	656,295	656,295	614,294	652,391		3,905		3,905	656,295		.0	2,826	05/25/2041	1 A		
31397U-ZQ-5	FNR 2011-58 HL		09/01/2021	MBS PAYDOWN	.XXX	161,969	161,969	152,783	161,318		1,651		1,651	161,969		.0	4,216	07/25/2041	1 A		
31397W-X9-1	FHR 3473 AY		09/01/2021	MBS PAYDOWN	.XXX	76,509	76,509	73,831	76,301		208		208	76,509		.0	2,553	07/15/2038	1 A		
31398S-RK-1	FNR 2010-143 Z		09/01/2021	MBS PAYDOWN	.XXX	635,177	635,177	621,318	632,671		2,506		2,506	635,177		.0	2,472	12/25/2040	1 A		
31398S-RV-7	FNR 2010-143 BG		09/01/2021	MBS PAYDOWN	.XXX	283,234	283,234	283,761	280,606		2,628		2,628	283,234		.0	6,993	12/25/2040	1 A		
31398S-WG-4	FNR 2010-139 HA		09/01/2021	MBS PAYDOWN	.XXX	97,790	97,790	92,285	97,677		113		113	97,790		.0	2,532	11/25/2040	1 A		
31398T-X6-3	FNR 10-103 ME		09/01/2021	MBS PAYDOWN	.XXX	51,249	51,249	51,041	51,206		44		44	51,249		.0	1,444	09/25/2040	1 A		
3140FX-EK-4	FN BF0137		09/01/2021	MBS PAYDOWN	.XXX	598,699	598,699	587,012	597,572		1,127		1,127	598,699		.0	11,597	08/01/2056	1 A		
3140FX-FR-8	FN BF0175		09/01/2021	MBS PAYDOWN	.XXX	599,837	599,837	571,198	597,940		1,897		1,897	599,837		.0	9,872	01/01/2057	1 A		
3140HR-3B-7	FN BL0793		09/01/2021	MBS PAYDOWN	.XXX	44,993	44,993	45,204	44,991		3		3	44,993		.0	1,256	12/01/2038	1 A		
3140HR-B3-6	FN BL0057		09/01/2021	MBS PAYDOWN	.XXX	8,192	8,192	8,318	8,196		(4)		(4)	8,192		.0	219	09/01/2038	1 A		
3140HR-B4-4	FN BL0058		09/01/2021	MBS PAYDOWN	.XXX	11,785	11,785	11,966	11,790		(5)		(5)	11,785		.0	314	09/01/2038	1 A		
3140HR-B8-5	FN BL0062		09/01/2021	MBS PAYDOWN	.XXX	8,235	8,235	8,250	8,234		1		1	8,235		.0	209	07/01/2031	1 A		
3140HR-CR-2	FN BL0079		09/01/2021	MBS PAYDOWN	.XXX	4,870	4,870	4,903	4,871		(2)		(2)	4,870		.0	131	09/01/2033	1 A		
3140HR-LE-1	FN BL0324		09/01/2021	MBS PAYDOWN	.XXX	22,990	22,990	23,335	23,004		(14)		(14)	22,990		.0	607	10/01/2030	1 A		
3140HR-MG-7	FN BL0380		09/01/2021	MBS PAYDOWN	.XXX	25,306	25,306	25,638	25,323		(16)		(16)	25,306		.0	644	10/01/2033	1 A		
3140HR-NZ-2	FN BL0407		09/01/2021	MBS PAYDOWN	.XXX	30,614	30,614	31,226	30,633		(19)		(19)	30,614		.0	827	11/01/2033	1 A		
3140HR-PV-9	FN BL0435		09/01/2021	MBS PAYDOWN	.XXX	15,033	15,033	15,118	15,042		(9)		(9)	15,033		.0	423	06/01/2044	1 A		
3140HR-VR-1	FN BL0623		09/01/2021	MBS PAYDOWN	.XXX	10,125	10,125	10,261	10,130		(5)		(5)	10,125		.0	279	05/01/2031	1 A		
3140HR-WP-4	FN BL0653		09/01/2021	MBS PAYDOWN	.XXX	11,417	11,417	11,425	11,416		1		1	11,417		.0	312	12/01/2032	1 A		
3140HR-WX-7	FN BL0661		09/01/2021	MBS PAYDOWN	.XXX	72,859	72,859	73,030	72,853		6		6	72,859		.0	1,956	11/01/2033	1 A		
3140HR-YR-8	FN BL0719		09/01/2021	MBS PAYDOWN	.XXX	7,494	7,494	7,690	7,500		(7)		(7)	7,494		.0	226	12/01/2048	1 A		
3140HR-ZK-2	FN BL0745		09/27/2021	MBS PAYDOWN	.XXX	57,969	57,969	58,169	57,983		(14)		(14)	57,969		.0	1,595	01/01/2034	1 A		
3140HR-ZN-6	FN BL0748		09/01/2021	MBS PAYDOWN	.XXX	14,861	14,861	14,913	14,861		1		1	14,861		.0	409	01/01/2034	1 A		
3140HS-BH-3	FN BL0939		09/01/2021	MBS PAYDOWN	.XXX	11,001	11,001	11,008	11,002		(1)		(1)	11,001		.0	318	12/01/2036	1 A		
3140HS-BK-6	FN BL0941		09/01/2021	MBS PAYDOWN	.XXX	8,138	8,138	8,166	8,138		(1)		(1)	8,138		.0	218	11/01/2029	1 A		
3140HS-CA-7	FN BL0964		09/01/2021	MBS PAYDOWN	.XXX	7,909	7,909	7,966	7,910		(2)		(2)	7,909		.0	225	12/01/2033	1 A		
3140HS-CK-5	FN BL0973		09/01/2021	MBS PAYDOWN	.XXX	7,039	7,039	7,101	7,043		(4)		(4)	7,039		.0	202	12/01/2033	1 A		
3140HS-HC-8	FN BL1126		09/01/2021	MBS PAYDOWN	.XXX	12,972	12,972	12,981	12,976		(3)		(3)	12,972		.0	348	01/01/2029	1 A		
3140HS-KF-7	FN BL1193		09/01/2021	MBS PAYDOWN	.XXX	9,242	9,242	9,282	9,243		(1)		(1)	9,242		.0	248	12/01/2029	1 A		
3140HS-P7-0	FN BL1345		09/01/2021	MBS PAYDOWN	.XXX	3,282	3,282	3,372	3,291		(9)		(9)	3,282		.0	105	01/01/2049	1 A		
3140HS-PQ-8	FN BL1330		09/01/2021	MBS PAYDOWN	.XXX	18,118	18,118	18,295	18,122		(4)		(4)	18,118		.0	472	01/01/2034	1 A		
3140HS-QQ-7	FN BL1362		09/01/2021	MBS PAYDOWN	.XXX	14,784	14,784	14,784	14,784		.0		.0	14,784		.0	377	01/01/2034	1 A		
3140HS-RA-1	FN BL1380		09/01/2021	MBS PAYDOWN	.XXX	13,543	13,543	13,586	13,543		.0		.0	13,543		.0	360	02/01/2034	1 A		
3140HS-RS-2	FN BL1396		09/27/2021	MBS PAYDOWN	.XXX	3,410	3,410	3,498	3,413		(3)		(3)	3,410		.0	98	01/01/2039	1 A		
3140HS-RV-5	FN BL1399		09/01/2021	MBS PAYDOWN	.XXX	74,822	74,822	75,254	74,833		(12)		(12)	74,822		.0	1,902	01/01/2031	1 A		
3140HS-UA-1	FN BL1502																				

STATEMENT AS OF SEPTEMBER 30, 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
3140HS-XN-6	FN BL1584		09/01/2021	MBS PAYDOWN	.XXX	8,099	8,099	8,185	8,103		(4)		(4)		8,099			.0	212	02/01/2034	1.A
3140HT-2V-0	FN BL2587		09/01/2021	MBS PAYDOWN	.XXX	1,585	1,585	1,610	1,587		(1)		(1)		1,585			.0	42	06/01/2049	1.A
3140HT-NB-1	FN BL2185		09/01/2021	MBS PAYDOWN	.XXX	3,519	3,519	3,592	3,521		(2)		(2)		3,519			.0	96	05/01/2049	1.A
3140HT-S6-7	FN BL2340		09/01/2021	MBS PAYDOWN	.XXX	13,509	13,509	13,580	13,523		(14)		(14)		13,509			.0	306	05/01/2029	1.A
3140HT-UT-4	FN BL2393		09/01/2021	MBS PAYDOWN	.XXX	4,126	4,126	4,234	4,129		(4)		(4)		4,126			.0	100	05/01/2034	1.A
3140HT-XR-5	FN BL2487		09/01/2021	MBS PAYDOWN	.XXX	4,595	4,595	4,707	4,599		(4)		(4)		4,595			.0	112	05/01/2034	1.A
3140HU-B7-0	FN BL2761		09/01/2021	MBS PAYDOWN	.XXX	23,786	23,786	24,276	23,814		(28)		(28)		23,786			.0	631	06/01/2049	1.A
3140HU-B9-6	FN BL2763		09/01/2021	MBS PAYDOWN	.XXX	18,787	18,787	19,268	18,815		(28)		(28)		18,787			.0	504	06/01/2049	1.A
3140HV-C9-3	FN BL3695		09/01/2021	MBS PAYDOWN	.XXX	11,133	11,133	11,252	11,136		(3)		(3)		11,133			.0	259	08/01/2049	1.A
3140HW-ED-0	FN BL4631		09/27/2021	MBS PAYDOWN	.XXX	4,965	4,965	4,968	4,965						4,965			.0	106	09/01/2042	1.A
3140HX-ZN-3	FN BL6148		09/01/2021	MBS PAYDOWN	.XXX	5,695	5,695	5,812	5,699		(4)		(4)		5,695			.0	103	04/01/2050	1.A
3140HY-CH-9	FN BL6371		09/01/2021	MBS PAYDOWN	.XXX	2,322	2,322	2,335	2,322						2,322			.0	39	02/01/2048	1.A
3140HY-D9-6	FN BL6427		09/08/2021	MBS PAYDOWN	.XXX	5,222	5,222	5,330	5,226		(4)		(4)		5,222			.0	91	10/01/2050	1.A
31418C-3J-1	FN MA3500		09/01/2021	MBS PAYDOWN	.XXX	106,627	106,627	106,060	106,261		365		365		106,627			.0	2,768	10/01/2048	1.A
31418C-4J-0	FN MA3524		09/01/2021	MBS PAYDOWN	.XXX	220,211	220,211	219,403	219,556		655		655		220,211			.0	4,101	10/01/2048	1.A
35563C-AJ-7	FMMHR 2015-R1 2A		09/27/2021	SINKING FUND REDEMPTION	.XXX	80,389	80,389	86,861	80,484		(95)		(95)		80,389			.0	2,274	10/25/2052	1.B
35563C-AS-7	FMMHR 2015-R1 A3		09/27/2021	VARIOUS	.XXX	72,772	72,772	85,090	73,057		(284)		(284)		72,772			.0	2,330	11/25/2052	1.B
35563P-GH-6	SCRT 2018-3 MB		09/27/2021	MBS PAYDOWN	.XXX	28,883	28,883	27,264	28,748		135		135		28,883			.0	384	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		09/27/2021	MBS PAYDOWN	.XXX	40,721	40,721	34,264	40,384		337		337		40,721			.0	394	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		09/27/2021	VARIOUS	.XXX	112,819	112,819	101,322	112,142		677		677		112,819			.0	1,819	11/01/2057	1.A
36224K-C9-8	GNMA POOL 330496		08/16/2021	MBS PAYDOWN	.XXX	574	574	588	583		(10)		(10)		574			.0	279	07/15/2022	1.A
378460-TN-9	DIST GO CA GLENDALE UNIFIED SCHOOL		09/01/2021	SECURITY CALLED BY ISSUER at 48.591	.XXX	5,434,903	11,185,000	2,812,245	5,202,246		232,601		232,601		5,434,948		55	55	09/01/2032	1.C FE	
378460-TQ-2	DIST GO CA GLENDALE UNIFIED SCHOOL		09/01/2021	SECURITY CALLED BY ISSUER at 41.871	.XXX	5,093,607	12,165,000	2,600,025	4,871,187		222,400		222,400		5,093,587		20	20	09/01/2034	1.C FE	
378460-TR-0	DIST GO CA GLENDALE UNIFIED SCHOOL		09/01/2021	SECURITY CALLED BY ISSUER at 38.842	.XXX	2,986,950	7,690,000	1,515,853	2,855,427		131,521		131,521		2,986,948		2	2	09/01/2035	1.C FE	
38373M-CA-6	GNMA SERIES 2002-35 CLASS Z		08/31/2021	MBS PAYDOWN	.XXX	33,210	33,210	31,376	31,629		1,581		1,581		33,210			.0	1,703	03/16/2042	1.A
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z		09/16/2021	MBS PAYDOWN	.XXX	2,087	2,087	2,029	2,056		30		30		2,087			.0	112	06/16/2042	1.A
38373M-H7-8	GNR 2007-46 Z		09/16/2021	MBS PAYDOWN	.XXX	2,448	2,448	1,576	2,422		26		26		2,448			.0	64	06/16/2049	1.A
38373M-HW-5	GNMA SERIES 2003-78 CLASS Z		09/16/2021	MBS PAYDOWN	.XXX	1,314	1,314	1,174	1,312		2		2		1,314			.0	45	09/16/2044	1.A
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z		09/16/2021	MBS PAYDOWN	.XXX	19,722	19,722	17,585	19,826		(104)		(104)		19,722			.0	745	11/16/2043	1.A
38373M-V7-2	GNR 2008-45 Z		09/16/2021	MBS PAYDOWN	.XXX	1,638	1,638	1,363	1,633		5		5		1,638			.0	58	02/16/2048	1.A
38373M-VY-3	GNR 2006-39 Z		09/01/2021	MBS PAYDOWN	.XXX	122,680	122,680	109,319	122,292		388		388		122,680			.0	4,498	07/16/2046	1.A
38373M-W6-3	GNR 2008-39 Z		09/16/2021	MBS PAYDOWN	.XXX	121,788	121,788	84,372	121,309		479		479		121,788			.0	3,237	02/16/2048	1.A
38373M-Y7-9	GNR 2008-48 Z		09/16/2021	MBS PAYDOWN	.XXX	17,304	17,304	13,093	17,947		(643)		(643)		17,304			.0	561	04/16/2048	1.A
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		09/16/2021	MBS PAYDOWN	.XXX	2,445	2,445	2,455	2,445						2,445			.0	98	10/16/2042	1.A
38374D-ES-4	GNR 2006-33 PC		09/20/2021	MBS PAYDOWN	.XXX	14,188	14,188	14,320	14,191		(4)		(4)		14,188			.0	561	07/20/2036	1.A
38374E-ME-4	KD		09/16/2021	MBS PAYDOWN	.XXX	207,888	207,888	204,543	207,507		381		381		207,888			.0	7,604	11/16/2033	1.A
38374E-SC-2	GNMA 2003-103 PC		09/20/2021	MBS PAYDOWN	.XXX	251,273	251,273	247,465	250,722		551		551		251,273			.0	9,287	11/20/2033	1.A
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		09/16/2021	MBS PAYDOWN	.XXX	1,667,596	1,667,596	1,615,682	1,662,277		5,319		5,319		1,667,596			.0	57,429	09/16/2044	1.A
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		09/16/2021	MBS PAYDOWN	.XXX	89,898	89,898	71,076	89,102		796		796		89,898			.0	2,816	02/16/2034	1.A
38374F-O9-8	GNMA SERIES 2004-18 CLASS ZC		09/16/2021	MBS PAYDOWN	.XXX	23,061	23,061	20,222	22,947		115		115		23,061			.0	749	03/16/2034	1.A
38374N-JZ-1	GNR 2006-42 Z		09/16/2021	MBS PAYDOWN	.XXX	4,351	4,351	2,879	4,335		15		15		4,351			.0	116	02/16/2048	1.A
38375P-LF-6	GNR 2008-9 Z		09/20/2021	MBS PAYDOWN	.XXX	74,575	74,575	69,401	74,149		426		426		74,575			.0	2,476	02/20/2038	1.A
38378Y-BU-2	GNR 2013-167 HZ		09/16/2021	MBS PAYDOWN	.XXX	254,020	254,020	193,064	246,769		7,251		7,251		254,020			.0	4,634	11/16/2043	1.A
38379T-FX-2	GNMA 15-182		09/20/2021	MBS PAYDOWN	.XXX	448,189	448,189	447,629	447,927		560		560		448,189			.0	8,545	12/20/2045	1.A
38379W-BZ-4	GNR 2016-53 HZ		09/20/2021	MBS PAYDOWN	.XXX	503,966	503,966	498,749	501,229		2,737		2,737		503,966			.0	10,162	04/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		09/20/2021	MBS PAYDOWN	.XXX	556,570	556,570	488,687	537,776		18,794		18,794		556,570			.0	11,929	02/20/2048	1.A
432272-DO-2	HLBSCD 0 9/1/2039		09/01/2021	SECURITY CALLED BY ISSUER at 28.384	.XXX	2,949,098	10,390,000	1,405,351	2,814,728		134,395		134,395		2,949,123		(25)	(25)	09/01/2039	1.A FE	
432272-FM-9	CA HILLSBOROUGH CITY SD GO 2016B		09/01/2021	SECURITY CALLED BY ISSUER at 52.056	.XXX	6,767,280	13,000,000	5,506,540	6,573,575		193,536		193,536		6,767,111		169	169	09/01/2036	1.A FE	
45129Y-S4-9	ID HFA SFM 2019C		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	75,000	75,000	75,000	75,000						75,000			.0	2,175	07/01/2039	1.B FE

E05.4

STATEMENT AS OF SEPTEMBER 30, 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
45201Y-3P-0	IL HSG DEV AUTH		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	355,000	355,000	355,000	355,000				.0		355,000			.0	5,832	10/01/2039	1.A FE.
45505T-PW-7	IN INDIANA HOUSING COMM DEV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	370,000	370,000	370,000	370,000				.0		370,000			.0	9,805	07/01/2039	1.A FE.
45505T-PN-5	IN INDIANA HOUSING COMM DEV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,785,000	2,785,000	2,785,000	2,785,000				.0		2,785,000			.0	79,373	07/01/2042	1.A FE.
544495-VZ-4	LOSPWR 7 7/1/2041 MD HOUSING COMM DEV SER		07/01/2021	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	700,000	07/01/2041	1.D FE.
57419R-5L-5	2019A MD MARYLAND COMM DEV HSG		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	430,000	430,000	430,000	430,000				.0		430,000			.0	16,125	09/01/2039	1.C FE.
57419R-7X-7	AUTH 2019 MASSACHUSETTS ST HSG FIN		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,185,000	1,185,000	1,198,708	1,198,148		(287)		(287)		1,197,861		(12,861)	(12,861)	39,698	09/01/2042	1.C FE.
57586N-RT-0	AGY MI MICHIGAN STATE HOUSING		08/16/2021	SINKING FUND REDEMPTION SECURITY CALLED BY ISSUER at 100.000	.XXX	195,000	195,000	195,488	195,446		(446)		(446)		195,000			.0	7,025	12/01/2041	1.C FE.
594654-EX-9	DEV AUTH MN MINNESOTA HFA 2019C		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,125,000	1,125,000	1,168,550	1,166,993		(757)		(757)		1,166,237		(41,237)	(41,237)	28,869	12/01/2044	1.C FE.
60416S-W3-0	MO - MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	100,000	100,000				.0		100,000			.0	3,306	01/01/2040	1.B FE.
60637B-VB-3	COMMUNIT MO - MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	45,000	45,000				.0		45,000			.0	702	11/01/2039	1.B FE.
60637B-VC-1	COMMUNIT MO - MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	125,000	125,000				.0		125,000			.0	2,087	11/01/2044	1.B FE.
60637B-VD-9	COMMUNIT MO MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	130,000	130,000	131,184	131,148		(10)		(10)		131,138		(1,138)	(1,138)	2,271	11/01/2049	1.B FE.
60637B-WJ-5	COMM 2019C MO MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	40,000	40,000	40,000	40,000				.0		40,000			.0	615	11/01/2044	1.B FE.
60637B-WL-0	COMM 2019C MO MISSOURI HOUSING DEV		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	80,000	80,000	80,000	80,000				.0		80,000			.0	1,246	11/01/2049	1.B FE.
63968M-UR-8	NE INV FIN AUTH SFM 2019D		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	685,000	685,000	685,000	685,000				.0		685,000			.0	17,810	09/01/2034	1.B FE.
63968M-UT-4	NE INV FIN AUTH SFM 2019D		08/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,660,000	1,660,000	1,660,000	1,660,000				.0		1,660,000			.0	40,496	09/01/2042	1.B FE.
641279-NS-9	NV ST HSG DIV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	130,000	130,000	130,000	130,000				.0		130,000			.0	2,132	10/01/2039	1.B FE.
641279-NT-7	NV ST HSG DIV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	355,000	355,000	355,000	355,000				.0		355,000			.0	6,327	10/01/2044	1.B FE.
641279-NV-2	NV ST HSG DIV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	290,000	290,000	290,000	290,000				.0		290,000			.0	5,313	10/01/2049	1.B FE.
64469D-VP-3	2014A NH HFA SINGLE FAM MTGE		08/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	210,000	210,000	210,000	210,000				.0		210,000			.0	9,164	07/01/2029	1.B FE.
647201-FW-7	AGCY 2019C NM NEW MEXICO MTGE FIN		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	50,000	50,000	50,000	50,000				.0		50,000			.0	1,809	07/01/2044	1.A FE.
647201-HA-3	MFA 2019D NM NEW MEXICO MFA 2019D		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	45,000	45,000				.0		45,000			.0	1,470	07/01/2044	1.A FE.
647201-HB-1	MFA 2019D ND NORTH DAKOTA HOUSING		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	70,000	70,000	70,000	70,000				.0		70,000			.0	2,357	07/01/2049	1.A FE.
658909-VA-1	2019C OH OHIO HOUSING FIN AGCY		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	205,000	205,000	205,000	205,000				.0		205,000			.0	6,975	07/01/2042	1.B FE.
67756Q-ZT-7	2019B OH OHIO HOUSING FIN AGCY		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	50,000	50,000	50,000	50,000				.0		50,000			.0	1,530	09/01/2039	1.A FE.
67756Q-ZU-4	2019B OKLAHOMA ST HSG FIN AGCY SF		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	75,000	75,000	75,000	75,000				.0		75,000			.0	2,485	09/01/2044	1.A FE.
67886M-RY-7	MTG PR PREPA 2007 SER UU		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	80,000	80,000	80,000	80,000				.0		80,000			.0	1,837	09/01/2039	1.A FE.
74526Q-LY-6	GWNNETT CNTY GA SCH D		09/03/2021	BARCLAYS CAPITAL INC	.XXX	2,496,875	2,500,000	2,100,000	2,198,580		22,651		22,651		2,221,231		275,644	275,644	15,399	07/01/2029	1.F FE.
74733Q-AB-7	1.18 01FEB25 RANCHO CUCAMONGA CALIF		08/03/2021	PRIOR YEAR INCOME SECURITY CALLED BY ISSUER at 100.000	.XXX								.0					.0	70	02/01/2025	1.A FE.
752123-JH-3	REDEVY AGY T		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	65,000	65,000	74,344	72,959		(353)		(353)		72,606		(7,606)	(7,606)	4,070	09/01/2031	2.B FE.
797398-EJ-9	SDAGFAC 6.029 8/15/2026 TN TENNESSEE HSG DEV AUTH		08/16/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	290,000	290,000	279,705	285,415		433		433		285,848		4,152	4,152	17,484	08/15/2026	1.B FE.
880461-C9-7	2019 TN TENNESSEE HSG DEV AGCY		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	265,000	265,000	265,000	265,000				.0		265,000			.0	7,857	07/01/2049	1.B FE.
880461-G5-1	2019 TN HOUSING 2019		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	10,000	10,000	10,000	10,000				.0		10,000			.0	265	07/01/2034	1.B FE.
880461-G6-9	2019 TN HOUSING 2019		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	55,000	55,000	55,000	55,000				.0		55,000			.0	1,598	07/01/2039	1.B FE.
880461-YK-8	2019-1 TN TENNESSEE HSG DEV AGCY		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	110,000	110,000	116,875	116,598		(143)		(143)		116,455		(6,455)	(6,455)	4,217	07/01/2039	1.B FE.

EO5.5

STATEMENT AS OF SEPTEMBER 30, 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 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 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.								
882750-PJ-5	TXSHSG 3.9 07/01/2044	09/01/2021	SECURITY CALLED BY ISSUER at 100,000	.XXX	70,000	70,000	70,000	70,000				.0		70,000		.0	.0	2,783	.07/01/2044	1.B FE.	
882750-PL-0	TXSHSG 3.95 01/01/2050 TEXAS ST DEPT HSG & CMNTY	09/01/2021	SECURITY CALLED BY ISSUER at 100,000	.XXX	495,000	495,000	495,000	495,000				.0		495,000		.0	.0	19,916	.01/01/2050	1.B FE.	
88275L-AA-4	AFFA VENDE SERIES 2003-1 CLASS	09/27/2021	MBS PAYDOWN	.XXX	3,126	3,126	3,208	3,129		(3)		(3)		3,126		.0	.0	83	.08/01/2036	1.B FE.	
911760-SY-3	J	09/01/2021	MBS PAYDOWN	.XXX	111,281	111,281	111,089	111,255		.25		.25		111,281		.0	.0	4,123	.11/15/2032	1.A	
917435-AA-7	UTSHSG	07/01/2021	SINKING FUND REDEMPTION	.XXX	32,432	32,432	30,648	32,410		.22		.22		32,432		.0	.0	1,749	.07/01/2050	1.D FE.	
93976A-AH-5	WASFAC 6.79 7/1/2040 FEDERAL HOME LN MTG COR	07/01/2021	SECURITY CALLED BY ISSUER at 100,000	.XXX	145,000	145,000	145,000	145,000				.0		145,000		.0	.0	9,846	.07/01/2040	2.C FE.	
BGH35W-ES-8	3.0 15JUL43	08/18/2021	MBS PAYDOWN	.XXX	548,000	548,000	509,271	501,595		46,405		46,405		548,000		.0	.0	1,984	.06/01/2043	1.A	
BGH52H-NY-6	GMR 2017-77 DY	09/20/2021	MBS PAYDOWN	.XXX	93,643	93,643	93,468	93,490		.154		.154		93,643		.0	.0	2,429	.03/01/2047	1.A	
BGH54L-AV-5	STRU BA-8889 ZC	09/15/2021	VARIOUS	.XXX	1,688,701	1,688,701	1,637,454	1,678,719		9,981		9,981		1,688,701		.0	.0	41,751	.07/01/2047	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				144,974,316	176,175,603	133,462,884	143,420,266		0	1,351,672	0	1,351,672	0	144,859,799	0	114,517	114,517	6,256,518	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A	09/16/2021	MBS PAYDOWN	.XXX	655,457	655,457	652,462	654,111		1,346		1,346		655,457		.0	.0	17,437	.05/16/2042	2.B FE.	
00083Y-AA-3	ACC GROUP HOUSING LLC	07/15/2021	SINKING FUND REDEMPTION	.XXX	55,789	55,789	56,723	55,798		(9)		(9)		55,789		.0	.0	3,543	.07/15/2054	1.C FE.	
00110X-AB-0	AFN 2021-1A A2	09/20/2021	MBS PAYDOWN	.XXX	16,000	16,000	15,998			.23		.23		16,000		.0	.0	95	.05/20/2051	1.A FE.	
00255U-AA-3	AASET 2020-1A A	08/16/2021	VARIOUS	.XXX	95,077	95,077	94,948	78,900		.177		.177		95,077		.0	.0	2,063	.01/16/2040	2.A FE.	
00256D-AA-0	AASET 2019-1 A	09/15/2021	MBS PAYDOWN	.XXX	226,298	226,298	223,859	29,741		.44		.44		226,298		.0	.0	5,854	.05/15/2039	2.B FE.	
00791A-AA-8	AECORN 2016-1 CN CTL - AMAZON FORT WORTH	08/31/2021	MBS PAYDOWN	.XXX	7,528,384	6,197,693	6,197,693	6,197,693				.0		6,197,693	1,330,691	1,330,691	298,028	09/15/2065	2.PL		
009098-A-5	FUNDED	09/10/2021	SINKING FUND REDEMPTION	.XXX	99,275	99,275	99,275	99,275				.0		99,275		.0	.0	2,990	.11/10/2039	1.F	
009349-AX-9	ALS 2016-1 AR	09/16/2021	VARIOUS	.XXX	829,879	829,879	833,981	812,838		.0		.0		833,981	(4,102)	(4,102)	34,629	.05/15/2034	2.A PL		
021485-AA-5	AV-DAL 2020 A	09/16/2021	VARIOUS	.XXX	466,219	466,219	465,173	465,173		.0		.0		465,173	1,046	1,046	13,972	.12/15/2045	2.A PL		
02376W-AA-9	AMERICAN AIRLINES INC	07/15/2021	SINKING FUND REDEMPTION	.XXX	380,003	380,003	380,003	380,003		.0		.0		380,003		.0	.0	15,580	.01/15/2028	3.B FE.	
02378A-AA-5	AMERICAN AIRLINES INC	08/15/2021	SINKING FUND REDEMPTION	.XXX	767,125	767,125	767,125	767,125		.0		.0		767,125		.0	.0	30,685	.08/15/2030	2.C FE.	
02660T-EK-5	AHM 2005-2 1A1	09/25/2021	MBS PAYDOWN	.XXX	191,006	191,006	158,256	187,725		3,281		3,281		191,006		.0	.0	892	.09/25/2045	1.D FM.	
02660T-GS-6	AHM 2005-4 3A1	09/25/2021	MBS PAYDOWN SECURITY CALLED BY ISSUER	.XXX	39,393	39,393	31,334	38,294		1,099		1,099		39,393		.0	.0	170	.11/25/2045	1.D FM.	
037411-BA-2	APACHE CORP	08/16/2021	at 105,500	.XXX	28,115,750	26,650,000	12,645,375	12,750,789		95,717		95,717		12,846,506	13,803,494	13,803,494	2,524,162	.04/15/2043	3.A FE.		
03789X-AD-0	DIN 2019-1A A21	09/07/2021	MBS PAYDOWN	.XXX	43,750	43,750	43,229	42,523		98		98		43,750		.0	.0	1,777	.06/05/2049	2.B FE.	
03789X-AE-8	DIN 2019-1A A211	09/07/2021	MBS PAYDOWN	.XXX	72,500	72,500	72,500	72,500		.0		.0		72,500		.0	.0	2,568	.06/05/2049	2.B FE.	
038779-AB-0	ARBYS 2020-1A A2	07/30/2021	MBS PAYDOWN	.XXX	77,500	77,500	77,500	77,500		.0		.0		77,500		.0	.0	1,882	.08/01/2050	2.C FE.	
04301Y-AA-1	ARTEMIS 2018-1 CN	09/21/2021	MBS PAYDOWN	.XXX	53,168	53,168	53,168	53,168		.0		.0		53,168		.0	.0	327	.12/15/2068	2.C Z.	
04546K-AA-6	AASET 2018-2A A ASSURED GUARANTY US	09/16/2021	MBS PAYDOWN SECURITY CALLED BY ISSUER	.XXX	1,893,066	1,893,066	1,891,057	1,810,134		3,678		3,678		1,893,066		.0	.0	54,945	.11/18/2038	2.B FE.	
04621W-AC-4	HOLDINGS INC	09/27/2021	at 111,303	.XXX	2,649,011	2,380,000	2,375,121	2,377,999		395		395		2,378,394	1,606	1,606	397,677	.07/01/2024	2.A FE.		
04650U-AA-6	AFN 2013-1 A	09/23/2021	VARIOUS	.XXX	38,962	38,962	39,000	38,981		(19)		(19)		38,962		.0	.0	70,720	.09/23/2027	1.F PL.	
04941V-AE-5	ATCLO 2018-9A B	09/30/2021	CREDIT SUISSE FIRST BOSTON	.XXX	23,065,350	23,100,000	23,100,000	23,100,000		.0		.0		23,100,000	(34,650)	(34,650)	334,491	.04/20/2028	1.C FE.		
05178T-AA-9	AURMIL 5.82 7/34	07/15/2021	SINKING FUND REDEMPTION	.XXX	18,918	18,918	18,918	18,958		(40)		(40)		18,918		.0	.0	1,101	.07/15/2034	1.F FE.	
05491U-BE-7	BBCMS 2018-C2 XA	09/30/2021	VARIOUS	.XXX	757,956		947,308	756,055		(72,263)		(72,263)		665,965	74,163	74,163	101,251	.12/15/2051	1.A FE.		
05492E-AE-3	BDS 2019-FL3 B	09/17/2021	SECURITY CALLED BY ISSUER at 100,000	.XXX	5,850,000	5,850,000	5,758,594	5,763,745		22,432		22,432		5,786,177	63,823	63,823	93,884	.12/15/2035	1.D FE.		
05492E-AG-8	BDS 2019-FL3 C	09/17/2021	SECURITY CALLED BY ISSUER at 100,000	.XXX	1,450,000	1,450,000	1,419,641	1,421,269		7,158		7,158		1,428,427	21,573	21,573	26,581	.12/15/2035	1.G FE.		
05550M-AV-6	BBCMS 2019-C3 XA	09/30/2021	VARIOUS	.XXX	853,795		1,042,996	878,972		(78,956)		(78,956)		783,812	53,778	53,778	116,919	.05/15/2052	1.A FE.		
05972F-AE-9	BANC 2018-CR3 B	09/17/2021	MBS PAYDOWN	.XXX	648,786	648,786	648,786	648,786		.0		.0		648,786		.0	.0	6,401	.01/15/2033	1.A FE.	
060352-AG-6	BANK 2017-BNK6 XA	09/30/2021	VARIOUS	.XXX	1,577,764		2,803,376	1,835,705		(247,808)		(247,808)		1,481,141	(10,132)	(10,132)	318,062	.07/15/2060	1.A FE.		
06054A-AY-5	BACM 2015-UBS7 XA	09/30/2021	VARIOUS	.XXX	1,525,137		3,533,884	1,713,107		(249,466)		(249,466)		1,281,807	61,497	61,497	357,382	.09/15/2048	1.A FE.		
06054M-AF-0	BACM 2016-UB10 XA	09/30/2021	VARIOUS	.XXX	1,155,497		2,269,999	1,446,754		(233,362)		(233,362)		878,407	(57,895)	(57,895)	279,899	.06/01/2049	1.A FE.		
06427D-AT-0	BACM 2017-BNK3 XA	09/30/2021	VARIOUS	.XXX	1,003,998		1,669,769	1,145,250		(153,141)		(153,141)		936,732	11,888	11,888	216,813	.02/15/2050	1.A FE.		
065402-BD-0	BANK 2019-BN18 XA	09/30/2021	VARIOUS	.XXX	2,666,765		3,334,636	2,808,698		(239,008)		(239,008)		2,513,989	97,075	97,075	367,123	.05/15/2062	1.A FE.		
06540X-BH-3	BANK 2019-BN22 XA	09/30/2021	VARIOUS	.XXX	2,071,884		2,451,844	2,179,422		(170,947)		(170,947)		1,971,550	63,409	63,409	261,578	.11/15/2062	1.A FE.		
06541F-BB-4	BANK 2017-BNK4 XA	09/30/2021	VARIOUS	.XXX	1,003,051		1,884,394	1,182,948		(162,591)		(162,591)		952,033	(17,306)	(17,306)	221,662	.05/15/2050	1.A FE.		
06541X-AG-5	BANK 2017-BNK7 XA	09/30/2021	VARIOUS	.XXX	1,114,286		1,911,856	1,289,447		(164,564)		(164,564)		1,062,097	(10,596)	(10,596)	221,636	.09/15/2060	1.A FE.		
08161C-AG-6	BMARK 2018-B2 XA	09/30/2021	VARIOUS	.XXX	3,143,074		5,192,303	3,697,066		(498,005)		(498,005)		3,080,698	(55,987)	(55,987)	587,399	.02/01/2051	1.A FE.		
08162B-BG-6	BMARK 2019-B11 XA	09/30/2021	VARIOUS	.XXX	2,904,639		3,704,319	3,129,286		(284,844)		(284,844)		2,792,404	60,198	60,198	424,494	.05/15/2052	1.A FE.		
08162C-AJ-9	BMARK 2018-B6 XA	09/30/2021	VARIOUS	.XXX	1,239,592		1,893,783	1,475,948		(202,009)		(202,009)		1,166,040	(34,347)	(34,347)	274,546	.11/10/2051	1.A FE.		
08162P-AY-7	BMARK 2018-B1 XA	09/30/2021	VARIOUS	.XXX	257,532		328,865	290,618		(33,728)		(33,728)		247,492	643	643	42,903	.01/15/2051	1.A FE.		

STATEMENT AS OF SEPTEMBER 30, 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
08162Y-AK-8	BMARK 2019-B14 XA CTL - BEST BUY (HONOLULU HI)		09/30/2021	VARIOUS	.XXX	2,188,014		2,724,414	2,421,238		(234,564)		(234,564)		2,141,768		1,340	1,340	334,957	12/15/2061	1.A FE
08652@-AA-0	SINKING FUND REDEMPTION		09/15/2021	XXX	44,077	44,077	44,077	44,077					.0	44,077				.0	1,749	01/15/2026	2.A
12328M-AN-1	BLX 2005-AA A		09/25/2021	MBS PAYDOWN	.XXX	35,451	35,451	24,107	33,463		1,988		1,988	35,451				.0	104	09/25/2038	1.E FE
12479M-AH-1	CBCI 2016-1 A		07/15/2021	MBS PAYDOWN	.XXX	285,169	285,169	285,169	285,169				.0	285,169				.0	11,229	07/15/2046	1.F FE
12479R-AB-3	CARS 2014-1 A		08/16/2021	MBS PAYDOWN	.XXX	17,386,686	17,386,686	17,450,672	17,413,280		(26,594)		(26,594)	17,386,686				.0	425,916	10/15/2044	1.E FE
12479R-AE-7	CAUTO 2017-1A A2		09/15/2021	MBS PAYDOWN	.XXX	569,587	569,587	569,587	568,942		645		645	569,587				.0	17,413	04/15/2047	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		09/15/2021	MBS PAYDOWN	.XXX	259,469	259,469	259,469	259,469				.0	259,469				.0	9,120	04/15/2047	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		09/15/2021	MBS PAYDOWN	.XXX	875	875	884	876		(1)		(1)	875				.0	20	02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1A A6		09/15/2021	MBS PAYDOWN	.XXX	5,469	5,469	5,469	5,461		8		8	5,469				.0	139	02/15/2050	1.E FE
12512J-AW-2	CD 2018-CD7 XA		09/30/2021	VARIOUS	.XXX	5,736,137	7,694,241	6,127,284	6,127,284		(580,620)		(580,620)	5,392,346		189,473	189,473	896,038	08/15/2051	1.A FE	
12515A-BF-6	CD 2016-CD2 XA		09/30/2021	VARIOUS	.XXX	870,903	1,326,190	1,095,554	1,095,554		(162,777)		(162,777)	798,359		(61,873)	(61,873)	184,141	11/10/2049	1.A FE	
12515D-AS-3	CD 2017-CD4 XA		09/30/2021	VARIOUS	.XXX	2,016,165	3,821,757	2,429,010	2,429,010		(335,093)		(335,093)	1,981,001		(77,752)	(77,752)	448,443	05/10/2050	1.B FE	
12515G-AJ-6	CD 2017-CD3 XA		09/30/2021	VARIOUS	.XXX	1,513,409	2,749,551	1,677,523	1,677,523		(214,138)		(214,138)	1,365,240		50,024	50,024	310,455	02/10/2050	1.A FE	
12531W-BG-5	CFGRE 2016-C3 XA		09/30/2021	VARIOUS	.XXX	877,648	1,869,623	943,714	943,714		(118,131)		(118,131)	756,726		52,065	52,065	208,306	01/10/2048	1.A FE	
12559Q-AD-4	CITM 2007-1 2A3		09/27/2021	MBS PAYDOWN	.XXX	505,749	505,749	433,836	472,761		32,988		32,988	505,749				.0	5,366	10/25/2037	1.D FM
12591V-AF-8	COMM 2014-CR16 XA		09/30/2021	VARIOUS	.XXX	299,668	850,912	364,240	364,240		(80,441)		(80,441)	187,866		15,869	15,869	111,414	04/12/2047	1.A FE	
12593J-BG-0	COMM 2015-CR24 XA		09/30/2021	VARIOUS	.XXX	555,445	1,018,870	651,735	651,735		(115,539)		(115,539)	453,350		19,249	19,249	143,334	08/12/2048	1.A FE	
12593Q-BF-6	COMM 2015-CR26 XA		09/30/2021	VARIOUS	.XXX	3,300,982	7,900,263	3,776,415	3,776,415		(565,681)		(565,681)	2,758,991		90,248	90,248	887,704	10/01/2048	1.A FE	
12594P-AX-9	CSMC 2016-NXSR XA		08/31/2021	VARIOUS	.XXX			8	1		(1)		(1)					.0	1	12/15/2049	1.A FE
12595V-AE-7	COMM 2018-COR3 XA		08/31/2021	VARIOUS	.XXX		454	29	29		(29)		(29)					.0	37	05/10/2051	1.A FE
12635D-BH-2	COMM 2015-CR27 XA		09/30/2021	VARIOUS	.XXX	4,329,798	10,086,215	5,065,984	5,065,984		(759,601)		(759,601)	3,490,849		23,416	23,416	1,101,745	10/10/2048	1.A FE	
12636M-AG-3	CSAIL 2016-C6 XA		09/30/2021	VARIOUS	.XXX	1,135,316	1,957,938	1,142,882	1,142,882		(151,098)		(151,098)	607,912		143,532	143,532	260,207	01/01/2049	1.A FE	
126410-LM-9	CSX TRANSPORTATION INC.		07/15/2021	SINKING FUND REDEMPTION	.XXX	142,909	142,909	142,909	142,909				.0	142,909				.0	8,933	01/15/2023	1.E FE
12646U-AA-6	CSMC 2013-IVR1 A1		09/01/2021	MBS PAYDOWN	.XXX	140,695	140,695	132,602	139,042		1,653		1,653	140,695				.0	33,001	03/25/2043	1.D FM
12646W-AG-9	CSMC 2013-IVR2 A1		09/01/2021	MBS PAYDOWN	.XXX	68,839	68,839	63,773	67,147		1,692		1,692	68,839				.0	1,133	04/25/2043	1.D FM
12646W-AH-7	CSMC 2013-IVR2 A2 CVS LEASE PASS THROUGH		09/01/2021	MBS PAYDOWN	.XXX	259,622	259,622	254,343	254,343		5,279		5,279	5,130				.0	5,130	04/25/2043	1.D FM
12665D-BP-4	SINKING FUND REDEMPTION		09/10/2021	TRUST	.XXX	132,942	132,942	134,429	133,028		(85)		(85)	132,942				.0	5,319	12/10/2028	2.B FE
12665D-BS-8	CVS PASS THROUGH TRUST		09/10/2021	SINKING FUND REDEMPTION	.XXX	31,987	31,987	31,987	31,987				.0	31,987				.0	1,602	01/10/2032	2.B FE
12665U-AA-2	CVS CAREMARK CORP		09/10/2021	SINKING FUND REDEMPTION	.XXX	36,977	36,977	36,977	36,977				.0	36,977				.0	1,160	01/10/2036	2.B FE
126673-OR-6	CWHEL 2004-S 1A		09/15/2021	MBS PAYDOWN	.XXX	124,294	124,294	100,818	121,710		2,584		2,584	124,294				.0	285	02/15/2030	1.D FM
126685-AF-3	CWHEL 2005-D 2A CTL - CVS CAREMARK		09/15/2021	MBS PAYDOWN	.XXX	17,131	17,131	13,791	17,065		67		67	17,131				.0	35	11/15/2035	1.D FM
12669@-AA-3	(MARIETTA GA)		09/15/2021	SINKING FUND REDEMPTION	.XXX	29,156	29,156	29,156	29,156				.0	29,156				.0	1,163	01/15/2035	2.B
130331-AA-9	CAHFA 2018-K PT		09/27/2021	MBS PAYDOWN	.XXX	7,795	7,795	7,795	7,795					7,795				.0	198	12/01/2033	1.B FE
14066A-AA-7	CPMRK 2006-RILY A1		07/12/2021	SINKING FUND REDEMPTION	.XXX	85,007	85,007	94,652	85,122		(116)		(116)	85,007				.0	5,226	07/10/2051	1.G
140689-AA-8	CPMRK 2007-LEE A		09/10/2021	SINKING FUND REDEMPTION	.XXX	4,930	4,930	4,935	4,930				.0	4,930				.0	198	09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		09/10/2021	SINKING FUND REDEMPTION	.XXX	12,037	12,037	11,824	12,015		22		22	12,037				.0	486	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		09/10/2021	SINKING FUND REDEMPTION	.XXX	64,652	64,652	64,627	64,647		4		4	64,652				.0	2,453	02/10/2052	2.A
14069E-AA-6	CPMRK 2007-ACC A1		09/10/2021	MBS PAYDOWN	.XXX	31,454	31,454	31,847	31,417		38		38	31,454				.0	1,276	07/10/2052	1.E FE
14070A-AA-1	CPMRK 2007-AET2 A		09/10/2021	SINKING FUND REDEMPTION	.XXX	12,399	12,399	12,294	12,266		17		17	12,399				.0	498	10/10/2052	1.D
14070E-AA-3	CPMRK 2008-AMCW A1A		09/10/2021	SINKING FUND REDEMPTION	.XXX	95,863	95,863	116,441	96,003		(140)		(140)	95,863				.0	4,410	07/10/2055	1.E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		09/10/2021	SINKING FUND REDEMPTION	.XXX	4,135	4,135	4,094	4,126		9		9	4,135				.0	220	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		09/10/2021	SINKING FUND REDEMPTION	.XXX	11,666	11,666	11,659	11,644		22		22	11,666				.0	555	12/10/2053	1.F FE
14855J-AB-1	CLAST 2016-1 A		08/15/2021	MBS PAYDOWN	.XXX	275,674	275,674	274,116	274,845		830		830	275,674				.0	7,840	08/15/2041	1.G FE
14855L-AB-6	CLAST 2017-1 A		08/05/2021	MBS PAYDOWN	.XXX	8,530,388	8,530,388	8,530,370	8,533,347		(2,959)		(2,959)	8,530,388				.0	215,929	07/15/2042	2.B FE
14855M-AA-6	CLAST 2019-1A A		09/15/2021	MBS PAYDOWN	.XXX	2,063,345	2,063,345	2,063,384	2,118,401		2,714		2,714	2,063,345				.0	55,716	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		09/15/2021	MBS PAYDOWN	.XXX	415,562	415,562	410,017	414,494		1,068		1,068	415,562				.0	12,227	06/15/2043	2.A FE
14856E-AE-5	CLAST 2015-1 AR		09/15/2021	MBS PAYDOWN	.XXX	976,279	976,279	971,867	973,246		3,034		3,034	976,279				.0	31,773	03/15/2034	2.A PL
14856G-AA-8	CLAST 2021-1A A		09/15/2021	MBS PAYDOWN	.XXX	625,019	625,019	625,002	625,019		799		799	625,019				.0	11,974	01/15/2046	1.F FE
14856G-AB-6	CLAST 2021-1A B		09/15/2021	MBS PAYDOWN	.XXX	61,586	61,586	61,584	61,586		189		189	61,586				.0	2,229	01/15/2046	2.B FE
14889J-AC-9	CRMN 2014-2A E		07/19/2021	MBS PAYDOWN	.XXX	14,639	14,639	2,556	2,556				.0	2,556		12,083	12,083	651	10/18/2026	5.B FE	
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI		07/08/2021	VARIOUS	.XXX	2,118,810	2,024,000	2,021,560	2,021,842		235		235	2,022							

STATEMENT AS OF SEPTEMBER 30, 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
										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
	CGCMT 2015-6C35 XA		08/31/2021	VARIOUS	XXX			1,275	102		(102)		(102)					.0	.124	.11/10/2048	1.A FE
	CGCMT 2016-P5 AS		07/02/2021	PRIOR YEAR INCOME	XXX						.0		.0					.0	5,660	10/10/2049	1.D FM
	CGCMT 2016-C3 XA		09/30/2021	VARIOUS	XXX	2,407,465		4,776,898	2,954,657		(456,754)		(456,754)	2,261,197			(90,438)	(90,438)	599,024	11/15/2049	1.A FE
	CGCMT 2017-P7 XA		09/30/2021	VARIOUS	XXX	8,420,377		15,492,188	9,710,547		(1,250,901)		(1,250,901)	8,093,975			(39,269)	(39,269)	1,781,956	04/14/2050	1.A FE
	CGCMT 2017-B1 XA		09/30/2021	VARIOUS	XXX	2,167,170		3,740,154	2,493,320		(317,103)		(317,103)	2,070,673			(9,047)	(9,047)	432,898	08/15/2050	1.A FE
	CGCMT 2018-C6 XA		09/30/2021	VARIOUS	XXX	1,540,164		1,954,687	1,553,825		(147,587)		(147,587)	1,364,551			133,926	133,926	204,918	11/10/2051	1.A FE
	CGCMT 2019-6C43 XA		09/30/2021	VARIOUS	XXX	866,759		1,042,108	925,813		(79,884)		(79,884)	833,286			20,831	20,831	113,532	11/10/2052	1.A FE
	CLEAVER-BROOKS INC.		09/29/2021	VARIOUS	XXX	11,031,789		10,335,375	10,613,436		169,082		169,082	10,782,518			249,271	249,271	907,631	03/01/2023	5.A FE
	COSHSG 3.65 7/1/2036		09/29/2021	MBS PAYDOWN	XXX	5,111		5,111	5,111		.0		.0	5,111			.0	.0	125	07/01/2036	1.B FE
	COMMONSPIRIT HEALTH		07/15/2021	LOOP CAPITAL MARKETS	XXX	454,816		400,000	453,284		(645)		(645)	452,576			2,240	2,240	12,214	10/01/2049	1.F FE
	CSAIL 2019-C15 XA		09/30/2021	VARIOUS	XXX	1,242,674		1,640,807	1,338,895		(151,280)		(151,280)	1,162,048			55,060	55,060	203,162	03/01/2052	1.A FE
	DNKN 2017-1A A211		08/20/2021	MBS PAYDOWN	XXX	31,875		31,875	31,875		.0		.0	31,875			.0	.0	963	11/20/2047	2.B FE
	DNKN 2019-1A A23		08/20/2021	MBS PAYDOWN	XXX	4,975		4,975	4,975		.0		.0	4,975			.0	.0	162	05/20/2049	2.B FE
	DBJPM 2017-C6 XA		09/30/2021	VARIOUS	XXX	3,882,193		7,376,617	5,064,698		(1,076,294)		(1,076,294)	3,589,070			(106,211)	(106,211)	1,303,433	06/10/2050	1.B FE
	DELTA AIR LINES INC.		07/30/2021	SECURITY CALLED BY ISSUER at 118.125	XXX	52,302,206		44,277,000	44,277,000		.0		.0	44,277,000			.0	.0	9,901,561	05/01/2025	2.C FE
	DEN10 2013-1A A2LR		09/20/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000		1,932,500	1,942,010		11,221		11,221	1,953,231			46,769	46,769	32,696	10/26/2027	1.C FE
	DBALT 2006-AB4 A5		09/01/2021	MBS PAYDOWN	XXX	37,435		35,335	35,335		.0		.0	35,335			2,101	2,101	1,361	08/01/2046	1.D FM
	DPABS 2015-1A A211		07/26/2021	MBS PAYDOWN	XXX	92,500		92,500	92,500		.0		.0	92,500			.0	.0	3,104	10/25/2045	2.A FE
	DPABS 2017-1A A23		07/25/2021	MBS PAYDOWN	XXX	62,500		62,500	62,500		.0		.0	62,500			.0	.0	1,930	07/25/2047	2.A FE
	DPABS 2021-1A A211		07/26/2021	MBS PAYDOWN	XXX	110,000		110,000	110,000		.0		.0	110,000			.0	.0	953	04/25/2051	2.A FE
	CGCMT 2016-P4 XA		09/30/2021	VARIOUS	XXX	2,111,311		4,123,974	2,435,027		(353,800)		(353,800)	1,802,043			30,083	30,083	475,718	07/10/2049	1.A FE
	EXTERRAN MRG SOLUTIONS/F		08/24/2021	VARIOUS	XXX	5,644,466		6,473,000	1,459,920		39,233		39,233	5,025,131			619,336	619,336	233,585	05/01/2025	4.C FE
	FCON 2017-1 A		08/01/2021	MBS PAYDOWN	XXX	1,924,137		1,924,137	1,920,940		3,197		3,197	1,924,137			.0	.0	54,242	01/15/2042	1.G FE
	FCON 2017-1 B		08/15/2021	MBS PAYDOWN	XXX	450,106		448,059	448,873		1,233		1,233	450,106			.0	.0	16,594	02/15/2042	2.C FE
	FCON 2019-1 A		09/15/2021	MBS PAYDOWN	XXX	1,065,537		1,063,854	1,031,406		1,576		1,576	1,065,537			.0	.0	25,445	09/15/2039	2.B FE
	FNR 2012-80 NZ		09/25/2021	VARIOUS	XXX	888,584		886,750	886,518		2,065		2,065	888,584			.0	.0	16,589	05/25/2042	1.A
	FOWL 2017-SC01 1A		09/01/2021	MBS PAYDOWN	XXX	239,268		231,006	235,976		3,292		3,292	239,268			.0	.0	4,899	12/25/2046	1.A
	NSCDN 2014-1A BR		07/25/2021	MBS PAYDOWN	XXX	3,687,609		3,687,609	3,687,609		.0		.0	3,687,609			.0	.0	62,997	01/25/2027	1.A FE
	FLAGS 2014-8A BRR		07/19/2021	MBS PAYDOWN	XXX	1,978,576		1,931,585	1,967,763		10,813		10,813	1,978,576			.0	.0	24,194	01/16/2026	1.A FE
	FLNG LIQUEFACTION 2 LLC		09/30/2021	SINKING FUND REDEMPTION	XXX	999,773		999,773	999,753		19		19	999,773			.0	.0	41,241	03/31/2038	2.B FE
	FORT BENNING CLASS 1		07/15/2021	SINKING FUND REDEMPTION	XXX	30,197		30,197	30,197		.0		.0	30,197			.0	.0	1,679	01/15/2036	1.E FE
	FORT BENNING FAMILY COMMUNITIES LL		07/15/2021	SINKING FUND REDEMPTION	XXX	50,822		53,156	50,858		(36)		(36)	50,822			.0	.0	3,095	01/15/2051	2.C FE
	FORT BENNING FAM. FTKN0X 5.815 2/52 CLASS 1 -		07/15/2021	SINKING FUND REDEMPTION	XXX	39,567		46,737	39,660		(93)		(93)	39,567			.0	.0	2,410	01/15/2051	1.G FE
	A		09/15/2021	SINKING FUND REDEMPTION	XXX	16,991		16,991	16,946		45		45	16,991			.0	.0	659	02/15/2052	1.G FE
	FCO 2016-7A A1F		09/15/2021	MBS PAYDOWN	XXX	3,679,835		3,679,835	3,679,835		.0		.0	3,679,835			.0	.0	104,875	12/15/2028	1.A FE
	FCO 2018-11A A1T		09/30/2021	BARCLAYS CAPITAL INC	XXX	18,886,000		19,000,000	19,000,000		.0		.0	19,000,000			(114,000)	(114,000)	280,062	04/15/2031	1.A FE
	FFIN 2016-1A A		09/15/2021	MBS PAYDOWN	XXX	318,106		318,106	318,447		(341)		(341)	318,106			.0	.0	8,352	06/15/2035	1.A FE
	FMMHR 2015-R1 1A		09/27/2021	VARIOUS	XXX	162,265		183,960	162,630		(365)		(365)	162,265			.0	.0	4,804	11/25/2055	1.A
	FMMHR 2015-R1 XA1		09/30/2021	VARIOUS	XXX	3,069		3,069	2,802		(2,802)		(2,802)	3,069			.0	.0	201	11/25/2055	1.A
	FMMHR 2015-R1 XB1		09/30/2021	VARIOUS	XXX	627		627	572		(572)		(572)	627			.0	.0	35	11/25/2055	1.A
	FMMHR 2015-R1 B2		09/27/2021	SINKING FUND REDEMPTION	XXX	17,664		19,055	17,685		(21)		(21)	17,664			.0	.0	503	10/25/2052	1.A
	FMMHR 2015-R1 XA3		09/30/2021	INTEREST ONLY PAYMENT	XXX			26,090	23,872		(23,872)		(23,872)				.0	.0	1,820	11/25/2052	1.A
	FMMHR 2015-R1 B3		09/27/2021	SINKING FUND REDEMPTION	XXX	49,769		54,067	49,857		(88)		(88)	49,769			.0	.0	1,518	11/25/2052	1.A
	FMMHR 2015-R1 XB3		09/30/2021	INTEREST ONLY PAYMENT	XXX			3,302	3,021		(3,021)		(3,021)				.0	.0	235	11/25/2052	1.A
	FMMHR 2015-R1 C3		09/01/2021	SINKING FUND REDEMPTION	XXX	7,537		7,537	7,537		.0		.0	7,537			.0	.0	306	11/25/2052	5.B GI
	SCRT 2017-3 MT		09/27/2021	VARIOUS	XXX	2,094,028		2,079,044	2,089,400		4,628		4,628	2,094,028			.0	.0	44,882	07/25/2056	1.A
	SCRT 2017-3 MB		09/27/2021	VARIOUS	XXX	97,379		97,379	96,957		422		422	97,379			.0	.0	2,436	07/25/2056	1.A
	SCRT 2017-3 HT		09/27/2021	VARIOUS	XXX	218,958		218,958	218,522		436		436	218,958			.0	.0	6,573	07/01/2056	1.A
	SCRT 2017-3 HB		09/27/2021	VARIOUS	XXX	37,932		36,043	37,825		108		108	37,932			.0	.0	1,119	07/01/2056	1.A
	SCRT 2017-4 HT		09/27/2021	VARIOUS	XXX	2,166,782		2,161,364	2,162,905		3,877		3,877	2,166,782			.0	.0	43,661	06/01/2057	1.A
	GMACN 2003-PRES A		09/10/2021	MBS PAYDOWN	XXX	126,591		140,148	127,027		(437)		(437)	126,591			.0	.0	5,269	10/10/2041	1.F
	GMACN SERIES 2005-D0VR																				
	CLASS A		09/10/2021	SINKING FUND REDEMPTION	XXX	21,733		21,733	21,685		31		31	21,733			.0	.0	761	10/10/2050	1.C
	GENERAL MOTORS ACCEPT CORP																				
	2005-A1		09/10/2021	SINKING FUND REDEMPTION	XXX	68,427		70,810	68,514		(87)		(87)	68,427			.0	.0	2,504	02/10/2035	2.A
	GMACN 2007-HCKM A		09/10/2021	SINKING FUND REDEMPTION	XXX	141,222		155,334													

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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		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
36252S-AX-5	GSMS 2019-GC38 XA		09/30/2021	VARIOUS	XXX	2,395,883		3,055,359	2,489,325		(220,762)		(220,762)		2,222,641		127,320	127,320	341,643	02/10/2052	1.A FE
36253P-AE-2	GSMS 2017-6S6 XA		09/30/2021	VARIOUS	XXX	1,777,918		2,958,673	1,896,665		(197,369)		(197,369)		1,644,131		78,622	78,622	315,638	05/10/2050	1.A FE
36255C-AE-9	GPMT 2018-FL1 B		09/22/2021	MBS PAYDOWN	XXX	1,139,025	1,139,025	1,139,025	1,139,025						1,139,025				14,387	12/19/2035	1.D FE
37476W-AA-4	GIBSL SN 2019-1		07/21/2021	MBS PAYDOWN	XXX	141,278	141,278	144,825	141,504		(226)		(226)		141,278				2,699	04/17/2056	2.C PL
37941@-AA-0	INFRASTRUCTURE DEBT FUN.		07/01/2021	FUND REDEMPTION	XXX	1,410,261	1,410,261	1,410,261							1,410,261					04/29/2029	2.B PL
38011W-AA-4	GMACN 2002-MEAD A		09/10/2021	SINKING FUND REDEMPTION	XXX	100,798	100,798	100,798	101,618		(820)		(820)		100,798				4,602	05/10/2037	1.F
38012D-AB-3	GMACN 2005-DRUM A		09/10/2021	SINKING FUND REDEMPTION	XXX	91,769	91,769	91,769	91,868		(99)		(99)		91,769				3,350	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		09/10/2021	SINKING FUND REDEMPTION	XXX	51,706	51,706	51,539	51,608		98		98		51,706				2,466	05/10/2050	2.A FE
38012L-AA-7	GMACN SERIES 2006-NELL		09/10/2021	SINKING FUND REDEMPTION	XXX	16,973	16,973	15,632	16,932		41		41		16,973				607	05/10/2051	1.E
440405-AE-8	HORZN 2018-1 A		09/16/2021	MBS PAYDOWN	XXX	1,976,750	1,976,750	1,972,061	1,970,801		5,948		5,948		1,976,750				63,826	04/15/2022	2.A FE
44329H-AL-8	HP COMMUNITIES		09/01/2021	SINKING FUND REDEMPTION	XXX	21,429	21,429	21,429	21,429						21,429				1,607	09/01/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC.		09/15/2021	SINKING FUND REDEMPTION	XXX	6,848	6,848	6,823	6,830		18		18		6,848				467	09/15/2053	1.E FE
44891A-BG-1	HYMTIR 3 02/10/27		08/13/2021	CITIGROUP GLOBAL MARKETS LTD.	XXX	677,594	640,000	644,128	643,649		(355)		(355)		643,294		34,300	34,300	19,573	02/10/2027	2.A FE
45203L-CX-9	ILSMFH 3.07 06/01/36		09/29/2021	MBS PAYDOWN	XXX	5,181	5,181	5,180	5,180						5,180		2	2	107	06/26/2036	1.A FE
45605P-AM-0	BIND 2016-1A 3		07/19/2021	MBS PAYDOWN	XXX	661,334	661,334	661,334	661,334						661,334				25,966	04/15/2026	2.B FE
45669W-AC-0	INDX 2007-FLX5 2A1		09/25/2021	MBS PAYDOWN	XXX	411,976	411,976	352,708	405,207		6,769		6,769		411,976				818	08/25/2037	1.D FM
458140-BN-9	INTEL CORPORATION		07/13/2021	TWDIR	XXX	477,345	335,000	480,403			(905)		(905)		479,499		(2,154)	(2,154)	13,358	03/25/2060	1.E FE
458340-AA-7	CENTER IN		07/15/2021	RBCMK	XXX	458,472	400,000	452,396	452,292		(609)		(609)		451,683		6,789	6,789	11,883	08/15/2050	1.G FE
46590L-AV-4	JPMDB 2016-C2 XA		09/30/2021	VARIOUS	XXX	3,803,936		8,004,689	4,491,223		(899,507)		(899,507)		2,780,611		212,220	212,220	1,221,640	06/15/2049	1.A FE
46590M-AT-7	JPMCC 2016-JP2 XA		09/30/2021	VARIOUS	XXX	3,617,612		7,154,405	4,033,912		(535,667)		(535,667)		3,146,171		119,367	119,367	786,156	08/01/2049	1.A FE
46590R-AG-4	JPMCC 2016-JP3 XA		09/30/2021	VARIOUS	XXX	3,489,258		7,071,457	4,048,523		(580,086)		(580,086)		3,060,570		20,821	20,821	808,006	08/15/2049	1.A FE
46590U-AA-0	HENDR 2018-2A A		09/15/2021	MBS PAYDOWN	XXX	517,715	517,715	517,443	517,039		676		676		517,715				13,667	08/15/2051	1.A FE
46591A-BC-8	JPMDB 2018-C8 XA		09/30/2021	VARIOUS	XXX	981,547		1,512,712	1,125,421		(140,840)		(140,840)		944,255		(3,034)	(3,034)	174,508	06/15/2051	1.A FE
46616P-AA-1	HENDR 2011-1A A		09/15/2021	VARIOUS	XXX	407,992	407,992	408,799	408,799		(808)		(808)		407,992				12,685	10/15/2056	1.A FE
46616P-AB-9	HENDR 2011-1A B		09/15/2021	MBS PAYDOWN	XXX	88,156	88,156	88,130	87,912		244		244		88,156				4,335	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		09/15/2021	MBS PAYDOWN	XXX	433,102	433,102	432,855	432,296		805		805		433,102				13,982	09/15/2056	1.A FE
46616Q-AB-7	HENDR 2011-2A B		09/15/2021	MBS PAYDOWN	XXX	74,865	74,865	74,863	74,919		(54)		(54)		74,865				4,113	09/15/2058	2.B FE
46616V-AA-8	HENDR 2012-1A A		09/15/2021	VARIOUS	XXX	125,585	125,585	129,951	126,012		(427)		(427)		125,585				3,527	02/15/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B		09/15/2021	MBS PAYDOWN	XXX	19,171	19,171	19,171	19,121		50		50		19,171				911	02/15/2067	2.B FE
46617A-AA-3	HENDR 2012-3A A		09/15/2021	MBS PAYDOWN	XXX	111,216	111,216	107,394	111,288		(72)		(72)		111,216				2,414	09/15/2065	1.A FE
46617J-AA-4	HENDR 2013-2A A		09/15/2021	MBS PAYDOWN	XXX	111,924	111,924	111,898	112,739		(815)		(815)		111,924				3,180	03/15/2062	1.A FE
46617T-AA-2	HENDR 2014-1A A		09/15/2021	MBS PAYDOWN	XXX	281,912	281,912	281,752	281,390		522		522		281,912				7,296	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		09/15/2021	MBS PAYDOWN	XXX	31,026	31,026	31,022	30,967		59		59		31,026				1,002	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A		09/15/2021	MBS PAYDOWN	XXX	33,421	33,421	32,356	33,312		109		109		33,421				756	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		09/15/2021	MBS PAYDOWN	XXX	21,540	21,540	21,535	21,517		23		23		21,540				625	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		09/15/2021	MBS PAYDOWN	XXX	47,699	47,699	47,658	47,645		54		54		47,699				1,375	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		09/15/2021	MBS PAYDOWN	XXX	179,100	179,100	178,961	178,835		265		265		179,100				4,678	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		09/15/2021	MBS PAYDOWN	XXX	33,374	33,374	33,373	33,314		60		60		33,374				1,089	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		09/15/2021	MBS PAYDOWN	XXX	34,964	34,964	34,883	34,906		57		57		34,964				951	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		09/15/2021	MBS PAYDOWN	XXX	60,897	60,897	60,883	60,766		130		130		60,897				2,310	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		09/15/2021	MBS PAYDOWN	XXX	81,578	81,578	81,516	81,405		173		173		81,578				2,070	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		09/15/2021	MBS PAYDOWN	XXX	41,508	41,508	43,518	40,550		958		958		41,508				1,481	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		09/15/2021	MBS PAYDOWN	XXX	124,022	124,022	123,966	123,895		127		127		124,022				2,909	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		09/15/2021	MBS PAYDOWN	XXX	5,512	5,512	5,509	5,502		10		10		5,512				210	09/17/2074	2.C FE
46644A-BH-4	JPMDB 2015-C27 XA		09/30/2021	INTEREST ONLY PAYMENT	XXX			3,967	3,699		(369)		(369)						676	02/15/2048	1.A FE
46646R-AL-7	JPMDB 2016-C4 XA		09/30/2021	VARIOUS	XXX	646,904		994,127	732,150		(87,416)		(87,416)		598,328		2,171	2,171	130,910	12/15/2049	1.A FE
46651N-AA-2	JOLAR 2019-1 A		09/15/2021	MBS PAYDOWN	XXX	258,394	258,394	257,074	256,547		494		494		258,394				6,848	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		09/15/2021	MBS PAYDOWN	XXX	90,403	90,403	103,595	103,595		(468)		(468)		90,403				2,053	10/15/2072	1.A FE
46665R-AA-7	JGW 2020-D		09/15/2021	MBS PAYDOWN	XXX	354,400	354,400	354,400	354,400						354,400				7,579	01/01/2064	1.F FE
470170-AA-9	JAMAICA MERCHANT VOUC		07/08/2021	MBS PAYDOWN	XXX	323,903	323,903	323,903	323,903						323,903				14,168	07/08/2022	3.A FE
470170-AD-3	NCBJ 2016-1 A		07/08/2021	MBS PAYDOWN	XXX	422,115	422,115	422,115	422,115						422,115				17,747	01/05/2027	3.A FE
47232M-AE-2	JEFFERIES FINANCE LLC		08/06/2021	SECURITY CALLED BY ISSUER	XXX	3,234,145	3,000,000	3,000,000	3,000,000	</											

STATEMENT AS OF SEPTEMBER 30, 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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in 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.), 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.

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STATEMENT AS OF SEPTEMBER 30, 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
80307A-AA-7	SAPA 2020-1A A		09/21/2021	MBS PAYDOWN	.XXX	311,741	311,741	311,737	311,557		.184		.184		311,741			.0	6,741	.03/15/2040	.2 A FE
81744Y-AA-4	SMET .13-4		09/25/2021	MBS PAYDOWN	.XXX	90,891	90,891	81,305	87,296		3,596		3,596		90,891			.0	1,405	.04/25/2043	.1 D FM
81761T-AA-3	SERV 2020-1 A21		08/02/2021	MBS PAYDOWN	.XXX	11,125	11,125	11,125	11,125						11,125			.0	203	.01/30/2051	.2 C FE
81761T-AC-9	SERV 2020-1 A21		08/02/2021	MBS PAYDOWN	.XXX	61,375	61,375	61,375	61,375						61,375			.0	1,314	.01/30/2051	.2 C FE
81882E-A0-5	SHACK 2015-8A BR		09/30/2021	BARCLAYS CAPITAL INC	.XXX	996,500	1,000,000	1,001,000	1,001,097		.125		.125		1,001,222		(4,722)	(4,722)	14,480	.10/20/2027	.1 C FE
82323M-AA-7	SAIL 2018-1 ON		09/17/2021	MBS PAYDOWN	.XXX	87,009	181,903	87,009	87,009						87,009			.0	528	.09/15/2065	.2 C PL
83546D-AF-5	SONIC 2018-1A A2		09/10/2021	MBS PAYDOWN	.XXX	2,776,375	2,776,375	2,775,157	2,775,504		.871		.871		2,776,375			.0	123,830	.02/20/2048	.2 B FE
83712E-GZ-1	SCSMFH 3.5 3/1/2038		09/03/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	101,000	101,000	101,000	101,000						101,000			.0	2,697	.03/01/2038	.1 B FE
841215-AA-4	SOUTHAVEN CWBD CYCLE GEN SOUTHERN CALIFORNIA EDISON COMPANY		08/15/2021	SINKING FUND REDEMPTION	.XXX	62,681	62,681	62,681	62,681						62,681			.0	2,411	.08/15/2033	.1 C FE
842400-GY-3	COMPANY		08/19/2021	JPMORGAN SECURITIES INC	.XXX	430,755	470,000	466,743		36		36		466,779		(36,024)	(36,024)	8,550	.02/01/2051	.1 G FE	
85443Z-AD-3	STANI 2014-1A D		09/15/2021	MBS PAYDOWN	.XXX	906,957	906,957	776,582	877,760		29,197		29,197		906,957			.0	25,353	.06/15/2025	.2 C FE
86190B-AB-0	STR 2021-1 A2		09/21/2021	MBS PAYDOWN	.XXX	10,250	10,250	10,245		17		17		10,250				.0	43	.06/20/2051	.1 A FE
86190B-AD-6	STR 2021-1A A4		09/21/2021	MBS PAYDOWN	.XXX	1,875	1,875	1,874		4		4		1,875				.0	10	.06/20/2051	.1 E FE
86212V-AA-2	STR 2016-1A A1		09/20/2021	MBS PAYDOWN	.XXX	198,561	198,561	198,456	198,157		404		404		198,561			.0	5,243	.10/20/2046	.1 E FE
86212V-AB-0	STR 2016-1A A2		09/20/2021	MBS PAYDOWN	.XXX	56,470	56,470	57,103	56,434		36		36		56,470			.0	1,626	.10/20/2046	.1 E FE
86212V-AE-4	STR 2018-1A A2		09/20/2021	MBS PAYDOWN	.XXX	53,750	53,750	53,730	53,631		119		119		53,750			.0	1,537	.10/20/2048	.1 A FE
86213A-AB-5	STR 2013-3A A2		09/20/2021	MBS PAYDOWN	.XXX	36,991	36,991	37,008	36,914		77		77		36,991			.0	1,285	.11/20/2043	.1 E FE
86213B-AB-3	STR 2014-1A A2		09/20/2021	MBS PAYDOWN	.XXX	12,500	12,500	12,630	12,490		10		10		12,500			.0	417	.04/20/2044	.1 E FE
86213C-AB-1	STR 2015-1A A2		09/20/2021	MBS PAYDOWN	.XXX	13,125	13,125	13,255	13,117		8		8		13,125			.0	365	.04/20/2045	.1 E FE
86358E-RB-4	SAIL 2005-2 M2		09/25/2021	MBS PAYDOWN	.XXX	58,834	58,834	49,218	54,359		4,475		4,475		58,834			.0	315	.03/25/2035	.1 D FM
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		09/01/2021	MBS PAYDOWN	.XXX	283,759	283,759	286,597	283,759						283,759			.0	10,720	.05/25/2034	.1 D FM
86359D-EN-3	1A3B		09/01/2021	MBS PAYDOWN	.XXX	37,506	37,506	37,506	37,506						37,506			.0	1,328	.06/25/2035	.1 D FM
86359U-AE-9	SASC 2006-OPT1 A5		09/25/2021	MBS PAYDOWN	.XXX	200,708	200,708	166,713	190,382		10,326		10,326		200,708			.0	471	.04/25/2036	.1 D FM
86466Z-AR-2	SUDSM 2013-1A CR		08/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000			.0	44,654	.01/17/2026	.1 A FE
86668@-AA-8	SCA 2019-1 A		07/22/2021	SINKING FUND REDEMPTION	.XXX	1,027,660	1,027,660	1,027,660	1,027,660						1,027,660			.0	7,399	.12/15/2027	.1 G PL
87233G-AA-8	TCP 2016-1A A1ST		09/15/2021	MBS PAYDOWN	.XXX	692,892	692,892	692,892	692,892						692,892			.0	11,722	.12/15/2028	.1 A FE
87233G-AC-4	TCP 2016-1A A1SF		09/15/2021	MBS PAYDOWN	.XXX	923,856	923,856	923,856	923,856						923,856			.0	24,251	.12/15/2028	.1 A FE
87249F-AE-4	TICP 2018-3R B		09/15/2021	BARCLAYS CAPITAL INC	.XXX	7,984,000	8,000,000	8,000,000	8,000,000						8,000,000		(16,000)	(16,000)	119,719	.04/20/2028	.1 A FE
87342R-AC-8	BELL 2016-1A A23		08/25/2021	MBS PAYDOWN	.XXX	169,725	169,725	169,712	169,724		1		1		169,725			.0	6,327	.05/25/2046	.2 B FE
87342R-AD-6	BELL 2018-1A A21		08/19/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,825,000	6,825,000	6,142,500	6,166,802		94,715		94,715		6,261,517			.0	216,116	.11/25/2048	.2 B FE
87342R-AE-4	BELL 2018-1 A211		08/25/2021	MBS PAYDOWN	.XXX	37,500	37,500	37,500	37,500						37,500			.0	1,389	.11/25/2048	.2 B FE
87404L-AA-0	TLWIND 2019-1 A		09/20/2021	MBS PAYDOWN	.XXX	1,717,418	1,717,418	1,499,812	1,499,952						1,499,952		217,465	217,465	45,650	.12/15/2044	.2 B FE
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		09/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	.XXX	107,527	100,000	107,530		(3)		(3)		107,527				.0		.05/15/2050	.1 D FE
88576N-AP-3	HENDR 2007-3A A1		09/15/2021	MBS PAYDOWN	.XXX	61,232	61,232	63,225	61,252		(20)		(20)		61,232			.0	2,486	.10/15/2048	.1 E FE
88576P-AC-7	HENDR 2004-A A1		09/15/2021	MBS PAYDOWN	.XXX	28,593	28,593	23,446	27,643		950		950		28,593			.0	87	.09/15/2045	.1 A FE
88576R-AA-7	321 HENDERSON REC III CL A		09/15/2021	MBS PAYDOWN	.XXX	359,810	359,810	359,713	359,017		793		793		359,810			.0	15,142	.01/15/2044	.1 A FE
88576U-AA-0	HENDR 2008-2A 321 HENDERSON RECEIVABLES		09/15/2021	MBS PAYDOWN	.XXX	308,457	308,457	308,326	307,748		709		709		308,457			.0	12,374	.12/15/2030	.1 A FE
88576V-AA-8	V 2008-A		09/15/2021	MBS PAYDOWN	.XXX	220,940	220,940	213,510	219,894		1,046		1,046		220,940			.0	11,855	.06/15/2045	.1 A FE
886528-AA-6	TIERRA 6.028 9/54		09/15/2021	SINKING FUND REDEMPTION	.XXX	27,873	27,873	27,873	27,873						27,873			.0	1,680	.09/15/2054	.2 B FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		08/15/2021	SINKING FUND REDEMPTION	.XXX	128,889	128,889	128,889	128,889						128,889			.0	6,938	.02/15/2048	.3 B FE
89655Y-AA-4	TRL 2009-1A A		09/16/2021	MBS PAYDOWN	.XXX	70,578	70,578	77,410	71,137		(560)		(560)		70,578			.0	2,950	.11/16/2039	.2 C FE
90139A-AA-0	CL-DAL 2020 A		09/17/2021	VARIOUS	.XXX	1,651,586	1,651,586	1,651,647	1,651,647						1,651,647		(60)	(60)	38,565	.12/15/2045	.2 C PL
90139A-AB-8	CL-DAL 2020 B		09/17/2021	MBS PAYDOWN	.XXX	204,343	204,343	204,343	204,343						204,343			.0	10,183	.12/15/2045	.3 A PL
90276C-AF-8	UBSCM 2017-C2 XA		08/31/2021	VARIOUS	.XXX	21,708	21,708	21,708	21,368		(1,368)		(1,368)		21,708			.0	1,782	.08/15/2050	.1 A FE
909319-AA-3	UNITED AIRLINES INC		08/15/2021	SINKING FUND REDEMPTION	.XXX	847,410	847,410	847,410	847,410						847,410			.0	36,439	.08/15/2025	.2 B FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2021	SINKING FUND REDEMPTION	.XXX	337,867	337,867	337,867	337,762		106		106		337,867			.0	12,670	.09/03/2026	.2 A FE
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2021	SINKING FUND REDEMPTION	.XXX	118,412	118,412	122,529	118,415		(2)		(2)		118,412			.0	6,644	.09/15/2051	.2 B FE
92838@-AA-1	VISTA RIDGE LLC		09/30/2021	SINKING FUND REDEMPTION	.XXX	60,395	60,395	60,395	60,395						60,395			.0	775	.10/14/2049	.1 F PL
92938G-AG-3	WFRBS 2013-C17 XA		09/30/2021	VARIOUS	.XXX	434,279	434,279	1,907,545	614,927		(171,510)		(171,510)		244,315		(9,139)	(9,139)	215,704	.12/15/2046	.1 A FE
93142*-AA-2	WALGREENS CO SERIES 2002A		09/15/2021	SINKING FUND REDEMPTION	.XXX	100,258	100,258	100,273	100,275						100,275		(17)	(17)	4,321	.11/15/2028	.2 B
94354K-AA-8	WAV 2019-1 A		09/20/2021	MBS PAYDOWN	.XXX	295,378	295,378	295,378	295,378		622		622		295,378			.0	6,531	.09/15/2044	.2 A FE
94980G-BB-6	WFFET SERIES 2004-ZW CLASS A1B1		09/01/2021	MBS PAYDOWN	.XXX	336,773	336,773	294,416	335,414		1,358		1,358		336,773			.0	10,891	.09/25/2034	.1 D FM
94989T-BC-7	WFCM 2015-LC22 XA		09/30/2021	VARIOUS	.XXX	27,180	27,180	27,180	27,152		(2,152)		(2,152)		27,180			.0	2,776	.09/15/2058	.1 A FE

E05.11

STATEMENT AS OF SEPTEMBER 30, 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 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
94989X-BF-1	WFCM 2015-NXS4 XA		08/31/2021	VARIOUS	XXX			10,683	559		(559)		(559)					.0	1,065	12/15/2048	1.A FE
94989Y-BG-6	WFCM 2016-C32 XA		09/30/2021	VARIOUS	XXX	3,081,202		6,441,463	3,509,018		(496,360)		(496,360)		2,516,383		68,545	68,545	736,611	01/01/2059	1.A FE
95000A-AX-5	WFCM 2015-P2 XA		09/30/2021	VARIOUS	XXX	4,432,733		8,683,981	4,581,956		(620,024)		(620,024)		2,872,969		470,802	470,802	1,033,445	12/01/2048	1.A FE
95000C-BE-2	WFCM 2016-NXS5 XA		08/31/2021	VARIOUS	XXX			8,436	496		(496)		(496)				.0	.0	782	01/01/2059	1.A FE
95000F-AW-6	WFCM 2016-C35 XA		08/31/2021	VARIOUS	XXX			49,259	3,200		(3,200)		(3,200)				.0	.0	4,219	07/15/2048	1.A FE
95000P-AH-7	WFCM 2016-C37 XA		09/30/2021	VARIOUS	XXX	2,006,916		4,649,472	2,806,554		(525,984)		(525,984)		1,801,914		(273,655)	(273,655)	547,937	12/15/2049	1.A FE
95058X-AL-2	WEN 2021-1 A211 WEST VIRGINIA UNITED HEALTH SYSTEM		09/15/2021	MBS PAYDOWN	XXX	80,000	80,000	80,000					.0		80,000		.0	.0	512	06/15/2051	2.B FE
956708-AA-9	HEALTH SYSTEM		07/15/2021	MORGAN STANLEY	XXX	263,866	200,000	256,292	256,170		(719)		(719)		255,452		8,414	8,414	7,714	06/01/2048	1.F FE
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2021	SINKING FUND REDEMPTION	XXX	49,915	49,915	49,915	49,915				.0		49,915		.0	.0	3,369	03/15/2057	1.C FE
96928*-CH-8	CTL - WALGREENS POOL 111		09/17/2021	SINKING FUND REDEMPTION	XXX	93,520	93,520	93,520	93,521				.0		93,521		.0	.0	3,826	11/15/2034	2.B
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		09/15/2021	SINKING FUND REDEMPTION	XXX	64,787	64,787	64,787	64,842				.0		64,842		(55)	(55)	2,035	01/15/2023	2.B
974153-AB-4	WSTOP 2020-1A A2		09/07/2021	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000				.0		15,000		.0	.0	361	12/05/2050	2.B FE
97770*-AA-2	WOLFFENT 2021-1 A		08/25/2021	MBS PAYDOWN	XXX	7,338,868	7,338,868	7,338,868					.0		7,338,868		.0	.0	84,725	05/20/2045	2.B PL
978097-AF-0	WOLVERINE WORLD WIDE INC YAMANA GOLD INC 4.95		08/26/2021	SECURITY CALLED BY ISSUER at 107.338	XXX	3,220,140	3,000,000	3,000,000	3,000,000				.0		3,000,000		.0	.0	369,421	05/15/2025	3.C FE
98462Y-AA-8	15JUN24 NEW CARDINALS STADIUM 6.18		09/30/2021	SECURITY CALLED BY ISSUER at 111.698	XXX	2,233,960	2,000,000	1,997,900	1,999,121		173		173		1,999,294		706	706	332,960	07/15/2024	3.A FE
BGH18D-WW-2	30JUN32		08/04/2021	SINKING FUND REDEMPTION	XXX	232,480	232,480	232,480	232,480				.0		232,480		.0	.0	14,367	06/30/2032	2.B PL
BGH227-9J-8	CTL - WALGREENS		09/17/2021	SINKING FUND REDEMPTION	XXX	729,796	729,796	730,075	730,075				.0		730,075		(279)	(279)	81,240	01/15/2035	2.B
BGH22Y-BR-8	CTL - WALGREENS POOL 11 ROSENTHAL + ROSEN 6.4		09/17/2021	SINKING FUND REDEMPTION	XXX	33,901	33,901	33,901	33,901				.0		33,901		.0	.0	1,501	06/15/2034	2.B
BGH316-1A-2	24JUN21 RESTR SUTTONPARK STRUC 5.14		07/09/2021	SINKING FUND REDEMPTION	XXX	2,142,857	2,142,857	2,142,857	2,142,857				.0		2,142,857		.0	.0	(83,066)	09/25/2022	2.B FE
BGH330-18-8	15NOV52 REST AT FDG NT ISSUER LLC 4.25		09/15/2021	MBS PAYDOWN	XXX	29,613	29,613	28,599	29,494		119		119		29,613		.0	.0	1,019	11/15/2052	1.F FE
BGH35K-HQ-5	23SEP27 AT FDG NT ISSUER LLC 6.125		09/23/2021	MBS PAYDOWN	XXX	545,471	545,471	545,471	545,471				.0		545,471		.0	.0	7,296	08/15/2027	1.F PL
BGH35K-HR-3	23SEP27 CORVIA S MGMT FEE 6.25		09/23/2021	SINKING FUND REDEMPTION	XXX	241,667	241,667	241,667	241,667				.0		241,667		.0	.0	11,102	08/15/2027	3.C PL
BGH36H-PG-6	01JAN44 RESTR BRAD 2014-1 RESECURITI		07/06/2021	SINKING FUND REDEMPTION	XXX	315,276	315,276	315,276	315,276				.0		315,276		.0	.0	23,149	12/01/2043	1.C
BGH3DR-5C-5	0.00 12MAR21 1CON BRAND HLDGS LLC 4.229		08/27/2021	VARIOUS	XXX	434,717	434,717	434,717	434,717				.0		434,717		.0	.0	1,350	03/12/2026	2.B PL
BGH3K2-V7-4	25JAN43		08/04/2021	MBS PAYDOWN	XXX	252,347	252,347	136,268	136,268				.0		136,268		116,080	116,080	9,815	01/25/2043	2.B FE
BGH4BJ-50-3	HUNT MH BORROWER LLC FEE		09/21/2021	SINKING FUND REDEMPTION	XXX	26,861	26,861	27,278	26,865		(4)		(4)		26,861		.0	.0	(491)	12/21/2048	2.B PL
BGH4Q2-R9-7	TRUST		09/10/2021	SINKING FUND REDEMPTION	XXX	71,861	71,861	71,861	71,861				.0		71,861		.0	.0	1,667	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC CVS LEASE PASS THROUGH		08/11/2021	VARIOUS	XXX	1,032,656	1,032,656	1,032,656					.0		1,032,656		.0	.0	42,617	08/11/2024	3.B PL
BGH559-EB-1	TRUST		09/10/2021	SINKING FUND REDEMPTION	XXX	100,134	100,134	100,134	100,134				.0		100,134		.0	.0	2,605	10/10/2039	2.B
BGH58D-JL-2	UNIVERSITY		09/21/2021	SINKING FUND REDEMPTION	XXX	3,532	3,532	3,567	3,533		(1)		(1)		3,532		.0	.0	106	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		08/15/2021	VARIOUS	XXX	805,194	805,194	805,194	805,194				.0		805,194		.0	.0	20,493	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		09/16/2021	SINKING FUND REDEMPTION	XXX	105,408	105,408	105,409	105,409				.0		105,409		(2)	(2)	2,739	07/15/2033	1.B PL
BGH5TT-XW-4	1 FUNDED		09/10/2021	SINKING FUND REDEMPTION	XXX	91,435	91,435	91,435	91,435				.0		91,435		.0	.0	2,764	03/15/2040	1.F
BGH69Y-ZF-4	CVS PASS-THROUGH TRUST		09/10/2021	SINKING FUND REDEMPTION	XXX	183,121	183,121	183,121	183,121				.0		183,121		.0	.0	4,714	11/10/2041	2.B
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		09/16/2021	MBS PAYDOWN	XXX	293,168	293,168	293,168	293,168				.0		293,168		.0	.0	6,693	07/15/2040	1.E PL
BGH6CV-G5-3	SCA 2019-1 A		07/22/2021	VARIOUS	XXX	289,482	289,482	289,482	289,482				.0		289,482		.0	.0	7,771	12/15/2027	1.G PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		09/15/2021	VARIOUS	XXX	48,504	48,504	48,504	48,504				.0		48,504		.0	.0	(1,722)	12/17/2024	1.G
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2021	SINKING FUND REDEMPTION	XXX	603,113	603,113	603,113	603,113				.0		603,113		.0	.0	21,712	09/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B PTT	A	09/15/2021	SINKING FUND REDEMPTION	XXX	153,736	153,736	153,736					.0		153,736		.0	.0	5,957	03/15/2023	2.C FE
575385-AB-5	MASONITE INTERNATIONAL CORP	A	07/26/2021	SECURITY CALLED BY ISSUER at 103.603	XXX	863,016	833,000	812,175	816,578		1,395		1,395		817,973		15,027	15,027	71,128	09/15/2026	3.A FE
98462Y-AB-6	YAMANA GOLD INC	A	09/30/2021	SECURITY CALLED BY ISSUER at 111.698	XXX	15,199,864	13,608,000	13,226,177	13,423,776		29,405		29,405		13,453,181		154,819	154,819	2,372,775	07/15/2024	3.A FE
BGH35M-D5-1	10JUN23 YAMANA GOLD INC 4.78	A	09/09/2021	SECURITY CALLED BY ISSUER at 107.162	XXX	12,859,448	12,000,000	11,792,400	11,916,065		22,602		22,602		11,938,667		61,333	61,333	1,254,644	06/10/2023	2.C
00037U-AA-8	AASET 2018-3 A ALCOA NEDERLAND HOLDING	D	09/16/2021	SECURITY CALLED BY ISSUER at 103.500	XXX	5,059,878	5,059,878	5,059,973	5,059,973				.0		5,059,973		(95)	(95)	147,477	12/15/2038	2.B FE
013822-AB-7	B.V	D	09/30/2021	SECURITY CALLED BY ISSUER at 103.500	XXX	6,261,750	6,050,000	6,294,750	6,180,323		(23,565)		(23,565)		6,156,758		(106,758)	(106,758)	635,250	09/30/2026	3.A FE
03512T-AE-1	ANGSJ 3 3/4 10/01/30	D	09/24/2021	BAL	XXX	774,375	750,000	747,585	747,635		151		151		747,786		26,589	26,589	27,891	10/01/2030	2.C FE
08866T-AA-0	B1B 2017-1 A	D	07/07/2021	MBS PAYDOWN	XXX	898,049	898,049	898,049	898,049				.0		898,049		.0	.0	27,480	04/07/2027	2.A FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	09/20/2021	SINKING FUND REDEMPTION	XXX	555,574	555,574	555,574	555,574				.0		555,574		.0	.0	19,271	06/20/2024	1.F FE

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STATEMENT AS OF SEPTEMBER 30, 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.	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
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	08/16/2021	SINKING FUND REDEMPTION	.XXX	55,480	55,480	55,700	52,164		(307)		(307)		55,480			.0	1,805	11/15/2032	1.G FE
12502Y-AP-8	CCR IN 2012-CA C	D	09/10/2021	MBS PAYDOWN	.XXX	610,714	610,714	610,714	610,714				.0	610,714			.0	19,339	07/10/2022	1.F FE	
12807C-AA-1	CAI 2020-1A A	D	09/25/2021	MBS PAYDOWN	.XXX	822,332	822,332	822,147	835,288		(12,956)		(12,956)		822,332			.0	12,110	09/25/2045	1.F FE
151191-BL-6	CONSTITUCION SA	D	07/13/2021	SANTANDER INVESTMENT SECURITIES, IN	.XXX	453,024	390,000	457,275			(629)		(629)	456,646		(3,622)	(3,622)	19,304	01/29/2050	2.C FE	
456829-AC-4	INOVA 4 3/4 01/15/51	D	07/19/2021	PRIOR YEAR INCOME	.XXX												.0	9,153	01/15/2051	2.B FE	
48244X-AA-0	KDAC 2017-1A A	D	07/15/2021	MBS PAYDOWN	.XXX	60,558	60,558	60,556	60,470		89		89	60,558			.0	1,488	12/15/2042	3.C FE	
804133-AB-2	SUKUK CO	D	07/23/2021	CGLTD. BNP PARIBAS SECURITIES	.XXX	395,428	325,000	404,300	404,080		(1,355)		(1,355)	402,725		(7,298)	(7,298)	13,202	04/08/2043	1.G FE	
880340-AC-1	TENGIZ 3 1/4 08/15/30	D	08/04/2021	SERVICE	.XXX	808,763	790,000	781,618	781,917		429		429	782,347		26,416	26,416	26,602	08/15/2030	2.C FE	
BGH3BD-T9-9	SEACO TL 1L USD	D	09/23/2021	VARIOUS	.XXX	93,023	93,023	90,811	91,488		1,535		1,535	93,023			.0	1,560	09/01/2024	1.G FE	
BGH3LP-5T-3	0.0 18JAN25	D	07/21/2021	MBS PAYDOWN	.XXX	473,259	473,259	217,938	248,220		(30,281)		(30,281)	217,938		255,320	255,320	31,317	01/18/2025	1.B Z	
BGH51Q-49-3	AVOLON 2017-1 LOANS	D	07/30/2021	VARIOUS	.XXX	71,396,694	71,396,694	71,396,694	71,396,694				.0	71,396,694			.0	1,795,869	12/20/2024	1.G PL	
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES	D	07/30/2021	MBS PAYDOWN	.XXX	55,916,147	55,916,147	55,698,469	55,708,767		218,274		218,274	55,927,041		(10,894)	(10,894)	1,285,970	05/31/2025	1.G PL	
BGH62T-Z1-7	SLR (HAMILTON) 1L DDTL FUNDED US	D	09/23/2021	SINKING FUND REDEMPTION	.XXX	727,104	727,104	727,104	727,104				.0	727,104			.0	2,049	06/23/2025	4.C	
BGH6SJ-PL-8	HOLDINGS LLC	D	08/20/2021	SINKING FUND REDEMPTION	.XXX	797,407	797,407	790,070	795,672		1,734		1,734	797,407			.0	15,096	09/30/2045	1.D	
BGH75U-HK-7	QATAR AIRWAYS	D	08/23/2021	SINKING FUND REDEMPTION	.XXX	3,291,705	3,291,705	3,271,231	3,291,705		6,686		6,686	3,291,705			.0	24,168	04/23/2031	1.D PL	
G463PS-AK-0	HRINTH 4.95 11/07/47	D	09/30/2021	VARIOUS	.XXX	4,437,625	5,160,000	5,843,480	3,491,245		(10,311)		(10,311)	5,829,725		(1,392,100)	(1,392,100)	228,259	11/07/2047	2.B FE	
G8760Z-AA-9	TENGIZ 4 08/15/26	D	08/03/2021	VTG	.XXX	1,160,950	1,070,000	1,130,455	1,122,940		(5,179)		(5,179)	1,117,761		43,189	43,189	48,426	08/15/2026	2.C FE	
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	08/13/2021	JEFFERIES INT'L LTD	.XXX	1,267,875	1,380,000	1,346,610			315		315	1,346,925		(79,050)	(79,050)	36,576	02/08/2051	2.C FE	
P29853-AA-9	COMEN6 6 3/8 04/24/35	D	08/05/2021	MERRILL LYNCH INT'L LTD	.XXX	1,718,320	1,462,400	1,633,200	1,630,943		(9,002)		(9,002)	1,621,941		96,379	96,379	73,215	04/24/2035	2.C FE	
Y93541-AJ-2	WKRLE 3 1/2 11/12/29	D	08/13/2021	MIZUHO INTERNATIONAL PLC	.XXX	678,691	660,000	667,775	667,191		(443)		(443)	666,748		11,943	11,943	17,646	11/21/2029	2.B FE	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						723,515,823	600,011,916	769,216,271	637,843,770	0	(15,332,053)	0	(15,332,053)	0	688,162,434	0	18,997,454	18,997,454	57,008,262	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSON 2016-AA A	D	08/27/2021	MBS PAYDOWN	.XXX	559,884	559,884	559,884	559,884				.0	559,884			.0	21,147	11/27/2045	1.E Z	
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A	D	07/30/2021	MBS PAYDOWN	.XXX	105,213	105,213	105,213	105,213				.0	105,213			.0	5,836	12/15/2060	1.G Z	
40168P-AA-6	PDFNI 2016-A 1	D	07/30/2021	MBS PAYDOWN	.XXX	9,734,801	9,734,801	9,734,801	9,734,801				.0	9,734,801			.0	219,297	04/12/2027	1.G FE	
40168P-AB-4	PDFNI 2016-A 2	D	07/20/2021	VARIOUS	.XXX	4,965,403	4,965,403	4,965,403	4,965,403				.0	4,965,403			.0	111,856	04/12/2027	1.G FE	
40168P-AC-2	PDFNI 2016-A 3	D	07/16/2021	VARIOUS	.XXX	4,253,506	4,246,725	4,246,725	4,246,725				.0	4,246,725			.0	95,666	04/12/2027	1.G FE	
40168P-AD-0	PDFNI 2017-A 4	D	07/20/2021	VARIOUS	.XXX	3,920,054	3,920,054	3,920,054	3,920,054				.0	3,920,054			.0	88,308	04/12/2027	1.G FE	
40168P-AE-8	PDFNI 2017-A 5	D	07/21/2021	MBS PAYDOWN	.XXX	4,897,751	4,897,751	4,897,751	4,897,751				.0	4,897,751			.0	110,332	04/12/2027	1.G FE	
40168P-AH-1	PDFNI 2016-B 1	D	07/22/2021	MBS PAYDOWN	.XXX	1,012,596	1,012,596	1,012,596	1,012,596				.0	1,012,596			.0	25,690	04/12/2027	2.C FE	
40168P-AJ-7	PDFNI 2016-B 2	D	07/21/2021	MBS PAYDOWN	.XXX	506,298	506,298	506,298	506,298				.0	506,298			.0	12,845	04/12/2027	2.C FE	
40168P-AK-4	PDFNI 2016-B 3	D	07/15/2021	MBS PAYDOWN	.XXX	506,298	506,298	506,298	506,298				.0	506,298			.0	12,845	04/12/2027	2.C FE	
40168P-AL-2	PDFNI 2017-B 4	D	07/15/2021	MBS PAYDOWN	.XXX	396,233	396,233	396,233	396,233				.0	396,233			.0	10,053	04/12/2027	2.C FE	
40168P-AM-0	PDFNI 2017-B 5	D	07/15/2021	MBS PAYDOWN	.XXX	702,112	702,112	702,112	702,112				.0	702,112			.0	17,799	04/12/2027	2.C FE	
40168P-AQ-1	PDFNI 2016-C 1	D	07/16/2021	MBS PAYDOWN	.XXX	35,498	35,498	35,498	35,498				.0	35,498			.0	789	04/12/2027	3.B FE	
40168P-AR-9	PDFNI 2016-C 2	D	07/23/2021	MBS PAYDOWN	.XXX	16,949	16,949	16,949	16,949				.0	16,949			.0	383	04/12/2027	3.B FE	
40168P-AS-7	PDFNI 2016-C 3	D	07/16/2021	MBS PAYDOWN	.XXX	13,131	13,131	13,131	13,131				.0	13,131			.0	299	04/12/2027	3.B FE	
40168P-AT-5	PDFNI 2017-C 4	D	07/23/2021	MBS PAYDOWN	.XXX	6,128	6,128	6,128	6,128				.0	6,128			.0	139	04/12/2027	3.B FE	
40168P-AU-2	PDFNI 2017-C 5	D	07/20/2021	MBS PAYDOWN	.XXX	14,758	14,758	14,758	14,758				.0	14,758			.0	336	04/12/2027	3.B FE	
40168P-AV-6	PDFNI 2016-D 1	D	07/16/2021	MBS PAYDOWN	.XXX	20,250	20,250	20,250	20,250				.0	20,250			.0	446	04/12/2027	4.B FE	
40168P-AY-4	PDFNI 2016-D 2	D	07/28/2021	MBS PAYDOWN	.XXX	9,874	9,874	9,874	9,874				.0	9,874			.0	223	04/12/2027	4.B FE	
40168P-AZ-1	PDFNI 2016-D 3	D	07/28/2021	MBS PAYDOWN	.XXX	8,168	8,168	8,168	8,168				.0	8,168			.0	186	04/12/2027	4.B FE	
40168P-BA-5	PDFNI 2017-D 4	D	07/19/2021	MBS PAYDOWN	.XXX	8,071	8,071	8,071	8,071				.0	8,071			.0	184	04/12/2027	4.B FE	
40168P-BB-3	PDFNI 2017-D 5	D	07/23/2021	MBS PAYDOWN	.XXX	8,427	8,427	8,427	8,427				.0	8,427			.0	192	04/12/2027	4.B FE	
45032M-AG-3	ISAIL 2013 SENIOR A	D	07/08/2021	PRIOR YEAR INCOME	.XXX								.0				.0	28,628	12/29/2027	5.B Z	
78711D-AA-5	SAIL 4 SENIOR NOTES	D	07/13/2021	MBS PAYDOWN	.XXX	158,456	158,456	158,684	158,684				.0	158,684		(229)	(229)	6,261	10/31/2025	5.B PL	
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC	D	09/15/2021	SINKING FUND REDEMPTION	.XXX	76,077	76,077	76,077	76,077				.0	76,077			.0	4,555	07/15/2055	1.C	
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB	D	09/22/2021	VARIOUS	.XXX	78,089	78,089	77,894	78,013		77		77	78,089			.0	1,701	07/22/2023	3.B PL	
5599999 - Bonds - Parent, Subsidiaries and Affiliates						32,014,025	32,007,244	32,007,277	32,007,396	0	77	0	77	0	32,007,472	0	(229)	(229)	775,996	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER	D	09/30/2021	PRIOR YEAR INCOME	.XXX								.0				.0	1,456	12/15/2025	1.G PL	

E05.13

STATEMENT AS OF SEPTEMBER 30, 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
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER ACCESS.1 COMM NEW TLB 1ST		07/31/2021	VARIOUS	.XXX	252,840	252,840	252,840					.0		252,840			.0	28,039	04/08/2026	2.B PL
BGH36S-TT-8	LIEN		09/29/2021	SINKING FUND REDEMPTION	.XXX	22,892	1,372,327	24,956	24,702	254			254		24,956		(2,064)	(2,064)		09/30/2021	.6
BGH36T-8K-8	ACCESS.1 ADDL TLB 1L		09/29/2021	SINKING FUND REDEMPTION	.XXX	11,948	455,511	19,020	8,199	10,820			10,820		19,020		(7,072)	(7,072)	(10,935)	03/31/2021	.6
BGH407-36-6	PETROCHOICE TL 1L CL		08/21/2021	SINKING FUND REDEMPTION	.XXX	1,550	1,550	1,486			11		11		1,550		.0	.0	.12	08/19/2022	5.A FE
BGH4XN-WW-6	BLUE NILE INC TL 1L		07/23/2021	VARIOUS	.XXX	1,523,000	1,625,000	720,578	720,578				.0		720,578		802,422	802,422	90,655	02/17/2023	6.PL
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL		09/30/2021	SINKING FUND REDEMPTION	.XXX	2,571	2,571	2,249	2,502	.68			.68		2,571		.0	.0	.87	04/03/2024	4.C FE
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		09/03/2021	SINKING FUND REDEMPTION	.XXX	11,595	11,595	11,494	11,582		13		13		11,595		.0	.0	473	06/20/2024	4.B PL
BGH599-EX-9	HERITAGE INVESTORS(AQUARIAN) 1L TL		09/30/2021	PRIOR YEAR INCOME	.XXX								.0				.0	.0	174	10/30/2022	3.C PL
BGH59H-7S-0	ACCURIDE CORPORATION TLB		07/30/2021	VARIOUS	.XXX	194,234	203,387	88,473	88,473				.0		88,473		105,761	105,761	9,157	11/17/2023	5.B FE
BGH5BJ-7J-3	SUNSOURCE STS (CD&R) TLB CL		09/11/2021	SINKING FUND REDEMPTION	.XXX	2,584	2,584	2,556			5		5		2,584		.0	.0	38	12/11/2024	4.C FE
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL		09/30/2021	VARIOUS	.XXX	10,982	10,982	10,200	5,041		127		127		10,982		.0	.0	258	04/03/2025	4.C FE
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL		09/30/2021	VARIOUS	.XXX	1,336	1,336	1,127	1,302		34		34		1,336		.0	.0	52	05/01/2025	4.B FE
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL		07/03/2021	SINKING FUND REDEMPTION	.XXX	4,806	4,806	4,307	3,571		86		86		4,806		.0	.0	230	05/08/2023	4.B PL
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL		08/09/2021	VARIOUS	.XXX	88,858	88,858	6,664	6,664				.0		6,664		82,194	82,194	4,832	05/09/2024	.6
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		07/26/2021	SINKING FUND REDEMPTION	.XXX	344,029	344,029	344,045	340,029				.0		344,045		(15)	(15)	5,370	10/24/2023	5.B GI
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	2,000	2,000	1,960	1,988		12		12		2,000		.0	.0	74	12/14/2025	4.B FE
BGH5WH-PG-8	WIND RIVER 1L TL		09/17/2021	SINKING FUND REDEMPTION	.XXX	176,471	176,471	173,824	175,510		961		961		176,471		.0	.0	10,437	06/17/2024	4.B
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL		09/15/2021	SINKING FUND REDEMPTION	.XXX	7,668	7,668	7,607	7,650		18		18		7,668		.0	.0	261	02/15/2026	4.A FE
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		09/29/2021	SINKING FUND REDEMPTION	.XXX	17,842	17,842	17,722	17,736		106		106		17,842		.0	.0	901	04/29/2025	4.C
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		09/30/2021	PRIOR YEAR INCOME	.XXX								.0				.0	.0	7,070	04/29/2025	.5
BGH63Q-J3-6	SOVOS COMPLIANCE (TAXWARE) 1L TL		08/12/2021	SINKING FUND REDEMPTION	.XXX	25,000,000	25,000,000	24,692,718	24,775,336		224,664		224,664		25,000,000		.0	.0	922,811	04/29/2024	4.A PL
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		09/23/2021	SINKING FUND REDEMPTION	.XXX	6,557	6,557	6,491	6,525		31		31		6,557		.0	.0	211	05/07/2026	4.C FE
BGH64K-AQ-6	JEFFERIES FINANCE LLC 1L		07/30/2021	PRIOR YEAR INCOME	.XXX								.0				.0	.0	50,141	05/21/2026	
BGH64S-JT-4	DREW MARINE 1L TL		09/26/2021	SINKING FUND REDEMPTION	.XXX	20,679	20,679	20,368	20,620		58		58		20,679		.0	.0	710	06/26/2026	5.B GI
BGH65P-ND-9	SITUS 1L TLB		09/07/2021	SINKING FUND REDEMPTION	.XXX	14,750	14,750	14,529	14,710		40		40		14,750		.0	.0	649	06/07/2025	4.B
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB		09/12/2021	VARIOUS	.XXX	16,864	16,864	16,194	16,740		124		124		16,864		.0	.0	683	07/12/2025	4.B FE
BGH68F-NS-5	UGI ENERGY SERVICES LLC 1L TLB		09/30/2021	VARIOUS	.XXX	2,500	2,500	2,488	2,491		9		9		2,500		.0	.0	43	08/07/2026	3.C FE
BGH68Y-PY-9	ASCEND PERFORMANCE 1L TLB		09/30/2021	SINKING FUND REDEMPTION	.XXX	1,241	1,241	1,148	1,225		16		16		1,241		.0	.0	53	08/27/2026	4.A FE
BGH690-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		09/30/2021	SINKING FUND REDEMPTION	.XXX	15,000	15,000	14,963	14,953		47		47		15,000		.0	.0	416	09/04/2026	5.B GI
BGH6AK-KN-5	SOTHEBYS 1L TLB CL		07/23/2021	VARIOUS	.XXX	1,166,517	1,166,517	1,143,187	1,164,702		1,815		1,815		1,166,517		.0	.0	43,245	01/15/2027	4.A FE
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT		09/30/2021	VARIOUS	.XXX	22,556	22,556	22,329	22,468		88		88		22,556		.0	.0	1,130	10/02/2022	4.B FE
BGH6B3-MZ-3	LIFELONG LEARNER (PS1) 1L TLB CL		09/30/2021	VARIOUS	.XXX	32,500	32,500	32,125	32,284		216		216		32,500		.0	.0	1,719	10/04/2026	5.B GI
BGH6B4-38-2	LIFELONG (PS1) 1L REV FUND		09/30/2021	VARIOUS	.XXX	5,000	5,000	5,000	5,000				.0		5,000		.0	.0	26,322	10/20/2025	5.B GI
BGH6BC-WP-4	CL		07/19/2021	SINKING FUND REDEMPTION	.XXX	18,262	18,262	16,070	17,880		382		382		18,262		.0	.0	641	10/19/2026	4.A FE
BGH6BJ-WV-6	STONEPEAK LONESTAR 1L TLB		09/30/2021	SINKING FUND REDEMPTION	.XXX	1,283	1,283	1,271	1,275		.8		.8		1,283		.0	.0	.66	10/19/2026	5.B GI
BGH6H3-9P-4	LIFELONG (PS1) 1L DDTLB FUNDED CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	4,507	4,507	4,417	4,476		32		32		4,507		.0	.0	275	03/02/2026	5.B GI
BGH6JD-14-5	HERSHA HOSPITALITY (SOUTHPAW) 1L TL		09/30/2021	VARIOUS	.XXX	4,507	4,507	4,417	4,476		32		32		4,507		.0	.0	275	03/02/2026	5.B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		09/30/2021	SINKING FUND REDEMPTION	.XXX	6,375	6,375	6,345	2,765		27		27		6,375		.0	.0	344	02/28/2026	4.C
BGH6JD-16-8	LYTX INC 1L TL CL 2020 A&R		09/30/2021	SINKING FUND REDEMPTION	.XXX	52,328	52,328	52,087	24,961		178		178		52,328		.0	.0	2,102	02/28/2026	4.C
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/10/2021	SINKING FUND REDEMPTION	.XXX	67,563	67,563	65,387	67,248		314		314		67,563		.0	.0	3,113	06/10/2027	4.A FE
BGH6OT-S7-6	WIDEORBIT 1L TL		09/06/2021	SINKING FUND REDEMPTION	.XXX	4,615	4,615	4,561	4,602		13		13		4,615		.0	.0	343	07/07/2025	4.C

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STATEMENT AS OF SEPTEMBER 30, 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	Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH6SW-X5-5	SMART START 1L TLB CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	4,975	4,975	4,925	4,959		16		16		4,975			0	218	08/12/2027	4.C FE
BGH6V9-FF-0	SOVOS(TAXWARE) 1L DDTL INCR FUNDED		08/12/2021	SINKING FUND REDEMPTION	.XXX	3,389,831	3,389,831	3,389,831					0		3,389,831			0	176,251	04/29/2024	4.A PL
BGH6V9-FQ-6	SOVOS(TAXWARE) 1L TL INCREMENTAL		08/12/2021	SINKING FUND REDEMPTION	.XXX	6,610,169	6,610,169	6,544,068	6,548,563		61,606		61,606		6,610,169			0	321,674	04/29/2024	4.A PL
BGH6VE-2B-2	JEFFERIES FINANCE 1L TL REF1 CL		08/09/2021	VARIOUS	.XXX	25,804,438	25,804,438	25,546,394	25,551,559		252,880		252,880		25,804,438			0	877,827	09/30/2027	3.C FE
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	5,025	5,025	5,013			2		2		5,025			0		10/05/2027	4.C FE
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/30/2021	VARIOUS	.XXX	46,616	46,616	45,923	46,325		292		292		46,616			0	2,471	10/29/2027	4.C FE
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		09/30/2021	VARIOUS	.XXX	135,000	135,000	133,292	134,321		679		679		135,000			0	9,074	10/14/2025	4.B PL
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL		09/30/2021	VARIOUS	.XXX	52,500	52,500	51,450	52,247		253		253		52,500			0	1,842	10/16/2027	4.C FE
BGH6WV-FM-5	INCREMENTAL		09/30/2021	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,425	7,457		43		43		7,500			0	331	04/30/2026	4.C FE
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/30/2021	VARIOUS	.XXX	35,013	35,013	34,695	35,541		192		192		35,013			0	1,492	10/29/2027	4.C PL
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		09/10/2021	VARIOUS	.XXX	180,000	180,000	172,800	179,137		863		863		180,000			0	9,146	11/10/2027	4.C FE
BGH6YV-TD-8	SYNDIGO 1L TL CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	32,500	32,500	32,013	32,320		180		180		32,500			0	1,291	12/10/2027	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		09/16/2021	VARIOUS	.XXX	50,000	50,000	49,375	49,912		88		88		50,000			0	1,587	12/16/2027	4.B FE
BGH6ZD-DC-6	RS IVY HOLDCO (IMTT) 1L TL		07/08/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	26,865,000	26,865,000	26,462,025	26,461,172		33,306		33,306		26,494,477		370,523	370,523	926,469	12/16/2027	4.B FE
BGH6ZO-5R-3	PROVATION 1L TL CL		09/30/2021	VARIOUS	.XXX	37,500	37,500	36,938	37,356		144		144		37,500			0	1,073	12/16/2027	4.C FE
BGH6ZX-93-7	1L TL		09/30/2021	SINKING FUND REDEMPTION	.XXX	20,037	20,037	19,586	19,931		106		106		20,037			0	958	07/23/2025	4.A PL
BGH70Y-82-1	WOMENS CARE 1L TL CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,506			(6)		(6)		2,500			0	64	01/15/2028	4.C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		07/01/2021	VARIOUS	.XXX	7,500	7,500	7,500					0		7,500			0	26	12/22/2026	4.C FE
BGH71R-WP-0	MB2 1L TL CL		09/30/2021	VARIOUS	.XXX	40,615	40,615	39,803	40,615		292		292		40,615			0	1,698	01/26/2027	4.C PL
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		09/30/2021	SINKING FUND REDEMPTION	.XXX	10,954	10,954	10,878	10,954		47		47		10,954			0	412	01/29/2027	4.C Z
BGH72H-0J-0	OIL CHANGER 1L TL		09/04/2021	SINKING FUND REDEMPTION	.XXX	13,507	13,507	13,190	13,507		31		31		13,507			0	588	02/04/2027	5.B Z
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		09/30/2021	SINKING FUND REDEMPTION	.XXX	1,586	1,586	1,551	1,586		13		13		1,586			0	62	02/04/2027	5.B Z
BGH734-YS-1	BIMINI GROUP 1L TL CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	23,880	23,880	23,283	23,880		219		219		23,880			0	991	02/18/2026	4.C
BGH736-PL-1	FRANCHISE 1L TL		07/13/2021	VARIOUS	.XXX	2,381,715	2,381,715	2,357,898	2,508		2,508		2,508		2,381,715			0	40,357	02/18/2026	3.C FE
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		08/28/2021	SINKING FUND REDEMPTION	.XXX	2,077	2,077	2,057			1		1		2,077			0	21	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		09/30/2021	SINKING FUND REDEMPTION	.XXX	7,835	7,835	7,757			33		33		7,835			0	27	04/28/2028	3.C FE
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		09/30/2021	VARIOUS	.XXX	181,250	181,250	176,719			462		462		181,250			0	2,942	04/29/2028	4.B FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		07/02/2021	SINKING FUND REDEMPTION	.XXX	58,516	58,516	58,516					0		58,516			0	64,256	06/04/2026	3.C FE
BGH7B3-53-1	SOVOS (TAXWARE) 1L INCL TL SLR (HAMILTON) 1L TLB2		08/12/2021	SINKING FUND REDEMPTION	.XXX	1,004,411	1,004,411	984,323	984,323		20,088		20,088		1,004,411			0	27,147	04/29/2024	4.A Z
BGH5L7-X3-4	(USD)	D	09/22/2021	SINKING FUND REDEMPTION	.XXX	1,587,960	1,587,960	1,544,291	1,558,373		29,587		29,587		1,587,960			0	79,366	05/14/2025	4.C
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	09/11/2021	SINKING FUND REDEMPTION	.XXX	3,750	3,750	3,713	3,741		9		9		3,750			0	186	06/12/2026	3.C FE
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL	B	09/30/2021	VARIOUS	.XXX	25,992	25,688	24,500	27,019		104		104	(2,231)	24,892	1,100		1,100	740	07/23/2025	4.A PL
BGH6Y8-EG-0	BARENTZ 1L TL CL USD	D	09/30/2021	SINKING FUND REDEMPTION	.XXX	4,229	4,229	4,186	4,206		22		22		4,229			0	156	11/25/2027	4.B FE
8299999 - Bonds - Unaffiliated Bank Loans						97,770,684	99,674,531	95,611,210	88,362,927	11,074	633,563	0	644,637	(2,231)	96,417,836	1,100	1,351,749	1,352,849	3,754,401	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						1,121,581,551	1,031,154,294	1,153,515,248	999,535,932	11,074	(13,342,369)	0	(13,331,295)	(2,231)	1,084,674,777	1,100	20,542,958	20,544,058	71,805,143	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						1,121,581,551	1,031,154,294	1,153,515,248	999,535,932	11,074	(13,342,369)	0	(13,331,295)	(2,231)	1,084,674,777	1,100	20,542,958	20,544,058	71,805,143	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
194170-20-5	COLICITY INC		07/06/2021	CONVERSION BROKER	.XXX	56,103,000	56,929	XXX	560,929				0		560,929			0		XXX	XXX
382863-20-7	GORES HOLDINGS VIII INC		07/01/2021	CONVERSION BROKER	.XXX	6,716,420	6,716,420	XXX	6,716,420				0		6,716,420			0		XXX	XXX
38286R-10-5	GORES HOLDINGS VI INC-A		07/23/2021	VARIOUS	.XXX	1,537,643	1,537,643	XXX	1,537,643				0		1,537,643		13,488	13,488		XXX	XXX
38286R-11-3	GORES HOLDINGS VI A -CW27		07/23/2021	CONVERSION BROKER	.XXX	144,412	144,412	XXX	144,412				0		144,412			0		XXX	XXX
38286T-20-0	GORES HOLDINGS VII INC		07/01/2021	CONVERSION BROKER	.XXX	1,045,225.00	10,452,250	XXX	10,452,250				0		10,452,250			0		XXX	XXX
382870-20-2	GORES TECHNOLOGY PARTNERS INC		07/01/2021	CONVERSION BROKER	.XXX	6,566,440	6,566,440	XXX	6,566,440				0		6,566,440			0		XXX	XXX
38287L-20-6	GORES TECHNOLOGY PARTNERS II INC		07/01/2021	CONVERSION BROKER	.XXX	1,198,860.00	11,988,600	XXX	11,988,600				0		11,988,600			0		XXX	XXX

EO5.15

STATEMENT AS OF SEPTEMBER 30, 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 eign	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.								
48253T-20-8	KKR ACQUISITION HOLDINGS I CORP		07/01/2021	CONVERSION BROKER	1,299,784.00	12,997,808	XXX	12,997,808							12,997,808					XXX	XXX	
54141L-20-9	LOGISTICS INNOVATION TECH UNITS		08/12/2021	CONVERSION BROKER	1,272,727.00	12,727,270	XXX	12,727,270							12,727,270					XXX	XXX	
577096-10-0	MATTERPORT INC		08/12/2021	SUNTRUST ROBINSON HUMPHREY, INC	134,967.000	2,025,581	XXX	1,267,234							1,267,234		758,347	758,347		XXX	XXX	
74981W-20-6	RXR ACQUISITION CORP		07/16/2021	CONVERSION BROKER	287,374.000	2,870,390	XXX	2,870,390							2,870,390					XXX	XXX	
909218-40-6	UNIT CORPORATION		08/10/2021	JONES TRADING INSTITUTIONAL SERVICES LLC	121,591.000	2,338,189	XXX	1,056,193	1,084,739			(28,546)			1,056,193		1,281,996	1,281,996		XXX	XXX	
G8354H-11-8	SOARING EAGLE ACQUISITION CORP		07/01/2021	CONVERSION BROKER	34,234.000	85,822	XXX	85,822							85,822					XXX	XXX	
G8354H-12-6	SOARING EAGLE ACQUISITION CO		07/01/2021	CONVERSION BROKER	171,176.000	1,625,920	XXX	1,625,920							1,625,920					XXX	XXX	
SBMDVJ-95-9	SOARING EAGLE ACQUISITION CO		09/09/2021	VARIOUS	171,520.000	1,715,304	XXX	1,715,118							1,715,118		186	186		XXX	XXX	
SBMYVY-P4-1	MSD ACQUISITION CORP		07/01/2021	CONVERSION BROKER	214,262.000	2,142,489	XXX	2,142,489							2,142,489					XXX	XXX	
SBNOF3-R7-7	SOARING EAGLE ACQUISITION CO		09/17/2021	SECURITY CALLED BY ISSUER at 10.000	171,176.000	1,711,760	XXX	1,625,920							1,625,920		85,840	85,840		XXX	XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		09/30/2021	DIRECT	192,340.090	192,340	XXX	192,340							192,340					XXX	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						78,413,055	XXX	76,273,198	1,084,739			(28,546)	0	0	76,784,764	0	2,139,857	2,139,857	0	XXX	XXX	
Common Stocks - Closed-End Funds																						
09253Y-10-0	BLACKROCK MUNI ENHANCED		07/01/2022	CONVERSION BROKER	85,303.000	933,176	XXX	933,176	1,021,930			(88,754)			933,176					16,975	XXX	
9699999 - Common Stocks - Closed-End Funds						933,176	XXX	933,176	1,021,930			(88,754)	0	0	933,176	0	0	0	0	16,975	XXX	
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						79,346,231	XXX	77,206,374	2,106,669			(117,300)	0	0	77,717,940	0	2,139,857	2,139,857	16,975	XXX	XXX	
9799999 - Common Stocks - Subtotals - Common Stocks						79,346,231	XXX	77,206,374	2,106,669			(117,300)	0	0	77,717,940	0	2,139,857	2,139,857	16,975	XXX	XXX	
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						79,346,231	XXX	77,206,374	2,106,669			(117,300)	0	0	77,717,940	0	2,139,857	2,139,857	16,975	XXX	XXX	
9999999 - Totals						1,200,927,782	XXX	1,230,721,622	1,001,642,601			(106,226)	(13,342,369)	0	(13,448,595)	1,162,392,717	1,100	22,682,815	22,683,915	71,822,118	XXX	XXX

EO5.16

STATEMENT AS OF SEPTEMBER 30, 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	CS	10/07/2020	10/07/2021	7,311	3,419.45	187,500				3,528		1,019,675				(140,625)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/07/2020	10/07/2021	7,750	3,419.45	352,450				6,632		2,215,298				(264,338)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	10/14/2020	10/14/2021	3,153	3,488.67	86,900				3,270		721,610				(65,175)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/14/2020	10/14/2021	3,440	3,488.67	169,200				6,368		1,273,948				(126,900)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	10/21/2020	10/21/2021	2,765	3,435.56	62,700				3,540		432,897				(47,029)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	10/21/2020	10/21/2021	4,221	3,435.56	175,450				9,904		1,193,099				(131,588)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/28/2020	10/28/2021	3,974	3,271.03	88,400				6,654		626,843				(66,300)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/28/2020	10/28/2021	4,739	3,271.03	201,500				15,167		1,362,512				(151,125)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/04/2020	11/04/2021	3,194	3,443.44	89,100				8,415		175,067				(66,825)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	11/04/2020	11/04/2021	3,775	3,443.44	175,500				16,575		543,657				(131,625)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/11/2020	11/11/2021	2,659	3,572.66	81,700				9,305		508,831				(61,275)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/11/2020	11/11/2021	3,779	3,572.66	206,550				23,524		1,158,273				(154,913)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	11/18/2020	11/18/2021	3,363	3,567.79	104,000				12,133		510,655				(78,000)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/18/2020	11/18/2021	3,363	3,567.79	177,600				20,720		789,958				(133,200)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/25/2020	11/25/2021	3,444	3,629.65	113,750				17,378		485,387				(85,313)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/25/2020	11/25/2021	4,133	3,629.65	229,500				35,063		981,318				(172,125)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/02/2020	12/02/2021	2,998	3,669.01	96,800				16,654		414,826				(72,600)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/02/2020	12/02/2021	3,134	3,669.01	174,800				30,073		723,563				(131,100)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/09/2020	12/09/2021	2,723	3,672.82	85,000				16,223		267,518				(63,750)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	12/09/2020	12/09/2021	4,084	3,672.82	222,000				42,371		750,988				(166,500)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/16/2020	12/16/2021	3,377	3,701.17	115,000				24,113		470,557				(86,250)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	12/16/2020	12/16/2021	3,512	3,701.17	202,800				42,523		742,167				(152,100)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	12/23/2020	12/23/2021	3,252	3,690.01	108,000				24,677		412,241				(81,000)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/23/2020	12/23/2021	4,472	3,690.01	249,150				56,929		862,911				(186,863)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2021	01/06/2022	6,136	3,748.14		223,100			59,373		469,143				(163,727)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	01/06/2021	01/06/2022	6,803	3,748.14		400,350			106,545		1,027,403				(293,805)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/13/2021	01/13/2022	2,625	3,809.84		92,000			26,215		251,319				(65,785)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/13/2021	01/13/2022	2,887	3,809.84		169,400			48,270		457,703				(121,130)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/20/2022	3,375	3,851.85		120,900			36,725		353,013				(84,175)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	01/20/2021	01/20/2022	3,635	3,851.85		207,200			62,940		567,017				(144,260)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF	01/27/2021	01/27/2022	3,199	3,750.77		92,400			29,806		371,951				(62,594)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	01/27/2021	01/27/2022	3,866	3,750.77		192,850			64,283		712,114				(128,567)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	02/03/2021	02/03/2022	4,177	3,830.17		139,200			47,643		224,937				(91,557)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	02/03/2021	02/03/2022	4,177	3,830.17		238,400			81,595		481,499				(156,805)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF	02/10/2021	02/10/2022	3,964	3,909.88		134,850			48,963		433,767				(85,887)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	02/10/2021	02/10/2022	4,092	3,909.88		225,600			81,914		654,054				(143,686)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	02/17/2021	02/17/2022	3,561	3,931.33		120,400			46,225		371,971				(74,175)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	02/17/2021	02/17/2022	3,688	3,931.33		224,750			86,288		599,132				(138,462)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2021	02/24/2022	3,439	3,925.43		120,150			48,632		248,518				(71,518)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2021	02/24/2022	3,694	3,925.43		217,500			88,036		452,274				(129,464)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	03/03/2021	03/03/2022	3,927	3,819.72		130,500			55,427		232,659				(75,073)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	03/03/2021	03/03/2022	4,843	3,819.72		260,850			110,791		554,334				(150,059)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	03/10/2021	03/10/2022	3,719	3,898.81		118,900			52,738		391,717				(66,162)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	03/10/2021	03/10/2022	4,360	3,898.81		243,100			107,827		719,241				(135,273)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	03/17/2021	03/17/2022	3,774	3,974.12		115,500			53,403		271,198				(62,097)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	03/17/2021	03/17/2022	5,284	3,974.12		287,700			133,023		647,169				(154,677)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	03/24/2021	03/24/2022	5,014	3,889.14		159,900			76,941		384,217				(82,959)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	03/24/2021	03/24/2022	5,014	3,889.14		286,650			137,931		680,129				(148,719)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	04/07/2021	04/07/2022	6,985	4,079.95		242,250			125,835		340,747				(116,415)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/07/2021	04/07/2022	9,559	4,079.95		542,100			281,591		868,003				(260,509)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF	04/14/2021	04/14/2022	4,728	4,124.66		156,000			84,067		349,119				(71,933)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF	04/14/2021	04/14/2022	5,091	4,124.66		306,600			165,223		657,965				(141,377)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	04/21/2021	04/21/2022	5,751	4,173.42		201,600			112,560		308,177				(89,040)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	04/21/2021	04/21/2022	6,350	4,173.42		352,450			196,785		583,494				(155,665)			
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	0																	

STATEMENT AS OF SEPTEMBER 30, 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	UBS-	06/09/2021	06/09/2022	3,081	4,219.55		185,900	128,581		255,513					(57,319)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	06/16/2021	06/16/2022	3,433	4,223.70		127,600	90,738		150,489					(36,862)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	06/16/2021	06/16/2022	3,433	4,223.70		208,800	148,480		244,097					(60,320)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	06/23/2021	06/23/2022	3,418	4,241.84		131,950	96,397		159,455					(35,553)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	06/23/2021	06/23/2022	3,418	4,241.84		213,150	155,718		256,946					(57,432)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	07/07/2021	07/07/2022	5,736	4,358.13		202,500	155,685		156,800					(46,815)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	07/07/2021	07/07/2022	6,425	4,358.13		403,200	309,987		355,748					(93,213)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	07/14/2021	07/14/2022	2,629	4,374.30		94,300	74,274		88,785					(20,026)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	07/14/2021	07/14/2022	3,201	4,374.30		204,400	160,992		185,242					(43,408)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	07/21/2021	07/21/2022	2,868	4,358.69		103,750	83,669		92,017					(20,081)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	07/21/2021	07/21/2022	3,441	4,358.69		220,500	177,823		202,773					(42,677)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	07/28/2021	07/28/2022	2,613	4,400.64		93,150	76,874		53,515					(16,276)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	07/28/2021	07/28/2022	2,840	4,400.64		170,000	140,296		110,931					(29,704)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	08/04/2021	08/04/2022	2,726	4,402.66		98,400	83,058		41,304					(15,342)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	08/04/2021	08/04/2022	2,839	4,402.66		172,500	145,605		91,384					(26,895)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	08/11/2021	08/11/2022	2,586	4,447.70		94,300	81,372		72,139					(12,928)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	08/11/2021	08/11/2022	3,035	4,447.70		206,550	178,233		142,624					(28,317)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	08/18/2021	08/18/2022	2,841	4,400.27		102,500	90,376		111,941					(12,124)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	08/18/2021	08/18/2022	3,182	4,400.27		191,800	169,114		189,270					(22,686)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	08/25/2021	08/25/2022	2,447	4,496.19		94,600	85,191		56,033					(9,409)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	08/25/2021	08/25/2022	3,003	4,496.19		189,000	170,202		114,550					(18,798)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/01/2021	09/01/2022	2,652	4,524.09		103,200	94,887		28,498					(8,313)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM-	09/01/2021	09/01/2022	3,095	4,524.09		198,800	182,786		72,307					(16,014)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/08/2021	09/08/2022	1,883	4,514.07		71,400	67,037		32,387					(4,363)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/08/2021	09/08/2022	2,658	4,514.07		163,200	153,227		84,786					(9,973)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/15/2021	09/15/2022	2,901	4,480.70		109,200	104,650		75,499					(4,550)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/15/2021	09/15/2022	3,348	4,480.70		207,000	198,375		141,019					(8,625)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/22/2021	09/22/2022	2,389	4,395.64		87,150	85,213		94,594					(1,937)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	09/22/2021	09/22/2022	3,640	4,395.64		219,200	214,329		215,310					(4,871)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	250	3,360.00	8,307,888		346,162		23,703,136					(6,230,916)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	225	3,410.00	7,971,424		332,143		20,188,526					(5,978,568)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	10/15/2021	225	3,490.00	6,364,024		265,168		18,373,670					(4,773,018)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/27/2020	10/22/2021	250	3,450.00	6,567,138		273,631		21,408,016					(4,925,353)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/03/2020	10/29/2021	250	3,350.00	7,408,638		336,756		23,898,952					(6,061,613)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/10/2020	11/05/2021	250	3,420.00	8,629,888		1,078,736		22,198,962					(6,472,416)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	225	3,540.00	7,249,174		906,147		17,406,060					(5,436,881)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	275	3,590.00	8,215,226		1,026,903		20,053,236					(6,161,419)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	200	3,620.00	6,084,511		829,706		14,077,760					(4,978,236)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	225	3,660.00	6,760,474		1,408,432		15,084,499					(5,070,356)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	250	3,680.00	7,205,888		1,501,227		16,395,593					(5,404,416)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	275	3,700.00	7,795,851		1,624,136		17,635,484					(5,846,888)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	175	3,700.00	5,271,448		1,098,218		11,273,153					(3,953,586)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	225	3,740.00		6,506,899	1,478,841		13,770,323					(5,028,059)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	200	3,760.00	6,373,711		1,858,999		11,986,051					(4,514,712)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	200	3,800.00	5,868,111		1,711,532		11,380,775					(4,156,579)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	200	3,830.00	6,415,311		1,871,132		10,937,609					(4,544,179)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	200	3,810.00	6,804,311		2,165,008		11,376,513					(4,639,303)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	225	3,820.00	8,417,599		3,156,600		12,704,890					(5,261,000)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	175	3,910.00	5,914,398		2,217,899		8,628,262					(3,696,499)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	175	3,920.00	5,075,798		1,903,424		8,561,840					(3,172,374)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	200	3,870.00	6,591,911		2,696,691		10,684,748					(3,895,220)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	225	3,820.00	7,898,299		3,620,054		13,055,653					(4,278,246)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	225	3,890.00	7,884,799		3,613,866		11,830,325					(4,270,933)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/2																	

STATEMENT AS OF SEPTEMBER 30, 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	07/13/2021	07/08/2022	150	4,340.00		4,735,881	3,749,239		4,068,172		(986,642)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/20/2021	07/15/2022	200	4,370.00		5,476,506	4,335,567		5,158,587		(1,140,939)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/27/2021	07/22/2022	175	4,340.00		5,779,993	4,661,285		4,892,508		(1,118,708)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/03/2021	07/29/2022	175	4,410.00		5,168,018	4,463,288		4,266,947		(704,730)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/10/2021	08/05/2022	175	4,410.00		5,527,468	4,836,535		4,339,117		(690,934)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/17/2021	08/12/2022	175	4,450.00		5,197,243	4,547,588		4,035,319		(649,655)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/24/2021	08/19/2022	200	4,430.00		6,842,906	5,987,542		4,904,877		(855,363)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/31/2021	10/01/2021	250	4,325.00		5,647,881	1,411,970		3,72,566		(4,235,911)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	175	4,470.00		5,985,968	5,237,722		3,995,305		(748,246)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/02/2021	10/01/2021	250	4,025.00		13,030,381	6,515,190		7,078,188		(6,515,190)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/03/2021	10/08/2021	250	4,400.00		4,160,381	2,080,190		377,121		(2,080,190)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	150	4,530.00		4,673,930	4,479,183		3,040,061		(194,747)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	10/08/2021	250	4,100.00		10,942,881	5,471,440		5,386,788		(5,471,440)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/13/2021	10/15/2021	125	4,275.00		2,817,693	1,408,846		1,138,169		(1,408,846)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/13/2021	10/15/2021	125	4,400.00		1,535,193	767,596		332,756		(767,596)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	200	4,510.00		5,781,105	5,540,226		4,309,180		(240,879)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/16/2021	10/15/2021	250	4,100.00		9,852,881	4,926,440		5,666,226		(4,926,440)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/28/2021	10/29/2021	250	4,100.00		7,386,198	3,693,099		6,156,458		(3,693,099)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	200	4,410.00		6,275,705	6,014,218		5,501,657		(261,488)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/30/2021	10/29/2021	125	4,300.00		1,450,050	725,025		1,218,668		(725,025)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/30/2021	10/29/2021	125	4,425.00		513,085	256,543		422,316		(256,543)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/17/2018	10/15/2021	2,526	237.99		33,300	373		102,462		(8,356)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/31/2018	10/29/2021	2,973	235.71		39,620	959		127,507		(9,941)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/07/2018	11/05/2021	3,807	235.67		52,650	1,617		163,584		(13,211)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/14/2018	11/12/2021	2,549	234.67		35,160	1,309		112,127		(8,822)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2018	11/19/2021	8,486	234.87		116,600	5,093		371,776		(29,230)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/12/2018	12/15/2021	2,531	239.20		31,680	2,110		100,131		(7,913)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/19/2018	12/22/2021	7,988	237.85		108,490	7,927		327,063		(27,098)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/09/2019	01/07/2022	4,551	241.69		68,430	5,551		169,235		(15,815)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/16/2019	01/14/2022	2,070	241.84		23,050	2,685		76,697		(7,139)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/23/2019	01/21/2022	6,643	242.30		86,880	8,745		243,293		(21,800)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/30/2019	01/28/2022	6,122	245.49		84,150	9,000		204,917		(21,115)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/06/2019	02/04/2022	4,477	244.35		63,580	7,237		155,061		(15,953)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/13/2019	02/11/2022	10,247	244.22		141,250	17,062		356,510		(35,442)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/20/2019	02/18/2022	5,682	247.36		76,720	9,802		180,048		(19,250)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/27/2019	02/25/2022	15,086	244.52		194,970	28,964		521,245		(53,940)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/06/2019	03/04/2022	14,786	243.95		199,800	28,197		519,706		(50,133)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/13/2019	03/11/2022	17,879	246.31		230,560	33,990		551,311		(57,851)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/20/2019	03/18/2022	15,382	247.78		210,140	32,302		482,996		(52,728)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/28/2019	03/28/2022	9,258	251.41		117,530	19,093		257,897		(29,436)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/03/2019	04/01/2022	13,660	248.16		198,900	33,097		424,654		(49,907)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/10/2019	04/08/2022	18,366	250.71		258,520	44,699		525,340		(64,867)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/17/2019	04/14/2022	13,337	247.19		188,100	33,605		428,241		(47,241)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/24/2019	04/22/2022	15,260	249.50		211,280	39,280		455,651		(53,014)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/01/2019	04/29/2022	15,660	249.79		215,670	41,493		463,659		(54,115)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/08/2019	05/06/2022	18,230	248.07		243,450	48,370		571,353		(61,086)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/15/2019	05/13/2022	9,730	247.41		132,720	27,205		311,637		(33,302)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/22/2019	05/20/2022	15,816	248.80		203,190	42,929		485,321		(50,984)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/30/2019	05/27/2022	8,132	246.44		111,400	24,258		268,771		(27,978)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/05/2019	06/03/2022	9,674	248.08		137,280	30,753		304,477		(34,446)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/12/2019	06/10/2022	15,651	250.27		215,670	49,717		459,558		(54,115)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/19/2019	06/17/2022	13,855	253.36		194,600	46,126		366,141		(48,828)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/26/2019	06/24/2022	14,814	251.26		200,540	48,838		421,917		(50,319)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/02/2019	07/01/2022	5,940	254.54		80,100	20,004		150,929		(20,080)							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/10/2019	07/08/2022	9,503	253.05		135,360	34,685		255,246									

STATEMENT AS OF SEPTEMBER 30, 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)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	JPM	10/03/2019	10/06/2021	4,136	504.88	48,640				262		6,585			(18,215)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/09/2019	10/14/2021	13,923	349.82	173,950				2,808		389,093			(64,964)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/07/2022	8,585	263.42	99,440				33,708		158,518			(24,951)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/14/2021	24,111	267.56	170,730				2,756		359,302			(63,762)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	10/10/2019	10/14/2021	3,035	509.19	34,860				563		2,654			(13,037)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/16/2019	10/20/2021	16,826	350.64	185,850				4,494		457,483			(69,503)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/14/2022	17,164	280.45	221,320				76,417		360,107			(55,533)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/20/2021	26,017	288.16	178,840				4,324		371,959			(66,882)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	CS	10/17/2019	10/20/2021	4,115	507.91	50,350				1,218		8,744			(18,855)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/23/2019	10/27/2021	1,995	349.53	23,660				794		55,885			(8,848)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/21/2022	10,884	262.90	133,280				46,858		207,013			(33,442)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/27/2021	15,309	267.18	115,600				3,880		233,938			(43,232)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/24/2019	10/27/2021	5,599	502.42	82,420				2,768		29,441			(30,865)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/30/2019	11/03/2021	14,793	351.50	165,880				7,124		385,437			(62,035)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/30/2019	10/28/2022	17,912	262.97	213,900				76,548		341,001			(53,671)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/30/2019	11/03/2021	18,703	268.53	130,830				5,618		260,578			(48,927)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/31/2019	11/03/2021	5,389	499.16	82,750				3,556		42,077			(30,989)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/06/2019	11/04/2022	12,530	262.03	145,600				53,049		248,968			(36,533)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/06/2019	11/10/2021	17,855	270.33	121,730				6,402		217,481			(45,524)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/06/2019	11/10/2021	11,364	348.47	148,800				7,826		330,830			(55,648)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/07/2019	11/10/2021	6,528	506.45	79,800				4,204		31,476			(29,884)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/13/2019	11/17/2021	12,567	353.63	120,120				7,482		303,798			(44,922)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	11/11/2022	14,191	255.96	192,600				71,426		356,364			(48,327)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	11/17/2021	12,626	271.30	73,590				4,584		142,569			(47,521)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/14/2019	11/17/2021	9,299	505.43	123,410				7,700		54,356			(46,215)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/20/2019	11/24/2021	15,885	350.06	198,800				14,311		437,599			(74,346)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/18/2022	9,418	260.18	114,720				43,290		202,768			(28,785)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/24/2021	19,065	269.86	126,500				9,106		242,321			(47,308)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	11/21/2019	11/24/2021	14,517	503.54	195,640				14,107		105,520			(73,265)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	11/25/2022	14,858	260.35	186,960				71,698		318,714			(46,868)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	12/01/2021	27,444	271.26	169,200				13,799		313,556			(63,190)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/27/2019	12/01/2021	9,877	501.59	156,400				12,775		86,536			(58,490)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/04/2019	12/08/2021	6,818	350.58	81,840				7,464		184,540			(30,606)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/02/2022	11,791	259.00	161,800				57,366		266,985			(36,889)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/08/2021	15,340	268.83	97,400				8,974		211,271			(36,799)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	12/05/2019	12/08/2021	10,338	510.26	130,080				11,876		56,324			(48,713)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/11/2019	12/15/2021	26,954	351.74	316,350				31,819		698,862			(118,307)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/09/2022	13,289	280.71	164,900				65,390		282,833			(41,376)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/15/2021	10,711	270.30	65,800				6,618		133,198			(24,606)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/12/2019	12/15/2021	8,442	503.56	118,170				11,899		73,624			(44,253)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/18/2019	12/22/2021	9,076	349.05	119,360				13,125		261,200			(44,638)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/16/2022	11,604	263.71	144,000				58,008		219,793			(36,132)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/22/2021	19,033	270.31	126,000				13,856		237,661			(47,121)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	12/19/2019	12/22/2021	10,028	512.73	137,240				15,109		54,536			(51,395)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/26/2019	12/29/2021	9,800	357.49	112,350				13,424		201,102			(42,074)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/23/2022	12,667	268.59	142,560				58,377		194,979			(35,803)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/29/2021	26,475	273.12	165,900				10,435		266,905			(62,127)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	12/27/2019	12/30/2021	7,211	521.92	86,360				10,435		24,657			(32,341)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/02/2020	12/31/2021	3,341	359.52	37,920				4,660		62,076			(14,298)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/02/2020	12/30/2022	8,015	269.08	93,870				39,030		121,262			(23,575)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/02/2020	12/31/2021	19,258	273.02	124,950				15,354		197,450			(47,114)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	01/03/2020	01/03/2022	5,313	516.14	70,500				8,928		27,955			(26,510)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/08/2020	01/07/2022	2,489	357.54	34,740				4,592		50,852			(13,081)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/08/2020	01/06/2023	11,502	264.99	148,500				62,626		208,964			(37,261)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	01/09/2020	01/07/2022	4,661	516.38	63,360				8,385		25,101			(23,891)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/15/2020	01/14/2022	11,830	363.49	137,600				19,489		177,921			(51,813)				

STATEMENT AS OF SEPTEMBER 30, 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)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/04/2022	6,057	548.27	73,200	12,498					6,481							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/12/2020	02/11/2022	10,824	369.16	127,200	22,965					112,792							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/10/2023	10,241	266.54	139,050	63,121					177,960							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/11/2022	2,599	281.13	14,980	2,705					13,924							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	JPM	02/13/2020	02/11/2022	5,578	553.62	69,440	12,559					1,763							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/19/2020	02/18/2022	11,243	373.19	137,340	26,182					93,065							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/17/2023	17,343	266.03	256,220	118,034					308,977							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/18/2022	21,029	279.19	142,500	279,166					138,385							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	CS	02/20/2020	02/18/2022	4,381	547.90	62,700	11,974					5,949							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/26/2020	02/25/2022	12,920	370.76	157,920	31,701					122,258							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/24/2023	7,420	255.05	113,430	53,018					198,432							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/25/2022	9,409	274.99	58,500	11,743					88,891							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	NS	02/27/2020	02/25/2022	4,589	500.60	51,030	10,261					62,320							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2020	03/04/2022	11,478	376.13	128,570	27,059					71,287							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/04/2020	03/03/2023	8,219	251.94	140,910	66,775					242,909							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/04/2020	03/04/2022	4,543	259.41	56,400	11,794					105,245							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	03/05/2020	03/04/2022	3,647	523.96	22,100	4,657					20,534							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/11/2020	03/11/2022	22,316	367.84	306,270	67,353					274,735							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/11/2020	03/10/2023	12,275	253.30	178,560	85,741					348,467							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/11/2020	03/11/2022	6,918	266.43	46,620	10,252					114,909							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BNP	03/12/2020	03/11/2022	2,677	496.60	19,200	4,228					45,662							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/18/2020	03/18/2022	16,931	366.04	151,280	34,698					233,261							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/18/2020	03/17/2023	8,434	247.98	136,710	66,506					280,604							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/18/2020	03/18/2022	11,030	265.27	53,480	12,266					195,273							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BNP	03/19/2020	03/18/2022	7,871	494.93	56,000	12,860					144,031							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2020	03/25/2022	19,076	369.14	214,200	51,153					209,078							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/24/2023	9,070	253.82	137,080	67,549					254,330							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/25/2022	10,941	263.58	66,640	15,914					211,028							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	JPM	03/26/2020	03/25/2022	4,465	492.30	35,000	8,369					85,635							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2020	04/01/2022	23,691	363.92	333,210	82,736					360,642							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	03/31/2023	11,043	255.58	156,520	78,119					293,295							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/01/2022	3,519	257.30	32,850	8,157					88,965							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/01/2022	5,375	490.73	42,480	10,563					114,949							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CS	04/08/2020	04/08/2022	11,904	368.13	152,240	39,287					146,460							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/06/2023	8,672	256.74	118,360	59,789					222,191							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/08/2022	11,287	282.06	85,840	22,152					234,358							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/08/2022	4,639	493.42	41,790	10,800					92,881							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2020	04/14/2022	8,335	371.10	101,660	27,130					87,169							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/14/2022	11,632	261.27	97,500	26,015					250,442							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	04/16/2020	04/14/2022	8,418	495.21	69,540	18,581					161,662							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CS	04/22/2020	04/22/2022	15,326	371.54	187,530	52,056					155,946							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/22/2022	7,368	263.27	55,860	15,506					145,254							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/21/2023	10,215	258.34	134,420	69,712					249,322							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/23/2020	04/22/2022	6,656	487.67	66,300	18,431					153,877							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/29/2020	04/29/2022	8,327	370.78	107,880	30,999					86,428							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/28/2023	5,499	258.92	68,600	36,023					131,923							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/29/2022	4,254	261.40	36,630	10,526					91,338							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	CS	04/30/2020	04/29/2022	6,853	492.17	59,830	17,217					147,613							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/06/2020	05/06/2022	21,855	370.99	256,770	76,220					237,413							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/05/2023	11,047	255.24	159,320	84,669					299,715							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/06/2022	2,721	264.45	18,340	5,444					50,975							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	NS	05/07/2020	05/06/2022	6,207	495.29	48,160	14,314					128,531							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2020	05/13/2022	10,757	373.32	125,600	38,470					94,789							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/12/2023	5,889	251.15	104,100	55,979					181,158							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/13/2022	7,753	261.32	64,200	19,664					167,512							
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/14/2020	05/13/2022	2,216	269.97	20,820	6,385					29,155							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	NS	05/14/2020	05/13/2022	6,674	495.83	48,690	14,932					127,874							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2020	05/20/2022	13,643	373.45	168,300	53,138					129,479		</					

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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)	
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/03/2020	06/02/2023	9,903	265.96	143,000				79,610		281,724							(35,881)	
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/03/2020	06/03/2022	4,225	266.05	31,350				10,495		74,013								(11,805)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/04/2020	06/03/2022	23,562	270.53	225,280				75,524		300,662								(84,945)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2020	06/03/2022	1,980	496.82	17,550				5,884		39,839								(6,618)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/10/2020	06/10/2022	4,811	376.04	54,720				18,853		40,108								(20,605)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/10/2020	06/09/2023	4,336	256.99	58,960				33,207		112,439								(14,794)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/10/2020	06/10/2022	8,016	288.27	58,170				20,041		126,051								(21,904)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/11/2020	06/10/2022	36,011	271.86	330,260				113,947		421,853								(124,530)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	06/11/2020	06/10/2022	4,875	496.83	38,940				13,435		99,227								(14,683)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/17/2020	06/17/2022	16,839	371.87	223,650				79,237		189,095								(84,215)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/17/2020	06/16/2023	6,308	254.39	85,568				48,750		177,828								(21,470)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/17/2020	06/17/2022	11,846	268.23	84,630				29,984		187,419								(31,867)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/18/2020	06/17/2022	23,454	272.33	218,880				77,658		267,204								(82,532)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	06/18/2020	06/17/2022	4,849	493.63	44,440				15,767		108,512								(16,757)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/24/2020	06/24/2022	5,332	375.11	65,600				23,882		44,391								(24,702)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2020	06/23/2023	5,900	254.99	87,900				50,651		163,610								(22,056)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2020	06/24/2022	4,962	270.88	31,460				11,453		68,465								(11,846)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/25/2020	06/24/2022	9,906	273.65	84,780				30,909		103,095								(31,968)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	06/25/2020	06/24/2022	3,537	499.92	26,720				9,741		67,873								(10,075)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/01/2020	06/30/2023	4,697	256.76	68,880				40,137		123,503								(17,283)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/01/2020	07/01/2022	7,236	272.83	42,750				15,979		90,024								(16,097)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/02/2020	07/01/2022	36,601	272.40	313,000				117,143		419,391								(118,022)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BOA	07/02/2020	07/01/2022	2,418	500.35	19,360				7,246		46,439								(7,300)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/08/2020	07/08/2022	2,643	390.42	19,200				7,358		8,153								(7,230)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/08/2020	07/07/2023	5,427	260.02	78,120				46,013		128,691								(19,602)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/08/2020	07/08/2022	9,812	274.79	60,320				23,116		109,380								(22,713)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	07/09/2020	07/08/2022	3,077	496.35	27,720				10,637		66,317								(10,452)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/09/2020	07/08/2022	14,250	273.14	133,380				51,181		154,854								(50,293)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/15/2020	07/15/2022	7,389	377.82	97,440				38,261		58,421								(36,691)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/15/2020	07/14/2023	6,945	259.19	108,180				64,399		169,694								(27,144)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/15/2020	07/15/2022	8,265	272.03	62,700				24,620		108,592								(23,610)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BOA	07/16/2020	07/15/2022	1,743	494.21	19,120				7,518		40,032								(7,210)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/16/2020	07/15/2022	21,110	274.47	195,460				76,851		209,649								(73,701)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/22/2020	07/22/2022	3,929	383.33	45,300				18,216		18,799								(17,059)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2020	07/21/2023	2,665	287.60	35,070				21,098		48,552								(8,800)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2020	07/22/2022	7,454	273.39	55,400				22,277		91,281								(20,861)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BOA	07/23/2020	07/22/2022	4,339	502.46	41,000				16,508		81,734								(15,400)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/23/2020	07/22/2022	21,073	273.85	207,060				83,371		219,478								(78,079)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/29/2020	07/29/2022	9,352	383.02	128,880				53,042		54,183								(48,529)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/29/2020	07/28/2023	6,393	267.25	97,240				59,111		118,416								(24,399)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/29/2020	07/29/2022	11,865	267.80	141,120				58,079		195,590								(53,138)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/30/2020	07/29/2022	17,387	275.51	164,160				67,651		161,333								(61,899)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	MS	07/30/2020	07/29/2022	4,764	516.69	31,680				13,055		56,949								(11,945)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/05/2020	08/05/2022	15,935	386.36	223,200				93,969		74,002								(84,045)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/05/2020	08/04/2023	4,105	271.20	58,630				36,009		65,555								(14,711)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/05/2020	08/05/2022	11,382	276.99	94,550				39,806		114,455								(35,603)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	08/06/2020	08/05/2022	3,672	512.98	28,900				12,183		53,596								(10,897)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/06/2020	08/05/2022	36,757	276.39	359,040				151,358		321,217								(135,382)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/12/2020	08/12/2022	11,700	380.77	170,100				73,220		71,561								(64,051)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/12/2020	08/11/2023	4,158	268.80	56,540				35,082		73,199								(14,187)
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/12/2020	08/12/2022	1,850	272.96	16,700				7,189		23,602								(6,288)
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/13/2020	08/12/2022	17,076	274.13	165,440				71,308		175,212								(62,382)
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BOA	08/13/2020	08/12/2022	5,593	513.68	43,420				18,715		81,285								(16,372)
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/19/2020	08/19/2022	16,339	385.97	203,490				89,516		79,505								(76,624)
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/19/2020	08/18/2023	4,162	264.82	64,427				40,381		85,077								

STATEMENT AS OF SEPTEMBER 30, 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

E06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	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	CITI	09/10/2020	09/09/2022	17,897	383.99	239,430				112,368		92,923			(90,281)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	09/10/2020	09/08/2023	6,477	263.52	97,580				63,089		139,769			(24,507)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	09/10/2020	09/09/2022	7,764	278.05	55,020				25,822		76,002			(20,746)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/11/2020	09/09/2022	24,292	273.87	245,890				115,564		256,323			(92,845)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2020	09/09/2022	2,820	500.61	29,510				13,869		60,041			(11,143)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/16/2022	15,011	385.61	197,780				94,620		79,924			(74,474)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	09/16/2020	09/15/2023	7,201	265.95	104,880				68,427		143,273			(26,316)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	09/16/2020	09/16/2022	4,046	276.20	33,990				16,261		44,378			(12,799)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/16/2022	42,754	275.71	397,660				190,515		400,864			(149,944)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA-	09/17/2020	09/16/2022	6,051	504.34	58,800				28,171		119,088			(22,171)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/23/2022	23,333	381.44	300,820				146,853		147,697			(113,273)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	09/23/2020	09/22/2023	3,844	260.95	57,900				38,153		90,889			(14,528)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	09/23/2020	09/23/2022	6,336	274.49	47,770				23,320		76,848			(17,988)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/23/2022	25,154	273.76	220,800				107,942		268,534			(83,256)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/23/2022	5,669	495.75	60,840				29,743		137,498			(22,941)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	09/30/2020	10/05/2021	4,000	11,418.06	32,400				177		0			(24,168)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	09/30/2022	19,007	386.37	221,190				110,139		97,982			(83,289)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	103,626	388.68	704,460				3,839		0			(525,466)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	09/30/2020	09/29/2023	2,293	259.85	37,560				25,274		56,292			(9,530)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	09/30/2020	09/30/2022	4,433	278.26	31,980				11,715		43,829			(11,884)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	52,413	334.40	202,300				1,102		0			(150,898)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	10/06/2021	16,664	276.05	100,740				818		112,340			(75,143)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	09/30/2022	32,240	277.15	258,990				129,132		272,646			(97,656)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/01/2020	10/06/2021	1,900	1.00	36,860				299		58,899			(27,494)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	720	3,206.86	59,110				480		121,900			(44,091)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021	158	28,011.61	88,000				0		162,797			(66,056)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	1,698	1,881.17	71,040				577		124,800			(52,990)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/01/2020	10/06/2021	4,100	11,583.20	30,340				246		71			(22,631)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	380	11,560.03	100,276				0		189,191			(75,271)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	10/01/2020	10/01/2021	1,829	1,534.26	58,884				0		106,400			(44,201)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	52,384	334.58	202,300				1,643		380,750			(150,898)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	5,238	324.20	17,850				145		30,752			(13,315)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2020	09/30/2022	2,586	504.47	27,000				13,462		51,796			(10,181)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2022	8,887	382.60	112,540				57,101		60,774			(42,377)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/13/2021	113,696	388.72	704,700				16,897		34			(524,216)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	39	28,444.97	53,020				1,422		159,167			(39,441)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	46	28,246.85	23,270				624		41,600			(17,310)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS-	10/07/2020	10/13/2021	355	1,982.94	12,600				338		23,100			(9,373)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	5,000	11,503.19	37,500				1,006		12,886			(27,896)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	621	1,614.26	19,100				512		36,002			(14,208)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2020	10/13/2021	65,101	336.06	239,560				6,424		379,474			(178,205)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	10/07/2020	10/13/2021	12,597	269.04	55,770				1,496		119,627			(41,487)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	10/07/2020	10/06/2023	6,871	263.80	100,440				67,470		148,604			(25,202)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	10/07/2020	10/13/2021	3,320	271.10	23,220				623		37,723			(17,273)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	10/07/2020	10/07/2022	5,533	277.87	41,100				20,853		56,352			(15,476)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/14/2021	11,238	274.75	67,890				2,002		90,279			(50,502)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/07/2022	13,775	274.75	110,580				56,181		139,188			(41,696)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	1,800	0.98	40,860				1,205		66,595			(30,395)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	522	3,255.76	38,760				1,143		78,136			(28,833)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS-	10/08/2020	10/14/2021	169	27,942.27	117,024				3,450		205,226			(87,053)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/08/2020	10/14/2021	1,456	1,969.63	70,759				2,095		124,696			(52,853)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	5,100	11,550.94	39,780				1,173		148			(29,592)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	372	11,377.67	103,759				3,059		188,968			(77,185)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	1,228	1,586.20	46,300				1,365		77,938			(34,442)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	64,986	336.33	250,160				7,375		363,369			(186,090)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	7,970	325.24	30,420				897		49,475			(22,629)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/07/2022	3,205	511.94	30,600				15,547		54,229			(11,538)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	5,060	169.49	20,700				610		725			(15,398)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/14/2022	15,824	385.48	204,960				105,930		92,493			(77,177)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/19/2021	117,513	389.34	847,110				36,323		458			(631,870)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	49	28,599.54	63,560				2,725		198,580			(47,410)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	39	28,599.54	19,250				825		35,200			(14,359)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	403	1,972.37	46,160				1,979		224,811			(34,431)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	252	2,004.12	8,900				382		17,499			(6,639)				
NASDAQ																						

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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)	
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	18,599	269.78	88,200				3,782		163,432								
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/13/2023	5,314	266.35	75,320				51,070		105,565								
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	4,391	272.48	32,760				1,405		43,861								
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/15/2020	10/20/2021	25	24,134.38	9,780				446		11,129								
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/20/2021	24,935	275.89	161,460				7,355		173,575								
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/14/2022	43,726	275.89	392,040				202,888		410,516								
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/20/2021	2,200	0.99	47,740				2,175		79,197								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	10/15/2020	10/20/2021	658	3,231.00	53,760				2,449		113,447								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	10/15/2020	10/20/2021	190	28,665.16	103,410				4,711		191,823								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/15/2020	10/20/2021	1,448	2,010.83	60,610				2,761		106,963								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/15/2020	10/20/2021	4,100	11,898.57	31,570				1,438		2,039								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	10/15/2020	10/20/2021	403	11,874.77	106,560				4,854		199,951								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/15/2020	10/20/2021	1,220	1,635.60	44,500				2,027		79,639								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/15/2020	10/20/2021	60,265	337.67	220,640				10,051		279,585								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/15/2020	10/20/2021	7,648	326.89	33,750				1,537		55,839								
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/15/2020	10/14/2022	3,195	519.23	26,850				13,895		45,609								
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/15/2020	10/20/2021	1,677	174.26	5,190				236		115								
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2022	8,864	381.28	133,620				70,321		65,918								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	97,500	387.42	710,600				34,558		8,990								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	35	27,844.07	56,900				5,767		173,990								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	64	28,154.39	28,260				1,374		44,999								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/21/2020	10/21/2021	305	1,979.98	33,180				1,614		171,450								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/21/2020	10/21/2021	355	1,970.13	12,880				626		23,098								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/26/2021	5,400	11,665.37	52,920				3,260		73,304								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	312	1,618.20	5,350				260		9,502								
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/21/2021	16,338	267.92	87,290				4,245		174,250								
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/20/2023	3,420	266.34	47,880				32,766		68,175								
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/21/2022	5,136	282.62	32,900				17,315		40,129								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	10/21/2020	10/21/2021	64,457	335.57	258,300				12,562		427,209								
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/27/2021	9,485	273.28	60,840				3,910		90,265								
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/21/2022	29,186	273.00	263,200				138,701		334,052								
RAINBOW	INDEX LIAB	EX5	Equity/Index	NL	10/22/2020	10/22/2021	2,000	1.00	44,000				2,259		73,606								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/22/2021	788	3,190.43	55,750				2,862		111,065								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	10/22/2020	10/22/2021	190	28,278.56	113,022				5,803		201,786								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	1,498	1,986.90	71,100				3,650		122,431								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/22/2020	10/22/2021	5,500	11,662.91	55,000				2,824		184,988								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	10/22/2020	10/22/2021	309	11,592.93	51,120				2,625		92,533								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/22/2020	10/22/2021	1,104	1,620.47	32,760				1,682		57,214								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	64,088	335.89	252,890				12,984		408,615								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	3,986	326.76	21,580				1,108		36,754								
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	10/22/2020	10/21/2022	1,925	499.91	24,660				12,995		44,076								
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	1,678	171.85	5,280				271		365								
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	10/28/2022	8,161	381.01	100,440				53,808		63,358								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	11/02/2021	139,519	384.43	969,900				77,891		66,341								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	38	26,758.62	52,200				4,192		230,585								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	72	26,785.14	28,310				2,274		55,094								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	475	1,918.31	11,700				940		19,798								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	4,800	11,142.76	57,120				4,587		159,195								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	324	1,561.79	32,250				2,590		193,568								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	518	1,552.53	13,440				1,079		25,597								
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	16,570	264.17	87,290				7,010		239,103								
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/27/2023	6,551	261.05	95,710				66,100		156,329								
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/28/2022	8,901	276.92	63,840				34,201		97,546								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	11/02/2021	53,432	332.20	201,240				16,161		525,375								
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	2,596	269.90	17,710				1,422		32,634								
HSI	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	28	24,758.70	9,170				761		7,903								
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/29/2020	11/03/2021	20,590	272.51	117,600				9,759		211,767								
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/29/																		

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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)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	2,851	176.27	5,950	2,994	2,994				297			(4,438)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2020	11/09/2021	126,454	389.67	819,650	81,456	81,456				18,475			(611,387)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	43	27,652.72	61,080	6,070	6,070				230,750			(45,560)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	40	28,014.74	14,630	1,454	1,454				27,497			(10,913)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021	252	1,975.84	28,395	2,822	2,822				149,878			(21,180)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021	252	2,025.38	7,830	778	778				14,493			(5,841)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/09/2021	4,900	11,777.02	48,510	4,821	4,821				7,704			(36,184)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	310	1,632.84	5,950	591	591				11,499			(4,438)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/09/2021	12,161	268.40	62,400	6,201	6,201				125,147			(46,545)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/03/2023	2,660	267.61	35,560	24,787	24,787				51,062			(8,923)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/04/2020	11/09/2021	1,831	275.29	11,100	1,103	1,103				13,769			(8,280)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	11/04/2020	11/09/2021	57,533	334.78	226,270	22,487	22,487				412,244			(168,778)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2020	11/04/2022	21,641	383.53	288,010	157,067	157,067				143,845			(108,449)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	9,059	277.89	46,750	4,775	4,775				49,519			(34,871)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/04/2022	33,700	276.51	279,000	152,369	152,369				307,929			(105,201)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	1,900	1.00	45,410	4,638	4,638				76,837			(33,872)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021	715	3,173.75	95,960	5,920	5,920				107,847			(43,233)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	187	28,049.49	165,042	16,858	16,858				303,465			(123,107)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	1,325	2,000.46	67,635	6,908	6,908				108,993			(50,450)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/05/2020	11/10/2021	4,900	12,078.07	47,040	4,805	4,805				4,316			(35,088)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/05/2020	11/10/2021	356	11,824.43	110,940	11,332	11,332				190,084			(82,752)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021	1,205	1,645.10	45,960	4,694	4,694				80,605			(34,282)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	11/05/2020	11/10/2021	57,423	335.09	237,490	24,258	24,258				426,711			(177,147)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	11/05/2020	11/04/2022	2,143	503.39	24,600	13,435	13,435				46,285			(9,276)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	11/05/2020	11/10/2021	6,449	324.35	26,670	2,724	2,724				43,058			(19,893)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	48	29,603.41	54,180	6,432	6,432				166,760			(40,414)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	48	29,485.82	20,720	2,460	2,460				34,998			(15,455)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	461	1,740.40	13,040	1,548	1,548				24,801			(9,727)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/16/2021	24,594	269.84	124,150	14,739	14,739				221,557			(92,605)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/10/2023	6,811	267.46	95,580	67,245	67,245				131,872			(23,983)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/11/2020	11/11/2022	3,994	285.56	25,520	14,167	14,167				26,735			(9,609)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	11/11/2020	11/16/2021	56,252	336.91	226,320	26,868	26,868				366,920			(168,815)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021	5,500	11,892.93	67,650	8,031	8,031				47,575			(50,461)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/11/2022	9,703	375.61	155,400	95,265	95,265				95,181			(58,515)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/16/2021	91,522	384.76	677,060	80,379	80,379				59,507			(505,028)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	11/11/2020	11/16/2021	265	2,135.85	11,520	1,368	1,368				19,798			(8,593)				
HST	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	19	25,724.50	7,800	948	948				2,522			(5,818)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	11/17/2021	13,519	272.77	96,570	11,731	11,731				136,274			(72,033)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	11/10/2022	22,287	270.02	247,050	137,184	137,184				306,133			(93,283)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	11/12/2020	11/17/2021	2,400	0.98	61,440	7,464	7,464				98,113			(45,829)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	525	3,411.05	48,420	5,882	5,882				93,297			(36,117)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	224	28,992.92	117,130	14,229	14,229				191,953			(87,369)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	1,546	2,072.29	73,376	8,914	8,914				124,129			(54,732)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021	5,500	11,827.14	65,450	7,951	7,951				4,238			(48,820)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	414	11,673.38	103,880	12,619	12,619				178,924			(77,485)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	1,405	1,711.88	43,176	5,245	5,245				74,349			(32,206)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	56,360	335.94	233,680	28,388	28,388				465,594			(174,305)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	11/12/2020	11/17/2021	7,045	325.16	32,660	3,968	3,968				49,340			(24,362)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	11/12/2020	11/11/2022	1,921	505.39	22,050	12,258	12,258				40,065			(8,314)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	11/17/2021	3,978	178.07	8,540	1,037	1,037				596			(6,370)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2020	11/23/2021	106,391	387.90	716,320	98,893	98,893				47,333			(534,312)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2020	11/18/2022	6,012	386.75	66,470	37,547	37,547				34,646			(25,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2020	11/23/2021	34	29,320.66	45,700	6,309	6,309				131,416			(34,088)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2020	11/23/2021	51	29,438.42	31,350	4,328	4,328				53,981			(23,384)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	11/23/2021	281	2,093.08	37,200	5,136	5,136				140,286			(27,748)				

STATEMENT AS OF SEPTEMBER 30, 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

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Table with 23 columns: 1 Description, 2 Description of Item(s) Hedged, Used for Income Generation or Replicated, 3 Schedule/Exhibit Identifier, 4 Type(s) of Risk(s) (a), 5 Exchange, Counterparty or Central Clearinghouse, 6 Trade Date, 7 Date of Maturity or Expiration, 8 Number of Contracts, 9 Notional Amount, 10 Strike Price, Rate or Index Received (Paid), 11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid, 12 Current Year Initial Cost of Undiscounted Premium (Received) Paid, 13 Current Year Income, 14 Book/Adjusted Carrying Value, 15 Code, 16 Fair Value, 17 Unrealized Valuation Increase/(Decrease), 18 Total Foreign Exchange Change in B./A.C.V., 19 Current Year's (Amortization)/Accretion, 20 Adjustment To Carrying Value of Hedged Item, 21 Potential Exposure, 22 Credit Quality of Reference Entity, 23 Hedge Effectiveness at Inception and at Quarter-end (b)

STATEMENT AS OF SEPTEMBER 30, 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	BOA	12/09/2020	12/14/2021	.37		30,159.01	46,530			9,086		118,808							(34,707)	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	.40		30,068.81	21,000			4,101		31,157								(15,664)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/14/2021	5,700		12,364.64	53,010			10,351		4,553								(39,541)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	263		1,875.51	33,200			6,483		87,930								(24,764)
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/10/2020	12/15/2021	23		26,410.59	7,500			1,485		2,231								(5,594)
FIDMFDYN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/15/2021	13,992		278.44	87,360			17,292		75,018								(65,163)
FIDMFDYN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/14/2022	20,450		278.16	181,830			108,612		169,317								(68,093)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	12/10/2020	12/15/2021	1,800		1.00	34,740			6,877		55,016								(25,913)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/15/2021	653		3,529.35	59,800			11,637		113,340								(44,606)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	12/10/2020	12/15/2021	1,736		2,248.44	72,969			14,444		115,162								(54,429)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/10/2020	12/15/2021	5,700		12,401.74	50,160			9,929		813								(37,415)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	12/10/2020	12/15/2021	403		12,364.53	100,000			19,794		162,510								(74,591)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG	12/10/2020	12/15/2021	1,196		1,928.47	49,910			9,879		79,612								(37,229)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS	12/10/2020	12/15/2021	63,875		334.72	319,770			63,296		547,644								(238,521)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS	12/10/2020	12/15/2021	7,029		327.20	33,120			6,556		52,272								(24,705)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	12/10/2020	12/14/2022	3,404		508.97	39,360			23,511		68,180								(14,740)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/10/2020	12/15/2021	200		30,089.25	143,640			28,433		232,346								(107,143)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2021	112,124		390.16	741,320			158,631		75,964								(552,960)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2022	4,423		385.55	57,120			34,610		30,995								(21,361)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2021	19,711		274.53	100,170			21,435		114,618								(74,718)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/15/2023	8,182		271.57	116,600			85,770		139,141								(29,257)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2021	1,797		277.11	13,900			2,974		12,283								(10,368)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2022	4,672		282.95	39,650			24,025		38,323								(14,828)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/16/2020	12/21/2021	.30		29,672.06	47,250			10,111		113,626								(35,244)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/16/2020	12/21/2021	.43		30,003.76	22,100			4,729		35,049								(16,485)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021	307		2,283.44	36,400			7,789		104,245								(27,151)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021	439		2,274.33	16,600			3,552		25,975								(12,382)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/16/2020	12/21/2021	5,900		12,668.16	56,050			11,994		4,454								(41,808)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	12/16/2020	12/21/2021	461		1,954.67	11,340			2,427		20,694								(8,459)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS	12/16/2020	12/21/2021	79,535		338.33	328,860			70,371		494,300								(245,301)
FIDMFDYN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/17/2020	12/22/2021	12,877		278.72	84,240			18,251		67,574								(62,836)
FIDMFDYN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/17/2020	12/21/2022	6,439		279.00	57,420			34,838		50,225								(21,603)
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	12/17/2020	12/22/2021	2,800		0.99	63,560			13,771		95,837								(47,410)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	12/17/2020	12/22/2021	674		3,528.82	44,400			9,620		72,793								(33,119)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	12/17/2020	12/22/2021	234		30,182.15	139,160			30,150		208,789								(103,801)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/17/2020	12/22/2021	1,393		2,281.82	72,640			15,738		109,443								(54,183)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/17/2020	12/22/2021	5,900		12,752.06	55,460			12,016		7,095								(41,368)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/17/2020	12/22/2021	345		12,764.81	87,736			19,009		136,323								(65,443)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	12/17/2020	12/22/2021	1,466		1,958.26	60,610			13,132		87,781								(45,210)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	12/17/2020	12/22/2021	79,287		339.38	328,860			71,250		443,760								(245,301)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	12/17/2020	12/22/2021	15,493		328.85	65,790			14,254		89,127								(49,074)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	12/17/2020	12/21/2022	8,219		519.61	83,160			50,637		130,646								(31,255)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	12/23/2020	12/30/2021	1,600		0.98	36,460			8,565		51,755								(26,826)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	12/23/2020	12/30/2021	480		3,500.32	47,090			11,154		80,734								(34,935)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/23/2020	12/30/2021	89,990		389.86	615,880			145,876		59,448								(456,903)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2020	12/29/2022	6,242		385.63	80,400			49,512		41,267								(30,027)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/23/2020	12/30/2021	.33		29,738.14	52,800			12,506		126,420								(39,171)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/23/2020	12/30/2021	.37		30,039.44	17,050			4,038		29,674								(12,649)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	216		2,263.34	32,700			7,745		79,286								(24,259)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	346		2,295.70	12,880			3,051		19,995								(9,555)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2020	12/30/2021	6,000		12,653.14	57,000			13,501		18,737								(42,287)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	12/23/2020	12/30/2021	249		2,013.12	7,800			1,847		14,481								(5,787)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/23/2020	12/30/2021	20,485		275.73	92,510			21,912		105,979								(68,630)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/23/2020	12/22/2023	8,566		271.71	119,738			88,832		145,532								(30,044)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/23/2020	12/30/2021	2,482		281.74	18,410			4,361		10,165								(13,658)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/23/2020	12/29/2022	4,964		288.51	39,340			24,227		29,352								(14,692)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS	12/23/2020	12/30/2021	57,678		338.82	224,910			53,272		351,464								(166,854)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	12/23/2020	12/30/2021	3,985		173.71	8,330			1,973		2,159								(6,180)
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/24/2020	12/30/2021	11		25,858.82	3,900			926		1,722								(2,901)
FIDMFDYN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/24/2020	12/30/2021	13,979		278.14	91,260			21,670		80,629								(67,887)
FIDMFDYN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/24/2020	12/29/2022	43,731		278.70	383,800			236,223		348,922								(143,263)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/24/2020	12/30/2021	209		30,139.47	121,968			28,961		183,610								(90,730)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/24/2020	12/30/2021	1,728		2,296.83	92,400			21,940		134,483								(68,735)</

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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)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/24/2020	12/29/2022	1,482	515.37	15,960				9,842		26,261			(5,969)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2020	01/03/2022	57,814	388.80	452,690				112,602		56,126			(337,667)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2020	12/29/2022	3,370	384.17	47,840				29,697		23,533			(18,014)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022	23	30,912.04	23,870				5,937		61,767			(17,805)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022	4,40	30,546.01	17,880				4,447		34,716			(13,337)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	12/29/2020	01/03/2022	219	2,288.55	5,500				1,368		9,998			(4,103)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	01/03/2022	4,100	12,843.49	54,120				13,462		60,074			(40,369)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022	306	1,953.48	6,340				2,074		14,994			(6,221)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	01/03/2022	47,195	339.92	156,550				38,940		264,563			(116,773)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	01/03/2022	15,940	275.43	81,743				20,333		86,998			(60,973)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	12/29/2023	4,819	269.77	75,738				56,615		88,099			(18,987)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	01/03/2022	2,461	283.83	18,760				4,666		7,848			(13,993)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	12/29/2022	10,197	292.93	73,950				45,905		45,491			(27,846)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2020	01/04/2022	3,220	279.54	19,710				4,955		15,626			(14,702)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2020	12/30/2022	8,943	279.54	77,500				48,213		67,756			(29,182)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	12/30/2020	01/04/2022	2,000	0.99	55,000				13,828		80,664			(41,025)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	12/30/2020	01/04/2022	644	3,568.01	61,410				15,439		107,604			(45,807)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/30/2020	01/04/2022	178	30,257.51	129,600				32,583		202,874			(96,670)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/30/2020	01/04/2022	999	2,289.06	45,770				11,507		65,371			(34,140)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/30/2020	01/04/2022	4,100	12,845.36	55,350				13,916		41,615			(41,286)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	12/30/2020	01/04/2022	249	12,832.51	65,088				16,364		100,534			(48,550)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/30/2020	01/04/2022	960	1,979.99	18,906				12,296		70,808			(36,480)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	12/30/2020	01/04/2022	47,219	339.74	174,530				43,879		270,655			(130,184)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	12/30/2020	01/04/2022	4,265	327.27	18,326				4,607		28,878			(13,670)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/30/2020	12/30/2022	2,329	511.55	27,940				17,382		45,403			(10,521)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	86,760	389.97		611,220			165,108		86,977			(446,112)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/06/2023	9,871	382.65		144,020			90,956		82,865			(53,064)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	39	30,798.57		52,440			14,166		111,210			(38,274)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	29	30,860.22		18,360			4,960		34,717			(13,400)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/06/2021	01/11/2022	209	2,357.06		31,485			8,505		59,064			(22,980)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/06/2021	01/11/2022	376	2,402.53		14,229			3,844		21,506			(10,385)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	5,400	12,623.35		61,020			16,483		11,480			(44,537)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	243	2,074.38		28,350			7,658		37,065			(20,692)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	15,133	277.17		75,030			20,268		69,467			(54,762)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/05/2024	4,429	273.37		64,440			48,619		71,334			(15,821)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/06/2023	2,796	275.58		45,120			28,496		34,617			(16,624)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/11/2022	40,663	339.75		164,820			44,523		240,040			(120,297)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP	01/07/2021	01/12/2022	18	26,970.00		8,300			2,264		2,149			(6,036)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	01/07/2021	01/07/2022	15,367	279.54		96,320			25,309		76,132			(71,011)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/07/2021	01/06/2023	37,881	279.54		332,840			210,486		293,769			(122,354)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	01/07/2021	01/12/2022	2,800	0.99		71,400			19,478		105,086			(51,922)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	01/07/2021	01/12/2022	580	3,586.19		51,030			13,921		83,351			(37,109)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/07/2021	01/12/2022	126	30,885.92		101,088			27,577		146,797			(73,511)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	01/07/2021	01/12/2022	1,115	2,379.91		61,020			16,646		79,960			(44,374)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/07/2021	01/12/2022	5,300	12,939.57		75,790			20,676		9,630			(55,114)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	01/07/2021	01/12/2022	224	12,823.11		66,120			18,038		99,902			(48,082)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/07/2021	01/12/2022	1,145	2,057.04		61,200			16,695		75,116			(44,505)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	01/07/2021	01/12/2022	2,786	179.48		6,450			1,760		1,074			(4,690)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	01/07/2021	01/12/2022	40,604	339.91		175,540			47,888		236,801			(127,652)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	01/07/2021	01/12/2022	5,151	330.01		20,060			5,472		27,841			(14,588)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	01/07/2021	01/06/2023	1,679	524.00		16,160			10,219		24,989			(5,941)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/19/2022	15,002	280.13		72,160			20,982		48,858			(51,178)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/12/2024	2,927	277.67		40,240			30,614		40,214			(9,626)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/19/2022	2,083	286.92		16,680			4,850		4,832			(11,830)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/13/2023	5,554	296.72		40,800			26,153		19,634			(14,647)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021	01/13/2023	6,521	390.64		65,000			41,665		33,300			(23,335)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021	01/19/2022	35,997	383.36		333,960			97,107		89,320			(236,853)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021	01/19/2022	51,909	392.56		282,580			82,167		33,092			(200,413)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021	01/19/2022	20,868	386.81		160,000			46,524		32,452			(113,476)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/13/2021	01/19/2022	45	30,874.10		65,240			18,970		127,683			(46,270)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/13/2021	01/19/2022	74	30,936.22		39,100			11,369		70,706			(27,731)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	01/13/2021	01/19/2022	289	2,421.22		13,510			3,928		24,871			(9,582)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/19/2022	5,000	12,973.63		48,000			13,957		1			(34,043)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/13/2021	01/19/2022	426	2,118.30		12,780			3,716		22,367			(9,064)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP</																		

STATEMENT AS OF SEPTEMBER 30, 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	CITI	01/14/2021	01/20/2022	2,100	0.96	47,460		13,927		13,927		62,132			(33,533)					
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF	01/14/2021	01/20/2022	741	3,623.16	67,230		19,728		19,728		111,382			(47,502)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	165	30,805.57	109,242		32,056		32,056		154,283			(77,186)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	1,062	2,436.13	64,090		18,807		18,807		84,452			(45,283)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	01/14/2021	01/20/2022	5,100	12,898.69	47,430		13,918		13,918		3,602			(33,512)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	01/14/2021	01/20/2022	287	12,834.19	83,694		24,559		24,559		125,593			(59,135)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	882	2,103.62	43,073		12,639		12,639		48,241			(30,434)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	34,647	341.86	121,980		35,794		35,794		172,347			(86,186)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	22,490	336.26	119,880		35,178		35,178		185,638			(84,702)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/14/2021	01/20/2022	2,431	329.35	8,240		2,418		2,418		11,437			(5,822)					
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	01/14/2021	01/13/2023	2,742	513.40	33,670		21,611		21,611		52,387			(12,059)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2021	01/25/2022	35	31,032.43	49,830		15,326		15,326		95,910			(34,504)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2021	01/25/2022	42	30,907.68	17,810		5,478		5,478		27,091			(12,332)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2021	01/25/2022	203	2,461.60	28,750		8,842		8,842		37,647			(19,908)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2021	01/25/2022	203	2,481.35	6,800		2,091		2,091		11,639			(4,709)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/25/2022	6,500	13,296.45	62,400		19,192		19,192		20,820			(43,208)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2021	01/25/2022	231	2,197.34	5,750		1,768		1,768		7,214			(3,982)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	9,867	379.34	123,880		38,100		38,100		42,555			(85,780)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	12,983	384.34	126,000		38,752		38,752		31,227			(87,248)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	12,723	386.65	108,290		33,305		33,305		22,524			(74,985)					
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/25/2022	17,110	276.61	117,500		36,138		36,138		88,379			(81,362)					
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/19/2024	3,276	273.86	54,270		41,629		41,629		52,252			(12,641)					
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/25/2022	1,741	284.37	15,450		4,752		4,752		5,886			(10,698)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	24,193	343.57	87,200		26,819		26,819		104,280			(60,381)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	15,725	338.28	83,200		25,589		25,589		111,542			(57,611)					
RAINBOW	INDEX LIAB.	EX5	Equity/Index	CITI	01/21/2021	01/26/2022	2,700	0.99	69,390		21,527		21,527		95,891			(47,863)					
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	691	3,593.02	67,250		20,863		20,863		111,569			(46,387)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	NS	01/21/2021	01/26/2022	176	31,144.83	124,190		38,528		38,528		172,871			(85,662)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/26/2022	1,304	2,445.88	82,560		25,613		25,613		107,728			(56,947)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	01/21/2021	01/26/2022	6,500	13,404.99	60,450		18,703		18,703		5,712			(41,697)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	254	13,311.15	76,500		23,733		23,733		108,726			(52,767)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	01/21/2021	01/26/2022	1,448	2,141.42	78,027		24,206		24,206		87,115			(53,821)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/26/2022	24,531	343.07	87,480		27,139		27,139		111,866			(60,341)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/26/2022	16,051	337.45	87,980		27,294		27,294		122,433			(60,686)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,726	329.53	13,050		4,049		4,049		17,358			(9,001)					
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/20/2023	2,098	504.36	33,400		21,754		21,754		48,924			(11,646)					
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,853	170.89	9,050		2,808		2,808		3,751			(6,242)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	GS	01/29/2021	02/02/2022	34,022	392.42	172,900		57,021		57,021		26,639			(115,879)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	GS	01/29/2021	02/02/2022	13,609	387.45	94,120		31,040		31,040		21,873			(63,080)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	GS	01/29/2021	02/02/2022	29,835	382.86	267,900		88,352		88,352		85,515			(179,548)					
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	02/02/2022	14,411	276.03	75,036		24,746		24,746		81,681			(50,290)					
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	01/29/2024	3,326	272.51	49,158		38,116		38,116		56,036			(11,042)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	02/02/2022	71,278	340.61	233,000		76,842		76,842		423,451			(156,158)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	02/02/2022	42,522	334.40	221,010		72,888		72,888		418,097			(148,122)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	02/02/2022	6,424	327.21	25,410		8,380		8,380		44,008			(17,030)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	01/29/2021	02/01/2022	43	30,342.41	58,240		19,100		19,100		150,707			(39,140)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	01/29/2021	02/01/2022	50	30,342.41	20,250		6,641		6,641		38,785			(13,609)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	01/29/2021	02/02/2022	217	30,432.35	126,620		41,758		41,758		194,153			(84,862)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/29/2021	02/01/2022	342	2,354.16	12,800		4,198		4,198		22,333			(8,602)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	NS	01/29/2021	02/02/2022	1,325	2,375.22	69,502		22,921		22,921		103,671			(46,581)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	12,900	12,925.38	112,230		37,013		37,013		76,285			(75,217)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	348	13,054.63	94,500		31,165		31,165		144,087			(63,335)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	01/29/2021	02/01/2022	241	2,071.56	35,400		11,610		11,610		38,548			(23,790)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP	01/29/2021	02/02/2022	1,109	2,125.48	32,660														

STATEMENT AS OF SEPTEMBER 30, 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	MS-	02/03/2021	02/08/2022	5,800	13,402.37	64,380		22,266				1,266			(42,114)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/03/2021	02/08/2022	463	2,146.74	14,100		4,876				21,383			(9,224)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	26,810	344.31	73,040		25,261				95,219			(47,779)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	24,982	337.75	113,980		39,420				185,150			(74,560)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	02/03/2021	02/08/2022	21,985	277.82	120,960		41,834				104,678			(79,126)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	02/03/2021	02/02/2024	6,962	274.82	103,816		80,971				108,065			(22,845)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	02/03/2021	02/08/2022	3,136	287.55	22,410		7,750				7,721			(14,660)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	02/03/2021	02/03/2023	15,332	294.15	120,120		80,453				67,233			(39,667)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/04/2021	02/09/2022	2,100	1.01	24,150		8,424				32,539			(15,726)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	02/04/2021	02/09/2022	577	3,620.26	46,830		16,335				73,699			(30,495)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/04/2021	02/09/2022	235	31,024.80	165,710		57,801				249,462			(107,909)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	1,223	2,462.13	50,700		17,684				62,099			(33,016)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/04/2021	02/09/2022	5,700	13,560.89	64,410		22,467				3,931			(41,943)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/04/2021	02/09/2022	398	13,465.96	119,880		41,815				165,246			(78,065)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	02/04/2021	02/09/2022	1,317	2,173.78	63,800		22,254				64,472			(41,546)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	27,052	345.44	72,980		25,456				104,477			(47,524)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	24,620	338.86	110,970		38,707				174,161			(72,263)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	3,951	330.97	14,560		5,079				22,057			(9,481)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/03/2023	4,221	516.98	46,800		31,394				76,926			(15,406)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/10/2023	5,452	388.24	65,100		44,283				33,625			(20,817)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	31,935	385.16	300,120		110,014				78,770			(190,106)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	66,206	394.79	359,550		131,799				44,391			(227,751)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	14,020	387.08	118,800		43,548				27,384			(75,252)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	02/10/2021	02/15/2022	14,580	279.27	80,520		29,516				60,602			(51,004)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	02/10/2021	02/09/2024	1,823	275.71	27,770		21,853				27,483			(5,917)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS-	02/10/2021	02/15/2022	29,623	345.04	96,040		35,205				122,904			(60,835)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS-	02/10/2021	02/15/2022	26,298	338.42	138,330		50,707				196,159			(87,623)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	25	31,940.80	26,560		9,736				51,190			(16,824)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	41	31,594.98	16,900		6,195				32,471			(10,705)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/10/2021	02/15/2022	238	2,579.70	6,240		2,287				9,032			(3,953)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	02/10/2021	02/15/2022	6,000	13,655.27	55,800		20,454				338			(35,346)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	219	2,216.25	39,950		14,644				8,010			(25,306)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	307	2,287.00	8,960		3,284				1,541			(5,676)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/16/2022	17,057	112.320	41,505		79,793				70,815			(70,815)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/10/2023	25,586	280.27	236,880		161,384				185,509			(75,496)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	3,300	0.97	70,290		25,974				90,047			(44,316)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/11/2021	02/16/2022	599	3,682.69	30,360		11,219				47,465			(19,141)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	178	31,147.82	106,400		39,318				144,755			(67,082)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	1,341	2,535.25	58,480		21,610				67,760			(36,870)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/11/2021	02/16/2022	6,100	13,734.35	55,510		20,512				2,341			(34,998)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	277	13,555.80	66,880		24,714				87,589			(42,166)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	1,006	2,287.60	42,550		15,723				32,000			(26,827)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	29,659	344.62	97,020		35,851				128,796			(61,169)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	26,330	338.01	140,070		51,760				203,451			(88,310)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	4,237	329.42	16,660		6,156				21,556			(10,504)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	MS-	02/11/2021	02/10/2023	2,306	531.51	5,720		3,897				27,903			(1,823)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	02/11/2021	02/16/2022	2,920	171.89	4,342		5,261				7,408			(7,408)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/23/2022	23,997	280.26	129,888		50,520				91,830			(79,368)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/16/2024	2,909	276.41	44,240		35,122				42,905			(9,118)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/23/2022	2,432	287.30	18,760		7,297				6,748			(11,463)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	30,819	378.89	299,520		116,499				150,149			(183,021)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/17/2023	14,487	379.64	195,250		134,858				141,845			(60,392)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	40,038	386.09	258,400		100,505				90,834			(157,895)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	10,273	382.29	82,680		32,158				35,558			(50,522)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	25,402	344.24	86,520		33,652				117,582			(52,868)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	32,659	339.61	157,680		61,330				225,973			(96,350)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/17/2021	02/23/2022	32	31,454.														

STATEMENT AS OF SEPTEMBER 30, 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	BNP	02/18/2021	02/24/2022	293	13,692.06	75.600		29,628		29,628		100,646			(45,972)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	1,217	2,225.04	48.060		18,835		18,835		45,407			(29,225)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	02/18/2021	02/24/2022	25,397	343.98	89.880		35,224		35,224		120,995			(54,656)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	02/18/2021	02/24/2022	32,955	339.35	164.590		64,503		64,503		233,620			(100,087)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	02/18/2021	02/17/2023	3,348	523.73	35.040		24,239		24,239		53,800			(10,801)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	2,405	167.65	4,720		1,950		1,950		3,366			(2,870)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	02/18/2021	02/24/2022	206	31,619.31	138.970		54,463		54,463		190,215			(84,507)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/24/2021	03/01/2022	38	31,674.20	57.960		23,648		23,648		88,172			(34,312)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/24/2021	03/01/2022	53	31,706.16	9.433		40,308		40,308		13,687			(13,687)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	02/24/2021	03/01/2022	310	2,564.81	16,000		6,528		6,528		20,622			(9,472)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	03/01/2022	7,400	13,302.19	83,620		34,117		34,117		42,347			(49,503)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/24/2021	03/01/2022	263	2,256.96	9,480		3,868		3,868		3,874			(5,612)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	29,826	378.48	281,370		114,801		114,801		154,694			(166,569)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	40,647	387.96	218,680		89,223		89,223		77,685			(129,457)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/24/2021	03/01/2022	11,086	381.89	86,520		35,301		35,301		41,391			(51,219)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	03/01/2022	17,063	338.36	76,160		31,074		31,074		132,738			(45,086)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	03/01/2022	37,173	335.08	208,620		85,118		85,118		366,734			(123,502)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	03/01/2022	25,529	279.13	140,700		57,406		57,406		113,616			(83,294)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	02/24/2023	5,195	302.28	27,450		19,247		19,247		13,563			(8,203)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	02/24/2021	02/23/2024	5,835	275.84	87,840		70,348		70,348		88,307			(17,492)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	02/24/2023	17,731	276.08	153,860		108,046		108,046		176,922			(45,814)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	03/02/2022	2,400	0.99	48,000		48,000		48,000		63,190			(28,274)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	841	3,670.53	70,990		29,174		29,174		111,330			(41,816)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	02/25/2021	03/02/2022	188	31,339.20	109,622		143,828		143,828		143,828			(64,571)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	02/25/2021	03/02/2022	1,521	2,506.18	75,278		30,937		30,937		91,191			(44,341)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/25/2021	03/02/2022	7,500	12,828.31	86,250		110,602		110,602		50,804			(50,804)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	366	13,007.90	92,308		37,935		37,935		136,846			(54,373)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	02/25/2021	03/02/2022	1,318	2,222.17	58,522		24,051		24,051		55,843			(34,471)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	16,834	336.84	75,900		31,192		31,192		146,985			(44,708)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	37,341	333.57	211,060		86,738		86,738		408,287			(124,322)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	2,755	327.69	11,970		4,919		4,919		21,011			(7,051)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	02/24/2023	3,201	499.47	46,050		32,338		32,338		85,458			(13,712)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	02/25/2021	03/02/2022	3,015	168.14	7,000		2,877		2,877		4,905			(4,123)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	38	30,894.84	59,520		25,467		25,467		121,211			(34,053)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	54	30,832.30	26,350		11,274		11,274		43,204			(15,078)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	359	2,487.77	57,690		24,684		24,684		64,581			(33,006)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	518	2,465.20	17,940		7,676		7,676		25,814			(10,264)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/03/2021	03/08/2022	6,500	12,683.33	59,150		25,308		25,308		35,445			(33,842)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	408	2,172.46	11,880		5,083		5,083		13,803			(6,797)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/03/2023	9,437	370.50	124,600		88,613		88,613		136,085			(35,987)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	39,636	366.27	407,190		174,223		174,223		470,186			(232,967)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	68,487	379.40	368,300		157,583		157,583		348,138			(210,717)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	21,571	371.24	188,800		80,781		80,781		210,098			(108,019)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	03/03/2021	03/08/2022	17,700	272.26	126,720		54,219		54,219		153,859			(72,501)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	03/03/2021	03/01/2024	6,269	269.01	106,250		85,801		85,801		121,289			(20,449)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	03/03/2021	03/03/2023	4,878	297.05	33,320		23,696		23,696		18,591			(9,624)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	03/03/2021	03/08/2022	3,833	287.29	27,830		11,908		11,908		11,413			(15,922)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	23,976	337.03	92,820		39,715		39,715		209,179			(53,105)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	30,738	331.50	179,000		76,588		76,588		386,017			(102,412)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/09/2022	22,509	275.16	138,880		59,793		59,793		192,585			(79,087)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/03/2023	35,216	277.09	272,570		194,106		194,106		325,326			(78,464)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/04/2021	03/09/2022	2,500	1.00	52,000		22,388		22,388		71,557			(29,612)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	03/04/2021	03/09/2022	648	3,693.73	58,320		25,109		25,109		90,904			(33,211)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	191	31,202.45	124,490		53,598		53,598		174,302			(70,892)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	03/04/2021	03/09/2022	1,264	2,490.09	60,047													

STATEMENT AS OF SEPTEMBER 30, 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	03/10/2021	03/15/2022	387	2,557.16	12.130		5.417				17.297			(6.713)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	6,000	12,752.07	75.600		33.762				80.132			(41.838)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	263	2,274.25	38.280		17.095				3.967			(21.858)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	394	2,267.39	13.590		6.069				5.321			(7.521)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	26,192	274.87	154.780		69.122				184.847			(85.658)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/08/2024	4,427	269.45	73.680		59.963				84.654			(13.717)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/10/2023	5,580	291.59	45.600		32.861				30.485			(12.739)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021	03/15/2022	18,848	342.42	64.480		28.796				113.334			(35.684)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021	03/15/2022	30,401	336.50	162.000		72.346				303.718			(89.654)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/11/2021	03/16/2022	18,347	281.31	84.660		38.034				84.444			(46.626)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/11/2021	03/10/2023	36,693	279.92	282.540		203.879				286.688			(78.661)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/11/2021	03/16/2022	3,000	1.00	71.700		32.212				85.818			(39.488)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	910	3,811.02	60.200		27.045				82.509			(33.155)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	271	32,225.70	187.088		84.050				220.538			(103.038)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	1,526	2,610.63	77.480		34.808				86.614			(42.672)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/11/2021	03/16/2022	5,900	13,052.90	34.930		34.930				77.712			(41.917)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	03/11/2021	03/16/2022	506	12,961.52	143.418		64.431				207.096			(78.987)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	1,753	2,301.12	84.952		38.165				58.827			(46.787)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	18,845	342.16	65.100		29.246				113.642			(35.854)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	30,699	336.56	161.600		72.600				281.547			(89.001)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	2,128	329.33	7.070		3.176				11.557			(3.894)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/10/2023	2,744	522.02	27.300		19.699				47.266			(7.601)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/11/2021	03/16/2022	4,334	160.87	11.270		5.063				10.194			(6.207)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/17/2023	14,800	369.02	207.350		151.381				235.100			(55.969)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	24,756	371.25	225.400		104.878				243.813			(120.522)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	45,206	378.69	265.440		123.508				251.731			(141.932)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/22/2022	32,559	374.23	250.470		116.543				259.211			(133.927)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	48	33,015.37	65.120		30.300				61.684			(34.820)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	61	32,949.33	33.400		15.541				42.986			(17.859)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	22,752	279.58	106.640		69.619				104.426			(57.021)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/15/2024	4,771	274.68	70.330		57.680				76.284			(12.650)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	4,515	287.04	35.490		16.513				14.813			(18.977)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/17/2023	2,779	281.00	40.480		29.553				27.668			(10.927)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	225	2,658.81	33.540		15.606				9.950			(17.934)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	300	2,733.40	13.120		6.105				3.087			(7.015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/22/2022	6,600	13,202.38	75.240		35.009				65.172			(40.231)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	342	2,343.40	11.360		5.286				852			(6.074)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	27,858	343.78	94.760		44.091				150.080			(50.669)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2021	03/22/2022	27,858	339.16	135.240		62.927				215.316			(72.313)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/18/2021	03/23/2022	24,113	273.87	174.870		81.834				232.958			(93.036)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/18/2021	03/17/2023	41,748	273.87	406.000		296.808				478.669			(109.192)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	2,300	0.97	34.500		16.145				40.871			(18.355)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/18/2021	03/23/2022	724	3,828.86	59.920		28.041				81.186			(31.879)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	243	32,632.26	151.200		70.757				169.343			(80.443)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	1,263	2,602.68	63.030		29.496				62.600			(33.534)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/18/2021	03/23/2022	6,700	12,789.14	73.030		34.176				52.992			(38.854)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	344	12,980.97	69.520		32.533				107.024			(36.987)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021	03/23/2022	1,191	2,290.26	42.120		19.711				33.777			(22.409)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	27,886	343.43	95.680		44.775				155.132			(50.905)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	27,583	339.14	130.130		60.897				213.899			(69.233)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	03/18/2021	03/23/2022	5,153	329.58	19.890		9.308				31.313			(10.582)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	03/18/2021	03/17/2023	2,938	522.41	31.220		22.823				50.706			(8.397)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/24/2023	17,802	370.00	231.660		171.317				273.069			(60.343)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	28,052	369.63	265.200		128.731				310.890			(136.469)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	43,696	377.04	267.300		129.751				284.437			(137.549)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/30/2022	37,492	371.11	326.650		158.560				377.061			(168.090)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/																	

STATEMENT AS OF SEPTEMBER 30, 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)	
FIDMFDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2021	03/31/2022	26,358	278.06		146,000			71,259		175,041							(74,741)	
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2021	03/24/2023	40,800	278.34		323,180			239,319		364,871								(83,861)
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2021	03/31/2022	3,900	1.00		78,300			38,260		97,546								(40,130)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/25/2021	03/31/2022	835	3,840.23		64,640			31,549		91,434								(33,091)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/25/2021	03/31/2022	27,714	345.23		97,520			47,597		136,157								(49,923)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/25/2021	03/31/2022	31,028	339.92		162,740			79,430		231,298								(83,310)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	03/25/2021	03/31/2022	1,807	333.28		8,808			4,299		12,416								(4,509)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	03/25/2021	03/24/2023	1,873	510.29		21,420			15,862		41,810								(5,558)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	03/25/2021	03/31/2022	4,327	161.29		7,840			3,627		7,736								(4,013)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	03/25/2021	03/31/2022	221	32,619.48		139,824			68,245		162,286								(71,579)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/25/2021	03/31/2022	1,208	2,597.83		60,140			29,353		63,983								(30,787)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/25/2021	03/31/2022	8,100	12,780.51		93,150			45,465		124,452								(47,685)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/25/2021	03/31/2022	368	12,844.41		88,830			43,356		133,151								(45,474)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	03/25/2021	03/31/2022	1,512	2,207.13		70,389			34,355		70,700								(36,034)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/31/2021	03/31/2023	7,576	369.23		97,720			73,189		120,328								(24,531)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	15,692	369.23		142,689			71,729		180,010								(70,951)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	22,456	379.58		109,560			55,079		121,295								(54,481)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/31/2021	04/05/2022	19,480	369.97		169,920			85,423		213,282								(84,497)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/31/2021	04/05/2022	25,401	278.15		123,510			62,092		140,169								(61,418)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/31/2021	03/28/2024	7,363	274.62		105,600			87,919		118,827								(17,681)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/31/2021	04/05/2022	2,463	287.12		19,110			9,607		8,522								(9,503)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	27,543	348.05		93,840			47,176		78,558								(46,664)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	34,728	343.37		165,880			83,392		169,345								(82,488)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	45	32,981.55		54,900			27,600		62,639								(27,300)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	52	33,245.40		24,820			12,478		31,459								(12,342)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	192	2,593.58		27,600			13,875		18,635								(13,725)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	422	2,674.47		14,520			7,300		11,697								(7,220)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/31/2021	04/05/2022	6,200	13,091.44		62,000			31,169		32,108								(30,831)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	225	2,231.62		27,050			13,599		9,027								(13,451)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	495	2,216.07		16,940			8,516		14,463								(8,424)
FIDMFDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	13,700	276.54		88,920			44,948		106,637								(43,972)
FIDMFDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	03/31/2023	30,644	276.54		275,400			206,555		299,374								(68,845)
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	3,300	1.00		62,040			31,360		70,551								(30,680)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	836	3,934.12		68,640			34,697		85,623								(33,943)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	03/31/2023	7,540	371.00		97,440			73,082		111,592								(24,359)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	15,887	370.63		148,090			74,858		167,186								(73,232)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	22,349	381.40		108,730			54,962		103,885								(53,768)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	19,387	371.74		169,920			85,892		189,607								(84,028)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/01/2021	04/06/2022	223	33,086.90		145,780			73,690		154,277								(72,090)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2021	04/06/2022	6,200	13,329.51		58,900			29,773		33,691								(29,127)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/01/2021	04/06/2022	450	13,289.52		111,060			56,139		151,969								(54,921)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/01/2021	04/06/2022	1,287	2,247.14		63,800			32,250		55,776								(31,550)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	27,490	348.72		92,000			46,505		102,752								(45,495)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	34,661	344.03		165,880			83,850		192,515								(82,030)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	6,275	334.66		24,150			12,208		28,327								(11,942)
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	03/31/2023	1,849	521.30		27,000			20,251		33,333								(6,749)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/01/2021	04/06/2022	1,737	2,642.41		88,780			44,877		82,049								(43,903)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/06/2023	3,751	373.21		49,140			37,268		51,302								(11,872)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	12,593	372.09		121,260			63,305		120,551								(57,955)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	24,651	382.54		126,960			66,281		104,944								(60,679)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	21,972	375.44		175,480			91,612		166,166								(83,868)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	18	33,947.95		16,080			8,395		11,835								(7,685)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	66	33,446.26		31,900			16,654		39,886								(15,246)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	453	2,655.86		16,320			8,520		13,670								(7,800)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	7,700	13,616.70		49,445			24,445		98,295								(45,265)

STATEMENT AS OF SEPTEMBER 30, 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%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	21,645	376.47	171,720		90,123				154,824			(81,597)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	266	33,436.56	175,330		92,018				178,459			(83,312)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	1,655	2,623.33	87,560		45,954				81,286			(41,606)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/08/2021	04/13/2022	7,700	13,758.50	94,710		49,706				83,138			(45,004)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/08/2021	04/13/2022	422	13,455.81	120,176		63,071				150,783			(57,105)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	1,828	2,213.44	78,720		41,314				72,973			(37,406)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	24,102	350.18	82,620		43,361				81,587			(39,259)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	39,277	343.13	224,400		117,771				239,339			(106,629)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	3,273	335.73	12,540		6,581				14,853			(5,959)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	04/08/2021	04/06/2023	5,102	534.59	60,500		45,948				69,914			(14,552)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	4,863	162.04	9,680		5,080				9,882			(4,600)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/14/2023	4,815	372.32	65,520		50,352				68,118			(15,168)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	9,898	372.70	95,090		51,482				92,887			(43,608)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	19,528	381.29	113,150		61,260				95,941			(51,890)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	26,751	375.31	223,000		120,733				209,477			(102,267)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	30	33,629.69	37,000		30,032				26,730			(16,968)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	80	33,697.15	39,420		21,342				42,070			(18,078)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	187	2,667.18	25,700		13,914				9,832			(11,786)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	485	2,669.86	19,630		10,628				14,576			(9,002)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	10,000	13,803.91	122,000		66,051				107,454			(55,949)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	222	2,236.47	27,600		14,943				9,301			(12,657)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	534	2,243.22	15,600		8,446				11,323			(7,154)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/14/2021	04/19/2022	37,991	351.07	128,000		69,299				122,198			(58,701)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/14/2021	04/19/2022	35,617	344.67	196,800		106,548				196,298			(90,252)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	15,674	280.37	80,410		43,534				73,075			(36,876)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/12/2024	4,010	274.61	63,690		53,865				65,292			(9,825)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/14/2023	1,741	292.66	14,800		11,374				9,383			(3,426)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	2,785	285.77	22,640		12,257				11,626			(10,383)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/15/2021	04/19/2022	11,045	279.55	79,050		42,918				65,702			(36,132)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/15/2021	04/14/2023	5,344	280.95	49,050		37,747				39,782			(11,303)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	3,900	0.99	99,060		53,782				106,108			(45,278)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/15/2021	04/19/2022	1,077	3,977.45	82,130		44,590				99,339			(37,540)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/14/2023	4,514	375.47	62,050		47,752				56,481			(14,298)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	9,825	375.84	93,240		50,622				73,382			(42,619)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	19,384	384.50	110,230		59,846				71,209			(50,384)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	26,288	378.10	219,780		119,323				165,637			(100,457)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	314	33,865.81	234,330		127,222				212,052			(107,108)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/19/2022	1,704	2,689.47	92,000		49,949				72,983			(42,051)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	10,100	14,026.19	126,250		68,544				62,603			(57,706)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	613	13,899.95	159,100		86,378				196,251			(72,722)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	1,949	2,248.03	92,400		50,166				81,208			(42,234)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	38,101	353.13	130,290		70,737				101,330			(59,553)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	35,148	346.35	197,540		107,248				169,341			(90,292)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	6,203	337.89	27,090		14,708				26,637			(12,382)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/14/2023	5,446	531.49	80,190		61,712				80,881			(18,478)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	3,024	162.20	6,000		3,258				5,193			(2,742)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/21/2023	6,891	376.16	95,160		74,059				84,215			(21,101)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	9,012	377.29	82,280		46,138				61,462			(36,142)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	19,613	386.72	101,380		56,846				60,452			(44,532)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	14,312	380.68	107,460		60,257				74,901			(47,203)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022	17,305	285.14	79,200		44,411				50,468			(34,789)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/19/2024	5,408	280.43	79,200		67,497				71,422			(11,703)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/21/2023	2,755	294.47	25,280		13,674				13,463			(5,606)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	21	34,069.03	24,850		13,934				13,155			(10,916)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	50	34,410.40	22,610		16,532				16,532			(9,932)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	332	2,703.45	13,860		7,772				7,446			(6,088)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022																

STATEMENT AS OF SEPTEMBER 30, 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	BNP	04/22/2021	04/27/2022	234	33,680.63			143,780		81,020		136,838			(62,760)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	1,518	2,678.76			82,410		46,438		70,496			(35,972)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	04/22/2021	04/27/2022	6,600	13,762.36			67,320		37,935		66,529			(29,385)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	392	13,666.02			111,780		62,988		142,288			(48,792)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	1,254	2,203.59			45,080		25,403		42,785			(19,677)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	23,255	354.31			82,160		46,297		57,773			(35,863)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	40,623	347.18			235,980		132,975		188,409			(103,009)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	4,416	336.35			25,800		14,538		21,307			(11,262)					
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	04/22/2021	04/21/2023	1,204	537.31			17,460		13,607		15,947			(3,853)					
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	4,191	163.69			9,730		5,483		7,718			(4,247)					
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/28/2021	04/28/2023	8,241	375.79			108,190		85,256		101,797			(22,934)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	04/28/2021	05/03/2022	12,760	376.17			115,200		66,825		96,706			(48,375)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	04/28/2021	05/03/2022	15,418	386.33			75,400		43,738		51,177			(31,662)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	04/28/2021	05/03/2022	23,393	380.31			167,200		96,989		129,882			(70,211)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	04/28/2021	05/03/2022	30	33,718.91			37,000		21,463		26,342			(15,537)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	04/28/2021	05/03/2022	56	33,786.55			28,120		16,312		28,933			(11,808)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	04/28/2021	05/03/2022	217	2,731.23			31,680		18,377		5,138			(13,303)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	04/28/2021	05/03/2022	362	18,900			2,750.56		18,963		5,269			(7,937)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	04/28/2021	05/03/2022	6,000	13,901.62			68,400		39,677		38,069			(28,723)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	04/28/2021	05/03/2022	564	2,301.85			19,370		11,236		7,338			(8,134)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	SG	04/28/2021	05/03/2022	15,350	353.33			53,560		31,069		43,109			(22,491)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	SG	04/28/2021	05/03/2022	30,109	345.53			179,520		104,136		162,170			(75,384)					
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/28/2021	05/03/2022	15,854	284.19			78,760		45,687		52,771			(33,073)					
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	04/28/2021	04/26/2024	5,765	280.02			85,920		73,783		77,681			(12,137)					
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	04/28/2021	04/28/2023	3,081	294.73			30,330		23,901		14,987			(6,429)					
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/28/2021	05/03/2022	1,712	286.55			18,000		10,441		6,925			(7,559)					
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/29/2021	05/04/2022	369	279.05			1,440		839		833			(601)					
SPWAESE - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/29/2021	04/28/2023	369	270.64			3,950		3,117		3,367			(833)					
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/29/2021	05/04/2022	17,469	279.94			127,890		74,540		101,730			(53,350)					
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/29/2021	04/28/2023	21,390	280.22			215,400		169,977		170,456			(45,423)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	12,492	376.24			111,860		65,197		94,851			(46,663)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	15,681	386.40			76,110		46,360		52,300			(31,750)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	23,389	380.38			165,440		96,425		130,410			(69,015)					
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	04/28/2023	8,239	375.86			109,120		86,109		98,528			(23,011)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	04/29/2021	05/04/2022	191	34,298.78			124,800		72,739		110,754			(52,061)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	04/29/2021	05/04/2022	1,195	2,789.94			63,030		36,736		42,435			(26,294)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	04/29/2021	05/04/2022	6,000	13,970.21			69,000		40,216		32,392			(28,784)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	04/29/2021	05/04/2022	336	14,137.85			82,532		48,103		101,482			(34,429)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	04/29/2021	05/04/2022	1,438	2,302.34			60,093		35,025		46,856			(25,068)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	15,001	354.94			50,490		29,428		36,499			(21,062)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	30,295	346.78			184,370		107,458		148,595			(76,912)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	2,353	339.64			9,200		5,362		7,421			(3,838)					
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	WF	04/29/2021	04/28/2023	3,406	544.99			42,500		33,538		38,555			(8,962)					
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP	04/30/2021	05/04/2022	3,500	0.99			61,950		36,208		64,137			(25,742)					
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	04/30/2021	05/04/2022	906	3,974.74			68,040		39,767		79,978			(28,273)					
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/05/2023	6,365	376.66			82,800		66,038		76,227			(16,762)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	11,935	377.04			107,100		64,150		86,480			(42,950)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	16,974	386.46			86,400		51,751		57,383			(34,649)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	25,461	380.43			188,160		112,703		143,171			(75,458)					
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/05/2021	05/10/2022	21,364	282.79			105,433		63,151		84,060			(42,282)					
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	05/05/2021	05/03/2024	4,707	280.03			66,625		57,637		63,704			(8,988)					
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/05/2021	05/05/2023	4,437	304.10			29,614		23,619		12,024			(5,995)					
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/05/2021	05/10/2022	1,707	292.97			12,895		7,724		3,723			(5,171)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	21,096	357.00			66,960		40,107		43,723			(26,853)					
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	39,847	348.81			233,920		140,111		169,848			(93,809)					
DOW INDUSTRIAL	INDEX LIAB.	EX5</																					

STATEMENT AS OF SEPTEMBER 30, 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%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	25,339	382.26			189,120		113,783		123,644			(75,337)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/06/2021	05/05/2023	366	272.60			4,040		3,226		3,000			(814)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/06/2021	05/11/2022	174	34,341.23			127,200		76,529		103,578			(50,671)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/06/2021	05/11/2022	1,460	2,728.47			102,000		61,368		74,947			(40,632)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	6,100	13,613.73			56,120		33,764		47,595			(22,356)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/06/2021	05/11/2022	353	13,559.27			110,064		66,219		143,569			(43,845)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/06/2021	05/11/2022	1,472	2,241.42			69,927		42,071		63,572			(27,656)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	21,020	358.28			86,960		40,286		38,733			(26,674)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	39,412	350.06			225,450		135,641		152,199			(89,809)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	1,752	341.50			8,816		5,304		6,277			(3,512)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	05/06/2021	05/11/2022	3,528	168.69			6,360		3,826		4,033			(2,534)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/12/2023	7,720	372.62			110,780		89,400		109,980			(21,380)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	15,174	374.13			148,200		91,541		136,056			(56,659)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	22,362	380.14			155,400		95,988		131,172			(59,412)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	36	33,789.18			47,040		29,056		32,030			(17,984)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	86	33,957.12			34,510		21,316		36,909			(13,194)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	17,304	384.64			90,350		55,808		70,672			(34,542)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/12/2021	05/17/2022	228	2,644.67			30,420		18,790		16,108			(11,630)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/12/2021	05/17/2022	456	2,657.81			17,280		10,674		14,240			(6,606)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/17/2022	8,000	13,001.63			85,600		52,874		111,495			(32,726)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS	05/12/2021	05/17/2022	609	2,152.22			17,810		11,001		19,737			(6,809)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/17/2022	22,641	280.68			108,376		66,942		111,194			(41,434)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/10/2024	9,495	274.11			150,332		130,998		159,780			(19,334)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/12/2023	9,149	301.01			78,840		63,624		30,849			(15,216)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	26,816	353.60			96,460		59,582		46,832			(36,878)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	31,826	348.51			165,240		102,066		63,174			(63,174)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2021	05/18/2022	23,627	278.50			175,560		108,910		160,179			(66,650)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2021	05/12/2023	21,837	277.94			231,190		186,822		199,579			(44,368)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	3,500	0.99			68,950		42,774		76,498			(26,176)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	NL	05/13/2021	05/18/2022	708	3,952.45			56,560		35,088		64,503			(21,472)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/12/2023	7,693	374.68			108,750		87,880		97,611			(20,870)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	15,121	376.19			141,360		87,694		117,831			(53,666)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	22,550	382.22			149,600		92,806		112,301			(56,794)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	367	277.34			1,840		1,141		1,078			(699)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	2,572	270.53			21,070		13,071		15,119			(7,999)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/12/2023	4,409	270.53			50,640		40,922		41,003			(9,718)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	17,244	386.74			85,800		53,227		58,544			(32,573)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	197	34,089.49			115,240		71,490		104,686			(43,750)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	1,457	2,684.42			83,460		51,775		70,731			(31,689)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	7,900	13,109.15			84,530		52,439		128,445			(32,091)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	404	13,161.58			105,470		65,429		147,857			(40,041)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	1,474	2,183.97			59,200		36,725		62,451			(22,475)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	26,637	356.66			86,450		53,630		59,646			(32,820)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	31,320	351.53			148,730		92,266		110,107			(56,464)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	2,634	342.65			10,431		6,471		7,867			(3,960)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/12/2023	2,386	551.62			28,440		22,982		23,907			(5,458)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/19/2023	8,981	379.72			111,520		91,051		95,478			(20,470)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,339	379.34			177,100		112,707		129,133			(64,393)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	14,264	387.67			75,600		48,112		46,117			(27,488)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,603	382.75			148,200		94,315		100,865			(53,885)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	21	34,540.06			20,860		13,275		11,506			(7,585)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	44	33,997.72			29,250		18,615		22,991			(10,635)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	374	2,731.59			16,200		10,310		7,752			(5,890)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	6,600	13,237.91			77,880		49,563		146,896			(28,317)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	228	2,213.38			16,546		15,022		15,022			(9,454)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	365	2,266.03			10,480		6,669		8,241			(3,811)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/19/2021	05/24/202																

STATEMENT AS OF SEPTEMBER 30, 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%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	20,526	384.57		145,080		92,717			86,959			(52,363)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/25/2022	1,097	279.33		5,520		3,528			2,629			(1,992)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/19/2023	1,462	277.42		13,400		10,955			9,071			(2,445)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	129	34,254.57		93,720		59,894			82,675			(33,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	1,192	2,713.04		70,400		44,991			56,798			(25,409)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/20/2021	05/25/2022	6,700	13,494.09		80,400		51,382			111,248			(29,018)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	341	13,332.16		94,300		60,265			122,220			(34,039)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	1,087	2,223.21		53,280		34,050			52,486			(19,230)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	20,164	355.53		76,590		48,947			51,842			(27,643)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	30,100	350.74		161,710		103,345			116,120			(58,365)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	3,799	342.19		19,500		12,462			14,259			(7,038)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	05/26/2023	9,425	380.41		130,320		107,631			97,911			(22,689)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	11,520	382.32		103,400		67,836			59,465			(35,564)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	10,996	390.34		61,320		40,229			28,732			(21,091)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	23,040	386.14		166,320		109,115			87,278			(57,205)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/26/2021	06/01/2022	23	34,254.40		28,640		15,789			15,850			(9,851)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/26/2021	06/01/2022	76	34,288.72		41,080		26,951			31,656			(14,129)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/26/2021	06/01/2022	185	2,765.59		17,350		11,383			3,817			(5,967)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/26/2021	06/01/2022	295	2,703.29		15,120		9,920			8,620			(5,200)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/26/2021	06/01/2022	4,400	13,702.74		47,960		31,464			61,710			(16,496)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/26/2021	06/01/2022	356	2,244.77		12,720		8,345			9,594			(4,375)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	06/01/2022	19,422	283.03		108,000		70,854			80,168			(37,146)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	05/24/2024	3,956	280.53		58,520		51,731			53,299			(6,789)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	05/26/2023	4,799	299.86		36,680		30,294			17,871			(6,386)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	05/26/2021	06/01/2022	30,737	355.27		114,450		75,085			83,232			(39,365)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	05/26/2021	06/01/2022	27,809	347.75		172,900		113,432			138,174			(59,468)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/27/2021	06/02/2022	20,242	280.18		157,320		103,630			119,959			(53,690)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/27/2021	05/26/2023	31,961	281.02		327,600		270,928			240,651			(56,672)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	3,000	0.99		83,100		54,740			82,572			(28,360)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	NL	05/27/2021	06/02/2022	569	4,002.85		57,362		37,785			57,353			(19,577)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	05/26/2023	9,439	379.88		130,680		108,074			100,402			(22,606)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	11,798	381.40		108,450		71,438			65,569			(37,012)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	11,274	389.79		63,640		41,921			31,178			(21,719)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	22,810	385.60		165,300		108,886			90,867			(56,414)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	06/02/2022	4,017	279.58		20,240		13,332			9,635			(6,908)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	06/02/2022	730	276.02		4,760		3,136			2,597			(1,629)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	05/26/2023	4,382	272.73		50,760		41,979			36,400			(8,781)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	174	34,326.78		126,000		82,999			106,017			(43,001)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	917	2,701.37		54,750		36,065			42,607			(18,688)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/27/2021	06/02/2022	4,300	13,657.85		47,730		31,441			50,177			(16,289)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	227	13,917.34		67,301		44,332			90,115			(22,969)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	924	2,236.70		47,880		31,539			41,806			(16,341)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	30,760	355.00		110,250		72,624			85,648			(37,626)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	27,831	347.83		166,250		109,512			137,895			(56,738)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	2,051	340.32		10,710		7,055			8,982			(3,655)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	05/27/2021	05/26/2023	1,792	554.37		19,350		16,003			17,362			(3,347)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	2,814	175.75		5,850		3,854			2,354			(1,996)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	40	34,507.88		49,980		33,825			23,462			(16,155)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	67	34,542.46		33,350		22,570			22,458			(10,780)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	368	2,720.38		14,600		9,881			8,286			(4,719)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	06/03/2021	06/08/2022	6,000	13,529.68		57,600		38,982			24,259			(18,618)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	263	2,297.48		9,180		6,213			4,902			(2,967)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/02/2023	8,419	379.69		112,000		93,700			90,828			(18,300)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	6,841	380.07		62,660		42,406			42,618			(20,254)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	11,050	387.67		65,100		40,058			37,792			(21,042)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	30,257	382.35		244,950		165,775			159,180			(79,175)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2021	06/08/2022	16,086	283.66														

STATEMENT AS OF SEPTEMBER 30, 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%	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	10,982	390.47	63,420	43,041	29,168				29,168							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	30,070	385.50	232,300	157,652	123,206				123,206							
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/08/2022	2,544	282.83	11,060	7,506	4,259				4,259							
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/08/2022	727	275.40	5,440	3,692	2,811				2,811							
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/02/2023	1,454	276.68	15,680	13,136	10,209				10,209							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	193	34,582.60	140,499	95,351	112,436				112,436							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	1,429	2,731.39	79,248	53,782	60,765				60,765							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	5,900	13,770.77	58,410	39,640	31,905				31,905							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	334	13,701.91	102,350	69,461	126,785				126,785							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	1,487	2,281.83	67,694	45,941	55,682				55,682							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	17,206	356.27	65,490	44,445	44,352				44,352							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	25,663	350.10	150,480	102,124	109,519				109,519							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	1,458	341.19	5,750	3,902	4,416				4,416							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	06/04/2021	06/02/2023	2,373	553.84	28,229	24,229	23,592				23,592							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/09/2021	06/09/2023	8,347	381.44	118,080	99,801	83,965				83,965							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	11,738	383.74	106,200	73,633	56,442				56,442							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	10,434	391.41	60,400	41,878	26,318				26,318							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	19,564	388.73	132,750	92,042	62,578				62,578							
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/09/2021	06/14/2022	22,028	287.65	114,080	79,097	60,703				60,703							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/09/2021	06/07/2024	8,527	282.30	134,880	120,967	108,516				108,516							
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/09/2021	06/09/2023	5,422	305.42	38,080	32,185	14,488				14,488							
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/09/2021	06/14/2022	2,711	295.10	20,640	14,311	5,584				5,584							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	06/09/2021	06/14/2022	32,782	355.31	119,840	83,091	94,252				94,252							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	06/09/2021	06/14/2022	25,757	348.82	152,248	105,555	123,476				123,476							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	20	34,584.92	22,610	15,677	11,476				11,476							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	44	34,516.03	23,100	16,016	16,506				16,506							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	183	2,718.70	22,750	15,774	8,163				8,163							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	293	2,732.37	10,400	7,211	5,408				5,408							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/09/2021	06/14/2022	6,200	13,814.94	78,120	54,164	69,941				69,941							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	215	2,299.20	27,250	18,894	7,005				7,005							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/09/2021	06/14/2022	344	2,322.47	12,960	8,986	5,235				5,235							
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/10/2021	06/15/2022	38,243	283.30	306,290	213,211	168,947				168,947							
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/10/2021	06/09/2023	39,647	283.02	439,570	372,043	263,844				263,844							
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	06/10/2021	06/15/2022	2,300	0.99	47,610	33,142	44,478				44,478							
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	06/10/2021	06/15/2022	439	4,063.30	42,300	29,445	38,588				38,588							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/09/2023	8,333	381.69	120,000	101,566	82,892				82,892							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	11,719	384.38	106,650	74,240	53,843				53,843							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	10,156	392.06	58,500	40,722	24,318				24,318							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	19,531	388.99	135,750	94,497	61,441				61,441							
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/10/2021	06/15/2022	1,812	280.67	8,950	6,230	4,438				4,438							
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/10/2021	06/15/2022	1,087	273.77	8,940	6,223	5,359				5,359							
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/10/2021	06/09/2023	1,812	274.04	20,300	17,182	14,128				14,128							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/10/2021	06/15/2022	133	34,466.24	105,340	73,328	89,734				89,734							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/10/2021	06/15/2022	659	2,722.52	45,720	31,826	34,464				34,464							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	6,300	13,960.35	80,640	56,134	73,050				73,050							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	301	13,750.94	87,486	60,900	103,772				103,772							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	06/10/2021	06/15/2022	909	2,318.34	41,790	29,090	32,052				32,052							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	32,381	356.50	123,210	85,768	84,559				84,559							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	25,671	349.99	151,360	105,363	113,112				113,112							
SP500 LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	1,750	342.11	8,460	5,889	5,364				5,364							
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/09/2023	1,385	538.87	22,820	19,314	19,266				19,266							
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	06/10/2021	06/15/2022	3,938	177.20	7,210	5,019	2,836				2,836							
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/16/2023	6,834	381.61	86,060	73,578	68,756				68,756							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	12,090	380.85	109,020	77,697	73,533				73,533							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	11,039	388.84	62,160	44,301	35,953				35,953							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	31,014	383.13	246,620	175,762	159,477				159,477							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/16/2021	06/21/2022																

STATEMENT AS OF SEPTEMBER 30, 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	CITI	06/17/2021	06/22/2022	3,000	0.99	64,200	45,932	64,200	45,932			60,063							
DJ EURO STOXX 50	INDEX LIAB.	EX5.	Equity/ Index	BARCLAYS-	06/17/2021	06/22/2022	794	4,141.50	60,060	42,970	60,060	42,970			49,193							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/17/2021	06/22/2022	192	33,857.27	110,500	79,057	110,500	79,057			105,160							
S&P 400 MIDCAP	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/17/2021	06/22/2022	1,540	2,687.00	66,420	47,520	66,420	47,520			58,473							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/17/2021	06/22/2022	5,900	14,163.81	59,000	42,211	59,000	42,211			60,798							
S&P MARC 5% - 2YR	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/17/2021	06/16/2023	7,096	379.40	87,750	75,128	87,750	75,128			67,560							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/17/2021	06/22/2022	11,827	378.65	103,950	74,371	103,950	74,371			75,337							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/17/2021	06/22/2022	10,776	386.58	59,450	42,533	59,450	42,533			35,793							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/17/2021	06/22/2022	31,014	390.92	240,720	172,223	240,720	172,223			166,145							
SPWAESE - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/17/2021	06/22/2022	1,475	278.05	4,264	5,960	4,264	5,960			4,903							
SPWAESE - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/17/2021	06/22/2022	737	270.99	5,220	3,735	5,220	3,735			4,708							
SPWAESE - 2YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/17/2021	06/16/2023	737	270.18	7,800	6,678	7,800	6,678			7,193							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/17/2021	06/22/2022	325	13,979.68	85,146	60,918	85,146	60,918			97,652							
RUSSELL 2000	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/17/2021	06/22/2022	1,355	2,308.04	51,460	36,817	51,460	36,817			42,037							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/17/2021	06/22/2022	24,329	355.45	87,980	62,945	87,980	62,945			71,584							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/17/2021	06/22/2022	26,967	348.96	156,400	111,896	156,400	111,896			131,123							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/17/2021	06/22/2022	1,466	340.76	8,150	5,831	8,150	5,831			6,891							
SP500 LV8	INDEX LIAB.	EX5.	Equity/ Index	SG-	06/17/2021	06/16/2023	997	562.60	9,500	8,133	9,500	8,133			8,374							
S&P MARC 5% - 2YR	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/23/2021	06/23/2023	6,863	379.57	86,840	75,092	86,840	75,092			75,897							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/23/2021	06/28/2022	9,503	379.19	84,960	62,193	84,960	62,193			65,879							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/23/2021	06/28/2022	8,447	386.39	49,280	36,074	49,280	36,074			34,434							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/23/2021	06/28/2022	19,007	381.08	152,640	111,736	152,640	111,736			115,482							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/23/2021	06/28/2022	15	33,569.37	19,600	14,348	19,600	14,348			18,263							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/23/2021	06/28/2022	50	33,738.74	31,450	23,022	31,450	23,022			28,014							
S&P 400 MIDCAP	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/23/2021	06/28/2022	187	2,679.47	20,660	15,124	20,660	15,124			12,609							
S&P 400 MIDCAP	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/23/2021	06/28/2022	299	2,644.67	11,952	8,749	11,952	8,749			10,629							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/23/2021	06/28/2022	7,000	14,274.24	88,900	65,077	88,900	65,077			84,414							
RUSSELL 2000	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/23/2021	06/28/2022	260	2,280.43	9,180	6,720	9,180	6,720			5,319							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/23/2021	06/28/2022	25,280	354.47	87,720	64,213	87,720	64,213			60,251							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/23/2021	06/28/2022	32,629	347.32	188,700	138,133	188,700	138,133			160,643							
MSDB - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/23/2021	06/28/2022	19,778	281.42	123,750	90,588	123,750	90,588			101,264							
MSDB - 3YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/23/2021	06/21/2024	6,832	277.53	111,910	101,822	111,910	101,822			104,427							
MSDC - 2YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/23/2021	06/23/2023	14,213	296.83	105,780	91,470	105,780	91,470			66,315							
MSDC - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/23/2021	06/28/2022	4,160	288.75	30,360	22,224	30,360	22,224			16,377							
FIDMFYDN - 1YR	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/24/2021	06/24/2022	22,629	285.08	136,960	100,135	136,960	100,135			85,388							
FIDMFYDN - 2YR	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/24/2021	06/23/2023	22,982	283.67	220,350	190,808	220,350	190,808			148,198							
RAINBOW	INDEX LIAB.	EX5.	Equity/ Index	CITI-	06/24/2021	06/29/2022	2,600	1.00	70,200	51,582	70,200	51,582			64,161							
DJ EURO STOXX 50	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/24/2021	06/29/2022	582	4,077.08	49,326	39,326	49,326	39,326			47,406							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/24/2021	06/29/2022	184	34,128.42	139,860	102,767	139,860	102,767			121,705							
S&P 400 MIDCAP	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/24/2021	06/29/2022	1,184	2,683.12	74,240	54,551	74,240	54,551			60,895							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	7,000	14,365.96	89,600	65,837	89,600	65,837			80,819							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	362	14,236.66	111,592	81,996	111,592	81,996			125,666							
RUSSELL 2000	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	1,028	2,300.95	56,928	41,830	56,928	41,830			43,363							
SPDR GOLD	INDEX LIAB.	EX5.	Equity/ Index	BNP-	06/24/2021	06/29/2022	3,614	167.20	6,960	5,114	6,960	5,114			5,485							
S&P MARC 5% - 2YR	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/24/2021	06/23/2023	6,596	379.78	84,000	72,738	84,000	72,738			68,972							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/24/2021	06/29/2022	9,498	379.41	84,600	62,163	84,600	62,163			64,804							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/24/2021	06/29/2022	8,706	386.99	49,830	36,614	49,830	36,614			33,804							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/24/2021	06/29/2022	18,996	381.30	151,920	111,629	151,920	111,629			113,623							
SPWAESE - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	2,577	282.79	7,147	5,252	7,147	5,252			5,261							
SPWAESE - 1YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	736	277.36	3,308	2,431	3,308	2,431			2,673							
SPWAESE - 2YR	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/23/2023	1,104	277.09	8,427	7,297	8,427	7,297			7,284							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	25,244	355.32	85,914	63,128	85,914	63,128			77,223							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	32,582	348.17	184,038	135,229	184,038	135,229			171,085							
SP500 LV5	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/29/2022	3,816	340.33	18,850	13,851	18,850	13,851			17,536							
SP500 LV8	INDEX LIAB.	EX5.	Equity/ Index	NS-	06/24/2021	06/23/2023	2,198	548.52	26,829	22,745	26,829	22,745			22,745							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/30/2021	07/06/2022	26	34,433.50	31,230	23,486	31,230	23,486			19,409							
DOW INDUSTRIAL	INDEX LIAB.	EX5.	Equity/ Index	BOA-	06/30/2021	07/06/2022	35	34,744.02	21,600	16,244	21,600	16,244			14,081							
RUSSELL 2000	INDEX LIAB.	EX5.	Equity/ Index	WF-	06/30/2021	07/06/2022	346	2,319.79	13,040	9,807	13,040	9,807			6,204							
S&P MARC 5% - 2YR	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/30/2021	06/30/2023	3,683	380.46	47,460	39,443	47,460	39,443			39,443							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/30/2021	07/06/2022	7,893	379.70	73,500	55,275	73,500	55,275			53,560							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/30/2021	07/06/2022	9,472	388.82	51,840	32,487	51,840	32,487			12,854							
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/ Index	JPM-	06/30/2021	07/06/2022	10,524	381.22	90,000													

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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)	
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	06/30/2021	07/06/2022	22,833	355.62		83,460			62,765		69,891			(20,695)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	06/30/2021	07/06/2022	33,371	348.78		196,080			147,460		170,635			(48,620)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	07/07/2022	31,003	283.56		225,280			170,020		137,924			(55,260)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	06/30/2023	14,797	283.84		148,260			129,826		95,409			(18,434)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	07/07/2022	1,900	0.99		42,370			31,977		38,126			(10,393)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/01/2021	07/07/2022	441	4,082.96		39,240			29,615		37,254			(9,625)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/01/2021	07/07/2022	133	34,598.89		94,300			71,169		76,313			(23,131)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/01/2021	07/07/2022	626	2,733.34		39,950			30,150		31,414			(9,800)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/01/2021	07/07/2022	4,500	14,560.05		45,900			34,641		16,287			(11,259)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/01/2021	07/07/2022	179	14,865.81		48,256			36,419		51,068			(11,837)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	07/01/2021	07/07/2022	816	2,313.05		42,750			32,264		32,317			(10,486)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	06/30/2023	3,419	380.60		44,200			38,704		36,397			(5,496)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	8,153	379.46		77,810			58,724		56,373			(19,086)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	9,731	388.96		53,650			40,490		33,146			(13,160)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	10,257	381.36		88,140			66,520		62,237			(21,620)					
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	07/07/2022	5,136	278.83		22,260			16,800		15,203			(5,460)					
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	07/07/2022	1,834	271.47		13,950			10,528		10,905			(3,422)					
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	06/30/2023	4,036	271.75		42,790			37,470		36,550			(5,320)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	22,768	356.29		83,460			62,988		66,292			(20,472)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	33,568	349.44		203,550			153,620		164,327			(49,930)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	1,459	341.90		5,700			4,302		4,718			(1,398)					
SP500 LV8	INDEX LIAB	EX5	Equity/Index	CS	07/01/2021	06/30/2023	2,772	539.30		45,780			40,088		39,531			(5,692)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2021	07/07/2023	5,726	379.95		88,000			77,891		62,957			(10,109)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2021	07/13/2022	6,247	377.26		81,360			62,871		50,359			(18,489)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2021	07/13/2022	5,206	395.32		24,600			19,010		10,517			(5,590)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2021	07/13/2022	14,576	391.48		87,920			67,948		41,161			(19,980)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	26	34,490.77		32,130			24,828		19,408			(7,302)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	46	34,421.93		29,600			22,873		20,685			(6,727)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	227	2,659.02		25,140			19,427		18,309			(5,713)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	227	2,648.43		8,700			6,723		6,826			(1,977)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/13/2022	4,600	14,722.14		47,380			36,613		20,449			(10,767)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/08/2021	07/13/2022	224	2,256.22		22,200			17,155		13,086			(5,045)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/08/2021	07/13/2022	224	2,247.29		7,200			5,564		5,870			(1,636)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	13,369	357.49		51,060			39,457		36,380			(11,603)					
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	23,832	350.61		149,240			115,325		109,560			(39,915)					
NSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/13/2022	14,250	285.76		78,800			60,893		52,077			(17,907)					
NSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/08/2024	4,631	281.55		73,190			67,605		61,895			(5,589)					
NSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	06/08/2023	4,131	299.51		29,160			25,671		16,038			(3,489)					
NSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/07/2023	9,982	292.83		98,890			87,530		59,473			(11,360)					
NSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/13/2022	4,475	289.63		35,490			27,425		17,037			(8,065)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2021	07/13/2022	38,968	286.26		303,520			235,170		133,628			(68,350)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2021	07/07/2023	33,749	286.26		361,810			320,679		183,057			(41,131)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS	07/09/2021	07/13/2022	2,200	0.99		44,880			34,774		41,872			(10,107)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	07/09/2021	07/13/2022	615	4,080.29		58,468			45,301		55,553			(13,166)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/09/2021	07/07/2023	5,980	380.37		92,000			81,541		64,518			(10,459)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	5,980	377.68		77,970			60,412		46,929			(17,558)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	4,940	396.14		22,800			17,666		9,257			(5,134)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	14,560	391.91		87,920			68,121		39,621			(19,799)					
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/09/2021	07/13/2022	1,451	283.13		5,920			4,587		2,755			(1,333)					
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/09/2021	07/13/2022	1,451	274.03		11,760			9,112		6,989			(2,648)					
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/09/2021	07/07/2023	3,990	273.76		45,760			40,558		32,491			(5,202)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/09/2021	07/13/2022	135	34,695.80		96,820			75,017		76,647			(21,803)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/09/2021	07/13/2022	998	2,692.88		55,350			42,886		44,826			(12,464)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/09/2021	07/13/2022	4,500	14,826.09		44,550			34,518		25,674			(10,032)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/09/2021	07/13/2022	330	14,766.78		90,209			69,895		89,385			(20,314)					
RUSSELL 2000	INDEX LIAB																						

STATEMENT AS OF SEPTEMBER 30, 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)		
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/14/2021	07/19/2022	21,719	358.43	87,750	87,750	69,216	69,216			56,188			(18,534)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/14/2021	07/19/2022	26,642	351.18	176,640	176,640	139,332	139,332			119,733			(37,308)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/14/2021	07/19/2022	21,257	287.34	19,880	19,880	94,560	94,560			68,575			(25,320)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/14/2021	07/12/2024	4,606	282.82	73,879	73,879	68,630	68,630			58,889			(5,249)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/14/2021	07/19/2022	3,766	292.10	28,369	28,369	22,377	22,377			11,773			(5,992)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/14/2021	07/14/2023	15,406	295.11	124,290	124,290	111,038	111,038			64,846			(13,252)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/15/2021	07/20/2022	22,566	286.89	176,150	176,150	139,417	139,417			72,037			(36,733)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/15/2021	07/14/2023	22,219	286.31	245,120	245,120	219,280	219,280			121,056			(25,840)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	07/15/2021	07/20/2022	3,200	0.98	63,040	63,040	49,894	49,894			59,084			(13,146)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	07/15/2021	07/20/2022	419	4,040.16	38,930	38,930	38,207	38,207			8,118			(8,118)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2021	07/20/2022	3,983	282.27	18,700	18,700	14,800	14,800			8,569			(3,900)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2021	07/20/2022	724	271.50	7,240	7,240	5,730	5,730			4,405			(1,510)						
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2021	07/14/2023	1,810	273.71	21,600	21,600	19,323	19,323			14,875			(2,277)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/15/2021	05/04/2023	5,961	377.72	101,660	101,660	89,782	89,782			68,103			(11,878)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	11,663	385.82	107,100	107,100	84,766	84,766			53,041			(22,334)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	9,590	393.15	57,350	57,350	45,391	45,391			24,232			(11,959)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	33,435	385.44	313,470	313,470	248,101	248,101			156,474			(65,369)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/15/2021	07/20/2022	131	34,672.13	86,480	86,480	65,294	65,294			65,294			(18,034)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/15/2021	07/20/2022	944	2,622.05	52,250	52,250	41,354	41,354			47,217			(10,896)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/15/2021	07/20/2022	5,100	14,794.69	43,998	43,998	36,239	36,239			36,239			(11,592)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	07/15/2021	07/20/2022	230	14,543.18	73,780	73,780	58,394	58,394			74,772			(15,386)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/15/2021	07/20/2022	913	2,192.48	41,000	41,000	41,554	41,554			41,554			(8,550)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	07/15/2021	07/20/2022	21,668	358.93	89,250	89,250	70,638	70,638			54,071			(18,612)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	07/15/2021	07/20/2022	26,580	352.01	175,720	175,720	112,903	112,903			66,644			(36,644)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	07/15/2021	07/20/2022	3,178	345.43	13,530	13,530	8,815	8,815			8,815			(2,821)						
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	07/15/2021	07/14/2023	1,753	558.97	23,760	23,760	16,924	16,924			16,924			(2,505)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	07/15/2021	07/20/2022	2,923	172.60	6,400	6,400	5,065	5,065			3,843			(1,335)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/21/2021	07/21/2023	4,929	389.71	55,860	55,860	50,432	50,432			35,413			(5,428)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/21/2021	07/26/2022	11,933	383.93	119,600	119,600	96,578	96,578			63,157			(23,022)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/21/2021	07/26/2022	12,193	391.25	81,310	81,310	65,658	65,658			36,902			(15,652)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/21/2021	07/26/2022	23,348	388.94	178,200	178,200	143,898	143,898			85,042			(34,302)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/21/2021	07/26/2022	29	34,693.60	38,700	38,700	31,251	31,251			19,848			(7,450)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/21/2021	07/26/2022	34	34,589.21	20,040	20,040	16,182	16,182			12,177			(3,858)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	07/21/2021	07/26/2022	224	2,695.69	24,360	24,360	19,671	19,671			14,937			(4,689)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	07/21/2021	07/26/2022	187	2,684.99	7,450	7,450	6,016	6,016			4,165			(1,434)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/21/2021	07/26/2022	5,800	14,842.63	55,100	55,100	44,494	44,494			39,032			(10,606)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/21/2021	07/26/2022	224	2,155.85	4,550	4,550	3,674	3,674			4,025			(876)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	07/21/2021	07/26/2022	25,463	359.08	99,440	99,440	80,298	80,298			64,423			(19,142)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	07/21/2021	07/26/2022	28,067	352.86	169,750	169,750	137,074	137,074			114,251			(32,676)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/21/2021	07/26/2022	16,275	287.44	93,840	93,840	75,776	75,776			53,351			(18,064)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/21/2021	07/19/2024	5,661	281.79	95,040	95,040	88,686	88,686			75,543			(6,154)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/21/2021	07/26/2022	3,763	291.44	30,030	30,030	24,249	24,249			12,752			(5,781)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/21/2021	07/21/2023	18,815	297.28	167,200	167,200	150,953	150,953			88,995			(16,247)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	07/22/2021	07/27/2022	3,500	1.00	74,550	74,550	60,399	60,399			69,706			(14,151)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/22/2021	07/27/2022	591	4,022.51	50,640	50,640	49,188	49,188			49,188			(9,612)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/22/2021	07/27/2022	146	34,614.40	100,980	100,980	81,812	81,812			80,942			(19,168)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	07/22/2021	07/27/2022	1,283	2,639.03	63,240	63,240	59,477	59,477			59,477			(12,004)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/22/2021	07/27/2022	5,900	14,940.17	59,000	59,000	47,801	47,801			41,754			(11,199)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/22/2021	07/27/2022	315	14,865.46	106,784	106,784	101,371	101,371			101,371			(20,270)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	07/22/2021	07/27/2022	1,318	2,184.07	36,395	36,395	29,487	29,487			36,467			(6,909)						
SP500 LV5	INDEX LIAB	EX5	Equity/Index	CS	07/22/2021	07/27/2022	25,723	359.48	103,240	103,240	83,643	83,643												

STATEMENT AS OF SEPTEMBER 30, 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	07/28/2021	08/02/2022	31	34,965.86	16.500	16.500	16.500	13.633			9.770			(2,867)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	SG	07/28/2021	08/02/2022	224	2,612.71	13.200	13.200	13.200	10.906			9.899			(2,294)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	4,900	15,018.10	62.230	62.230	62.230	51.416			30.801			(10,814)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	225	2,229.40	24.750	24.750	24.750	20.449			17.891			(4,301)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	315	2,180.45	13.090	13.090	13.090	10.815			11.928			(2,275)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	08/02/2022	17,281	289.22	94.080	94.080	94.080	77.731			49.342			(16,349)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	07/26/2024	5,995	284.11	96.730	96.730	96.730	91.075			73.768			(5,659)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	08/02/2022	2,394	292.08	18.410	18.410	18.410	15.211			7.847			(3,199)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	07/28/2023	8,893	299.98	69.940	69.940	69.940	63.804			36.366			(6,136)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	22,451	363.05	78.000	78.000	78.000	64.445			42.318			(13,555)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	24,466	354.71	152.150	152.150	152.150	125.710			89.018			(26,440)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	08/03/2022	1,300	0.97	16.900	16.900	16.900	14.008			14.923			(2,892)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/29/2021	08/03/2022	607	4,079.71	47.750	47.750	47.750	39.580			42.323			(8,170)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	08/03/2022	3,505	165.35	6.420	6.420	6.420	5.322			4.796			(1,099)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	08/03/2022	140	35,084.53	91.140	91.140	91.140	75.545			69.655			(15,595)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	07/29/2021	08/03/2022	4,900	15,048.36	60.270	60.270	60.270	49.957			19.228			(10,313)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	07/29/2021	08/03/2022	272	15,153.69	84.829	84.829	84.829	70.314			77.772			(14,515)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	08/03/2022	1,071	2,219.86	46.080	46.080	46.080	38.195			43.089			(7,885)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/29/2021	08/03/2022	54,430	289.41	420.280	420.280	420.280	348.368			139.623			(71,912)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/29/2021	07/28/2023	28,248	289.99	294.380	294.380	294.380	248.917			116.745			(25,463)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	07/28/2023	6,441	383.89	99.000	99.000	99.000	90.437			52.904			(8,563)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	11,078	388.93	98.900	98.900	98.900	81.978			36.108			(16,922)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	6,183	399.03	30.480	30.480	30.480	25.265			7.980			(5,215)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	22,671	392.04	170.720	170.720	170.720	141.509			56.430			(29,211)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/29/2021	06/07/2022	719	281.06	4.040	4.040	4.040	3.222			1.486			(818)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/29/2021	08/03/2022	1,797	286.62	7.300	7.300	7.300	6.051			2.501			(1,249)				
SPWAESE - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/29/2021	07/28/2023	719	281.61	6.660	6.660	6.660	6.084			3.730			(576)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	22,400	364.24	78.000	78.000	78.000	64.654			38.373			(13,346)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	24,410	355.88	148.750	148.750	148.750	123.298			81.707			(25,452)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	07/29/2021	08/03/2022	1,436	346.82	7.950	7.950	7.950	6.590			4.597			(1,360)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	07/28/2023	2,123	569.52	26.070	26.070	26.070	23.815			16.722			(2,255)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	07/29/2021	08/03/2022	1,072	2,682.07	52.200	52.200	52.200	43.268			43.188			(8,932)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/04/2021	08/04/2023	4,638	387.32	64.080	64.080	64.080	59.064			37.855			(5,016)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	12,368	387.32	120.480	120.480	120.480	101.798			53.301			(18,682)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	13,399	394.69	86.320	86.320	86.320	72.935			32.403			(13,389)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	25,251	391.20	198.940	198.940	198.940	168.092			81.026			(30,848)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/04/2021	08/09/2022	5,742	285.05	27.360	27.360	27.360	23.117			9.834			(4,243)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/04/2021	08/09/2022	23	34,897.04	28.080	28.080	28.080	23.726			14.885			(4,354)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/04/2021	08/09/2022	40	34,862.25	14.280	14.280	14.280	12.066			10.096			(2,214)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/04/2021	08/09/2022	186	2,657.17	25.440	25.440	25.440	21.495			17.774			(3,945)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/04/2021	08/09/2022	224	2,681.31	8.808	8.808	8.808	7.442			6.336			(1,366)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	08/04/2021	08/09/2022	5,700	15,083.39	74.100	74.100	74.100	62.610			17.505			(11,490)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	08/04/2021	08/09/2022	364	2,198.51	10.640	10.640	10.640	8.990			10.397			(1,650)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	08/04/2021	08/09/2022	23,572	362.47	89.380	89.380	89.380	75.520			48.191			(13,860)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	08/04/2021	08/09/2022	27,022	353.77	184.240	184.240	184.240	155.671			107.677			(28,569)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/04/2021	08/09/2022	24,635	289.54	136.500	136.500	136.500	115.334			70.084			(21,166)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/04/2021	08/02/2024	3,871	284.43	63.140	63.140	63.140	59.847			47.304			(3,294)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/04/2021	08/04/2023	13,381	298.16	109.200	109.200	109.200	100.652			61.463			(8,548)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/04/2021	08/09/2022	3,431	292.04	24.800	24.800	24.800	20.954			11.539			(3,846)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/05/2021	08/10/2022	25,425	290.75	189.440	189.440	189.440	160.571			55.939			(28,869)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/05/2021	08/04/2023	26,113	289.00	294.880	294.880	294.880	272.164			118.497			(22,716)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	WF	08/05/2021	08/10/2022	2,500	0.99	61.250	61.250	61.250	51.916			53.505			(9,334)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/05/2021	08/10/2022	312	4,140.27	28.990	28.990	28.990	24.572			23.745			(4,418				

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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)
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	12,252	393.22		114,680		99,043			71,890			(15,637)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	12,513	392.42		68,160		58,866			37,436			(9,294)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	14,598	390.89		87,920		75,932			49,224			(11,988)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	2,168	283.06		8,820		7,617			4,612			(1,203)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	1,807	276.97		12,250		10,580			7,075			(1,670)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	08/11/2021	08/16/2022	48	35,414.00		60,010		51,828			23,570			(8,182)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	08/11/2021	08/16/2022	54	35,484.97		32,300		27,896			14,954			(4,404)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/11/2021	08/16/2022	219	2,752.87		9,900		8,550			5,827			(1,350)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	5,500	15,027.76		43,450		37,526			17,818			(5,924)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	311	2,277.34		10,360		8,947			7,787			(1,413)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	08/11/2021	08/16/2022	21,448	364.36		82,500		71,251			38,776			(11,249)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	UBS	08/11/2021	08/16/2022	30,314	357.37		185,500		160,207			95,106			(25,293)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/11/2021	08/16/2022	14,878	289.35		72,660		62,753			44,214			(9,907)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/11/2021	08/09/2024	4,605	284.84		69,160		65,988			55,700			(3,172)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/11/2021	08/16/2022	7,214	291.12		54,180		46,793			26,757			(7,387)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/11/2021	08/11/2023	14,771	296.36		129,000		120,121			75,848			(8,879)				
SPWAESE - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/11/2021	08/11/2023	2,891	278.36		27,440		25,551			18,655			(1,889)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/12/2021	08/17/2022	46,664	289.59		332,100		287,706			120,099			(44,394)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	CS	08/12/2021	08/17/2022	1,900	0.99		45,600		39,504			38,554			(6,096)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	08/12/2021	08/17/2022	205	14,877.73		64,170		55,592			57,632			(8,578)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/12/2021	08/11/2023	49,429	289.59		499,070		465,346			221,393			(33,724)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP	08/12/2021	08/17/2022	1,159	2,241.82		51,454		45,576			47,136			(6,878)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	CS	08/12/2021	08/17/2022	21,448	364.37		83,250		72,121			38,923			(11,129)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	CS	08/12/2021	08/17/2022	30,313	357.38		185,500		160,703			95,367			(24,797)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF	08/12/2021	08/17/2022	592	4,217.87		58,500		50,680			42,443			(7,820)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	CS	08/12/2021	08/17/2022	2,860	348.63		13,918		12,057			7,350			(1,860)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/12/2021	08/11/2023	9,124	382.45		125,300		116,833			92,946			(8,467)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	08/12/2021	08/11/2023	1,342	578.54		15,120		14,098			8,913			(1,022)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/12/2021	08/17/2022	12,252	382.84		116,560		100,979			73,967			(15,581)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP	08/12/2021	08/17/2022	4,267	159.93		6,860		5,943			6,131			(917)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/12/2021	08/17/2022	14,859	390.51		90,630		78,515			51,817			(12,115)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/12/2021	08/17/2022	118	35,357.85		109,830		95,148			76,821			(14,682)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/12/2021	08/17/2022	913	2,732.00		58,500		50,680			44,261			(7,820)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	08/12/2021	08/17/2022	5,500	15,088.98		42,900		37,165			17,034			(5,735)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/12/2021	08/17/2022	12,773	392.04		70,560		61,128			39,560			(9,432)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2021	08/18/2023	7,793	395.73		99,600		93,685			69,148			(5,915)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	17,404	384.19		166,160		146,614			97,309			(19,546)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	9,871	393.43		54,720		48,283			28,021			(6,437)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	20,781	388.04		160,000		141,178			88,777			(18,822)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	4,691	284.35		18,720		16,518			8,967			(2,202)				
SPWAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	722	276.31		5,440		4,800			3,068			(640)				
SPWAESE - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/18/2023	4,691	275.76		53,690		50,502			35,456			(3,188)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/18/2021	08/23/2022	13,094	289.35		65,490		57,786			39,924			(7,704)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/18/2021	08/16/2024	3,185	285.96		46,530		44,689			37,126			(1,841)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/18/2021	08/23/2022	3,089	291.69		22,770		20,091			11,151			(2,679)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/18/2021	08/18/2023	13,727	301.89		93,200		87,665			51,923			(5,535)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/18/2021	08/23/2022	29	34,820.84		39,800		35,118			20,864			(4,682)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/18/2021	08/23/2022	43	34,995.65		19,050		16,809			12,360			(2,241)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/18/2021	08/23/2022	187	2,669.73		22,750		20,074			17,833			(2,676)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/18/2021	08/23/2022	337	2,664.40		12,600		11,118			10,108			(1,482)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	5,500	14,857.92		57,200		50,471			38,310			(6,729)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	232	2,173.89		23,650		20,868			28,034			(2,782)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	510	2,147.98		15,290		13,491			16,091			(1,799)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	08/18/2021	08/23/2022	23,996	363.35		101,892		89,906			48,667			(11,986)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	08/18/2021	08/23/2022	22,854	358.10		138,240		121,978			69,617			(16,262)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/19/2021	08/24/2022	50,740	289.70		368,970		326,553			126,384			(42,417)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/19/2021	08/18/2023	47,634	289.13		500,940	</											

STATEMENT AS OF SEPTEMBER 30, 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%	INDEX LIAB.	EX5	Equity/Index	JBS	08/19/2021	08/24/2022	20,498	388.87		154,840		137,039			71,519			(17,801)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JBS	08/19/2021	08/24/2022	23,628	365.32		97,940		86,681			40,990			(11,259)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JBS	08/19/2021	08/24/2022	22,774	360.05		132,800		117,533			60,087			(15,267)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JBS	08/19/2021	08/24/2022	5,124	351.62		25,740		22,781			12,015			(2,959)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	08/19/2021	08/18/2023	2,093	566.94		32,340		30,461			18,233			(1,879)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/25/2021	08/25/2023	5,213	386.66		80,640		76,613			53,238			(4,027)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	14,239	386.27		130,350		117,456			70,291			(12,894)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	12,426	394.00		72,000		64,878			34,648			(7,122)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	12,426	390.91		87,360		78,718			43,927			(8,642)				
SPMAESSE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	10,429	284.74		44,950		40,504			19,687			(4,446)				
SPMAESSE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	2,517	278.07		18,200		16,400			9,359			(1,800)				
SPMAESSE - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/25/2021	08/25/2023	2,517	280.01		25,060		23,809			14,939			(1,251)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	08/25/2021	08/30/2022	17	35,299.28		21,780		19,626			9,816			(2,154)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	08/25/2021	08/30/2022	37	35,405.50		19,500		17,571			9,729			(1,929)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	08/25/2021	08/30/2022	255	2,719.45		9,870		8,894			6,177			(976)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	08/25/2021	08/30/2022	5,400	15,368.92		64,800		58,390			25,468			(6,410)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	268	2,219.11		9,000		8,110			7,460			(890)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/30/2022	26,821	365.88		98,700		88,937			45,730			(9,763)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/30/2022	28,248	356.77		186,126		167,709			97,164			(18,411)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/30/2022	13,715	291.45		67,470		60,796			35,460			(6,674)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/23/2024	3,868	285.77		60,830		58,806			45,646			(2,024)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/30/2022	5,149	290.71		40,200		36,223			20,502			(3,977)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2021	08/25/2023	20,254	300.62		145,730		138,453			83,418			(7,277)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/26/2021	08/31/2022	55,328	290.05		379,200		342,703			141,290			(36,497)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/26/2021	08/25/2023	33,197	291.21		308,160		293,167			130,456			(14,993)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	NL	08/26/2021	08/31/2022	2,300	1,000.00		52,440		47,393			43,565			(5,047)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	CITI	08/26/2021	08/31/2022	408	4,169.87		35,020		31,649			27,293			(3,371)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2021	08/25/2023	6,480	386.59		82,750		78,724			53,078			(4,026)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2021	08/31/2022	14,255	386.20		127,600		115,319			69,328			(12,281)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2021	08/31/2022	12,441	393.92		70,560		63,769			33,864			(6,791)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	08/26/2021	08/31/2022	12,700	390.83		87,220		78,825			43,946			(8,395)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	08/26/2021	08/31/2022	145	35,248.33		91,086		82,319			67,064			(8,767)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	08/26/2021	08/31/2022	957	2,730.27		55,900		50,520			43,602			(5,380)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	08/26/2021	08/31/2022	5,300	15,278.52		66,250		59,874			32,254			(6,376)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/26/2021	08/31/2022	190	15,370.19		31,320		28,306			25,513			(3,014)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/26/2021	08/31/2022	949	2,222.83		40,950		37,009			39,134			(3,941)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	2,982	167.67		5,250		4,745			3,777			(505)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	26,582	365.25		97,650		88,252			47,970			(9,399)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	28,297	356.15		192,060		173,575			102,085			(18,488)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	2,001	348.45		10,150		9,173			5,514			(977)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	BNP	08/26/2021	08/25/2023	4,981	572.14		64,220		61,095			39,326			(3,125)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	13,891	389.90		120,960		111,295			54,148			(9,665)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	18,522	396.89		107,280		98,708			42,076			(8,572)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	5,659	393.39		40,480		37,246			16,969			(3,234)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/01/2023	5,659	389.12		74,140		71,141			43,731			(2,999)				
SPMAESSE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2021	09/07/2022	8,226	287.13		33,810		31,109			12,579			(2,701)				
SPMAESSE - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2021	09/01/2023	2,146	280.70		21,420		20,554			12,313			(866)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	25	35,171.27		35,640		32,792			16,162			(2,848)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	42	35,171.27		24,900		22,911			12,769			(1,989)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	217	2,746.41		28,380		26,112			13,341			(2,268)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	181	2,740.89		9,900		9,109			5,569			(791)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CITI	09/01/2021	09/07/2022	4,200	15,611.57		46,200		42,609			8,151			(3,691)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	219	2,284.77		24,300		22,358			14,965			(1,942)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	219	2,271.04		7,150		6,579			5,093			(571)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	21,016	367.60		78,440		72,173			32,188			(6,267)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	20,448	360.20		126,000		115,933			56,057			(10,067)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/01/2021	09/07/2022	12,151	293.51		68,600		63,119										

STATEMENT AS OF SEPTEMBER 30, 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)
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	09/08/2022	20,387	360.94		128,880		118,938			53,101			(9,942)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	09/08/2022	4,247	352.46		19,350		17,857			8,270			(1,493)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	BOA	09/02/2021	09/01/2023	2,264	572.86		34,680		33,324			17,864			(1,356)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/02/2021	09/08/2022	130	35,408.37		96,094		88,681			67,754			(7,413)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	09/08/2022	973	2,768.28		60,264		55,615			45,806			(4,649)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/02/2021	09/08/2022	4,300	15,604.25		47,300		43,651			7,743			(3,649)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/02/2021	09/08/2022	250	15,526.22		86,970		80,261			66,731			(6,709)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	09/08/2022	1,042	2,292.49		54,072		49,901			44,365			(4,171)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/09/2021	09/08/2023	6,709	386.76		91,260		88,584			57,923			(2,676)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	16,514	387.54		151,680		142,880			77,537			(8,800)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	35,351	396.45		191,800		180,673			85,469			(11,127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	1,806	393.35		11,900		11,210			5,563			(690)				
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	09/09/2021	09/14/2022	2,870	285.13		13,040		12,283			5,618			(757)				
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	09/09/2021	09/14/2022	1,435	280.94		8,960		8,440			4,263			(520)				
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	09/09/2021	09/08/2023	2,870	278.72		30,320		29,431			18,688			(889)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	37	34,949.13		47,970		45,187			28,353			(2,783)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	52	34,949.13		31,140		29,333			19,723			(1,807)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	258	2,714.51		10,150		9,561			7,070			(589)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	09/09/2021	09/14/2022	5,000	15,561.05		49,000		46,157			13,817			(2,843)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	356	2,258.12		12,320		11,605			9,962			(715)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	32,534	364.76		128,820		121,346			64,964			(7,474)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	WF	09/09/2021	09/14/2022	25,685	356.71		173,700		163,623			93,153			(10,077)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/09/2021	09/14/2022	13,954	293.81		69,200		65,185			30,681			(4,015)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/09/2021	09/09/2024	3,140	287.50		50,850		49,859			35,141			(991)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/09/2021	09/14/2022	8,994	289.93		63,440		59,760			39,408			(3,681)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/09/2021	09/08/2023	22,140	296.29		174,080		168,975			118,183			(5,105)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2021	09/14/2022	37,381	286.89		292,680		276,464			134,664			(16,216)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2021	09/08/2023	23,190	285.16		266,660		259,202			142,594			(7,458)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	09/10/2021	09/14/2022	2,700	0.99		61,830		58,404			51,798			(3,426)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2021	09/14/2022	647	4,153.66		62,370		58,914			50,682			(3,456)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/10/2021	09/14/2022	176	34,607.72		113,399		107,116			94,576			(6,283)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	09/10/2021	09/14/2022	1,154	2,686.53		56,823		56,823			47,299			(3,148)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2021	09/14/2022	5,000	15,440.75		54,000		51,008			17,287			(2,992)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	266	15,394.42		94,300		89,075			91,515			(5,225)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	09/10/2021	09/14/2022	1,392	2,220.86		62,372		58,916			58,382			(3,456)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2021	09/14/2022	3,589	187.51		8,280		7,821			5,871			(459)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/08/2023	6,740	384.98		91,260		88,708			62,897			(2,552)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/14/2022	16,332	385.36		151,830		143,418			88,798			(8,412)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/14/2022	35,515	394.24		195,910		185,056			102,190			(10,854)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	32,930	363.89		127,650		120,578			70,398			(7,072)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	25,485	355.86		169,100		159,731			98,033			(9,369)				
SP500 LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	2,004	349.22		11,760		11,108			7,145			(652)				
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	09/10/2021	09/08/2023	2,498	562.08		37,960		37,960			25,108			(1,062)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/15/2023	9,305	386.87		123,480		120,897			80,595			(2,583)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	15,509	388.03		134,400		128,631			71,177			(5,569)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	24,297	396.55		126,900		121,641			59,418			(5,259)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	7,754	389.97		60,300		57,801			31,080			(2,499)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/15/2021	09/20/2022	29	34,779.57		12,700		12,174			8,423			(526)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/15/2021	09/20/2022	23	34,918.83		29,680		28,450			18,326			(1,230)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/15/2021	09/20/2022	185	2,720.54		22,700		21,759			14,329			(941)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/15/2021	09/20/2022	185	2,693.52		7,850		7,525			5,454			(325)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	09/15/2021	09/20/2022	4,800	15,503.53		51,360		49,232			13,475			(2,128)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/15/2021	09/20/2022	224	2,227.74		27,275		26,145			22,680			(1,130)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/15/2021	09/20/2022	269	2,263.49		7,590		7,275			6,528			(315)				
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/20/2022	1,797	284.68		8,250		7,908			3,763			(342)				
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/20/2022	2,515	278.55		18,200		17,446			9,464			(754)				
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/15/2023	5,750	278.55		60,320		59,058			38,070							

STATEMENT AS OF SEPTEMBER 30, 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 Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	15,599	385.79		133,200			128,048		82,062			(5,152)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	24,178	394.26		124,620			119,800		68,606			(4,820)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	8,059	387.72		62,000			59,602		37,143			(2,398)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/15/2023	9,619	384.64		126,170			123,703		87,567			(2,467)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	.09/16/2021	.09/21/2022	147	35,098.83		97,920			94,133		80,015			(3,787)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	.09/16/2021	.09/21/2022	4,700	15,515.91		49,350			47,441		14,339			(1,909)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	26,099	364.01		99,190			95,354		56,912			(3,836)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	30,115	355.29		202,650			194,612		122,909			(7,838)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	3,728	348.32		19,760			18,996		12,531			(764)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	SG	.09/16/2021	.09/15/2023	4,816	561.68		72,500			71,083		49,436			(1,417)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	303	15,686.58		67,680			65,062		52,748			(2,618)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	.09/16/2021	.09/21/2022	940	2,255.24		43,890			42,192		41,119			(1,698)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	.09/16/2021	.09/21/2022	3,048	166.81		4,850			4,662		3,983			(188)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2023	10,173	382.20		104,520			103,354		115,138			(1,166)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2022	15,651	381.82		163,800			160,130		116,227			(3,670)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2022	33,389	391.02		208,640			203,965		139,489			(4,675)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2022	6,782	384.51		61,620			60,239		42,972			(1,381)				
SPWAE SSE - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	.09/22/2021	.09/27/2022	2,179	275.39		16,020			15,666		10,913			(354)				
SPWAE SSE - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	.09/22/2021	.09/22/2023	4,721	274.83		51,350			50,777		38,781			(573)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	.09/22/2021	.09/22/2022	32	34,224.06		45,540			44,520		36,733			(1,020)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	.09/22/2021	.09/22/2022	35	33,949.99		17,040			16,658		13,192			(382)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	.09/22/2021	.09/27/2022	225	2,646.90		11,760			11,500		9,480			(260)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	.09/22/2021	.09/27/2022	5,400	15,176.51		73,440			71,817		48,443			(1,623)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	.09/22/2021	.09/27/2022	270	2,209.68		10,800			10,561		9,074			(239)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	.09/22/2021	.09/22/2022	29,470	360.30		118,320			115,669		86,458			(2,651)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	WF	.09/22/2021	.09/22/2022	28,314	352.00		197,960			193,524		145,571			(4,436)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2022	14,102	287.62		86,800			84,855		55,385			(1,945)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/20/2024	2,115	283.36		35,160			34,899		27,790							
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2022	5,581	285.25		45,280			44,265		35,149			(1,015)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	.09/22/2021	.09/22/2023	23,370	291.56		203,010			200,745		162,374			(2,265)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	.09/23/2021	.09/28/2022	50,146	287.45		331,200			324,795		178,774			(6,405)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	.09/23/2021	.09/22/2023	34,475	287.45		322,740			319,585		185,969			(3,155)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	ML	.09/23/2021	.09/23/2022	2,200	1.00		52,360			51,333		41,347			(1,027)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF	.09/23/2021	.09/23/2022	524	4,165.55		46,157			46,157		36,506			(923)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/23/2021	.09/23/2022	15,964	380.19		159,210			156,089		120,456			(3,121)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/23/2021	.09/23/2022	33,237	389.74		190,500			186,765		134,099			(3,735)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	.09/23/2021	.09/23/2022	5,543	383.24		55,250			54,167		40,954			(1,083)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	.09/23/2021	.09/22/2023	10,207	380.95		138,060			136,710		109,794			(1,350)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	.09/23/2021	.09/28/2022	129	34,312.87		91,080			89,319		73,107			(1,761)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	.09/23/2021	.09/23/2022	1,294	2,674.03		92,470			90,657		75,312			(1,813)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	.09/23/2021	.09/23/2022	5,400	15,316.58		76,140			74,647		41,644			(1,493)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP	.09/23/2021	.09/23/2022	248	15,102.14		96,444			94,553		81,575			(1,891)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	MS	.09/23/2021	.09/23/2022	841	2,259.04		35,815			35,113		31,933			(702)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JPM	.09/23/2021	.09/23/2022	29,417	360.60		119,340			117,000		84,765			(2,340)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JPM	.09/23/2021	.09/23/2022	28,263	352.28		203,840			199,844		143,066			(3,996)				
SP500 LV5	INDEX LIAB.	EX5	Equity/Index	JPM	.09/23/2021	.09/23/2022	4,903	346.04		27,030			26,500		19,566			(530)				
SP500 LV8	INDEX LIAB.	EX5	Equity/Index	CITI	.09/23/2021	.09/22/2023	3,887	572.64		42,800			42,382		32,173			(418)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	.09/29/2021	.10/04/2022	35	34,631.45		44,160			44,038		44,160			(122)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	.09/29/2021	.10/04/2022	49	34,390.72		23,290			23,290		23,290			(64)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	.09/29/2021	.10/04/2022	4,700	14,752.89		51,700			51,557		51,700			(143)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	.09/29/2021	.10/04/2022	225	2,205.28		29,100			29,100		29,100			(80)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	.09/29/2021	.10/04/2022	315	2,223.08		8,330			8,307		8,330			(23)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	.09/29/2021	.09/29/2023	11,932	377.89		148,950			148,742		148,950			(208)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	.09/29/2021	.10/04/2022	15,379	376.76		140,360			139,972		140,361			(388)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	.09/29/2021	.10/04/2022	33,939	384.30		198,400			197,852		198,399			(548)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	.09/29/2021	.10/04/2022	2,652	379.02		21,300			21,241		21,300			(59)				
SPWAE SSE - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	.09/29/2021	.10/04/2022	1,100	271.60		8,370			8,347		8,370							

STATEMENT AS OF SEPTEMBER 30, 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 Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	JBS	09/30/2021	09/29/2023	11,932	378.27			143,100		143,100		143,339								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	09/30/2021	10/05/2022	15,644	376.76			141,600		141,600		141,837								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	09/30/2021	10/05/2022	33,674	384.68			190,500		190,500		190,818								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	09/30/2021	10/05/2022	2,652	379.40			20,700		20,700		20,735								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/30/2021	10/05/2022	142	34,080.82			100,224		100,224		100,224								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	09/30/2021	10/05/2022	1,250	2,656.38			68,904		68,904		68,904								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/30/2021	10/05/2022	4,700	14,689.62			52,170		52,170		52,170								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/30/2021	10/05/2022	320	14,763.06			92,543		92,543		92,543								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	09/30/2021	10/05/2022	1,316	2,204.37			60,378		60,378		60,378								
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	09/30/2021	10/05/2022	3,045	162.74			6,550		6,550		6,550								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/30/2021	10/05/2022	24,668	358.01			101,150		101,150		100,351								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/30/2021	10/05/2022	27,280	348.71			212,440		212,440		210,760								
SP500 LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/30/2021	10/05/2022	4,063	343.54			17,500		17,500		17,362								
SP500 LV8	INDEX LIAB	EX5	Equity/Index	SG	09/30/2021	09/29/2023	4,573	544.65			67,160		67,160		67,160								
015999999 - Purchased Options - Hedging Other - Call Options and Warrants										165,260,997	415,066,608	0	280,059,249	XXX	783,382,076	0	0	(272,279,920)	0	0	XXX	XXX	
Purchased Options - Hedging Other - Put Options																							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	11/20/2020	12/17/2021	25	3,400.00		661,793			127,268		54,178				(458,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	12/14/2020	12/17/2021	25	3,600.00		763,793			159,124		84,652				(572,845)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	12/22/2020	12/17/2021	50	3,600.00		1,472,082			306,684		169,303				(1,104,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/15/2021	01/21/2022	50	3,700.00			1,546,882		451,174		326,232				(1,095,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/02/2021	01/21/2022	50	3,700.00			1,514,332		481,833		326,232				(1,032,499)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/24/2021	03/18/2022	25	3,800.00			815,043		344,826		287,635				(470,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/04/2021	03/18/2022	50	3,650.00			1,652,582		757,433		468,799				(895,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/23/2021	04/14/2022	25	3,800.00			738,793		369,397		328,307				(369,397)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/26/2021	10/15/2021	25	3,700.00			376,093		26,964		2,795				(349,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/26/2021	04/14/2022	25	3,800.00			697,118		348,559		328,307				(348,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/31/2021	10/15/2021	25	3,750.00			364,143		26,010		4,141				(338,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/01/2021	11/19/2021	25	3,850.00			461,168		98,822		89,619				(362,348)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/30/2021	04/14/2022	25	4,050.00			673,043		364,565		455,068				(308,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/04/2021	04/14/2022	50	4,050.00			1,472,831		870,310		910,137				(602,522)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/21/2021	05/20/2022	25	4,000.00			686,293		328,933		484,148				(257,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/09/2021	05/20/2022	25	4,100.00			663,543		452,415		548,499				(211,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/21/2021	02/18/2022	25	4,100.00			514,543		289,430		383,085				(225,112)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	200	4,240.00			6,194,106		4,387,492		6,515,086				(1,806,614)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/24/2021	02/18/2022	50	4,200.00			1,042,730		586,536		896,718				(456,194)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/21/2021	06/17/2022	25	4,250.00			708,543		547,510		712,665				(161,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/06/2021	06/17/2022	25	4,300.00			645,043		548,286		758,484				(96,756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/23/2021	08/19/2022	50	4,300.00			1,390,580		1,216,758		1,729,811				(173,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	09/16/2022	50	4,400.00			1,574,580		1,508,973		2,027,583				(65,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/13/2021	07/15/2022	50	4,325.00			1,385,080		1,315,826		1,659,915				(69,254)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	10/22/2021	125	4,300.00			1,806,693		1,063,346		1,092,078				(903,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	10/22/2021	125	4,400.00			951,693		475,846		445,388				(475,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	200	4,470.00			5,434,305		5,207,876		4,787,870				(226,429)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/23/2021	10/22/2021	250	4,100.00			9,189,626		4,594,813		5,920,103				(4,594,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	50	4,200.00			1,556,110		1,491,272		1,629,758				(64,838)				
016999999 - Purchased Options - Hedging Other - Put Options										2,897,668	44,055,496	0	28,688,180	XXX	33,426,596	0	0	(18,095,462)	0	0	XXX	XXX	
Purchased Options - Hedging Other - Floors																							
3.00 3ML 4/13-4/23	N/A	N/A	Interest Rate	BAML	04/17/2008	04/24/2023	10,000,000	3.00 - 3L		241,000		213,767	432,043		432,043	(207,163)			(18,075)				
3.00 3ML 4/13-4/23	N/A	N/A	Interest Rate	BAML	05/12/2008	04/24/2023	15,000,000	3.00 - 3L		363,375		320,649	648,064		648,064	(310,603)			(27,253)				
3.00 3ML 7/14-7/23	N/A	N/A	Interest Rate	BAML	07/03/2008	07/17/2023	12,000,000	3.00 - 3L		264,000		255,767	583,370		583,370	(262,317)			(19,800)				
018999999 - Purchased Options - Hedging Other - Floors										868,375	0	790,183	1,663,476	XXX	1,663,476	(780,083)	0		(65,128)	0	0	XXX	XXX
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										169,027,040	459,122,104	790,183	310,410,905	XXX	818,472,148	(780,083)	0		(290,440,510)	0	0	XXX	XXX
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										165,260,997	415,066,608	0	280,059,249	XXX	783,382,076	0	0	(272,279,920)	0	0	XXX	XXX	
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										2,897,668	44,055,496	0	28,688,180	XXX	33,426,596	0	0	(18,095,462)	0	0	XXX	XXX	
046999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										868,375	0	790,183	1,663,476	XXX	1,663,476	(780,083)	0		(65,128)	0	0	XXX	

STATEMENT AS OF SEPTEMBER 30, 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	11/10/2020	11/05/2021	125	3,540.00		(3,369,429)			(421,179)		(9,632,043)			2,527,072				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/10/2020	11/05/2021	125	3,720.00		(2,170,679)			(271,335)		(7,467,253)			1,628,009				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	125	3,670.00		(3,040,554)			(380,069)		(8,117,354)			2,280,415				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	100	3,860.00		(1,485,742)			(185,718)		(4,731,161)			1,114,306				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	150	3,720.00		(3,329,765)			(416,221)		(9,106,187)			2,497,324				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	125	3,910.00		(1,657,679)			(207,210)		(5,432,999)			1,243,259				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	125	3,750.00		(2,841,054)			(387,416)		(7,289,724)			2,324,498				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	75	3,940.00		(1,024,980)			(139,770)		(3,059,102)			838,620				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	125	3,780.00		(2,861,929)			(596,235)		(7,006,200)			2,146,447				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	100	3,980.00		(1,332,542)			(277,613)		(3,845,864)			999,406				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	125	3,810.00		(2,662,429)			(554,673)		(6,725,683)			1,996,822				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	125	4,010.00		(1,524,554)			(317,615)		(4,559,416)			1,143,415				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	150	3,840.00		(3,065,465)			(638,639)		(7,737,100)			2,299,099				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	125	4,020.00		(1,547,429)			(322,381)		(4,519,844)			1,160,572				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	100	3,850.00		(2,132,942)			(444,363)		(5,103,891)			1,599,706				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	75	4,010.00		(1,026,180)			(213,788)		(2,803,243)			769,635				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	150	3,890.00			(3,060,965)		(695,674)		(7,201,794)			2,365,291				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	75	4,060.00					(940,230)		(2,535,073)			726,542				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	125	3,910.00		(2,878,679)			(839,615)		(5,860,199)			2,039,064				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	75	4,080.00		(1,107,105)			(322,906)		(2,464,801)			784,200				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	100	3,960.00		(2,027,242)			(591,279)		(4,323,382)			1,435,963				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	100	4,130.00		(1,258,642)			(367,104)		(2,960,176)			891,538				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	100	3,990.00		(2,278,942)			(664,691)		(4,119,978)			1,614,251				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	100	4,150.00		(442,616)			(442,616)		(1,517,542)			1,074,926				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	125	3,960.00		(3,157,929)			(1,004,795)		(5,524,597)			2,153,133				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	75	4,130.00		(1,273,380)			(405,166)		(2,301,469)			868,214				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	125	3,980.00		(3,400,804)			(1,297,801)		(5,382,730)			2,163,002				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	100	4,160.00		(1,845,342)			(692,003)		(2,900,774)			1,153,339				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	100	4,070.00		(2,458,442)			(921,916)		(3,639,222)			1,536,526				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	75	4,250.00		(1,212,255)			(454,596)		(1,737,159)			757,659				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	100	4,090.00		(1,996,442)			(748,666)		(3,535,683)			1,247,776				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	75	4,260.00		(973,455)			(365,046)		(1,728,634)			608,409				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	125	4,030.00		(2,967,804)			(1,214,102)		(5,051,802)			1,753,702				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	75	4,200.00		(1,183,980)			(484,356)		(2,072,917)			699,625				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	125	3,960.00		(3,339,304)			(1,530,514)		(5,806,478)			1,808,789				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	100	4,140.00		(1,760,742)			(807,007)		(3,249,891)			953,735				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	150	4,050.00		(3,827,915)			(1,754,461)		(5,967,374)			2,073,454				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	75	4,230.00		(1,253,880)			(574,695)		(1,993,970)			679,185				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	150	4,100.00		(3,026,265)			(1,367,955)		(5,465,255)			1,640,310				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	75	4,280.00		(933,930)			(428,051)		(1,781,333)			505,879				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	150	4,060.00		(3,289,265)			(1,507,580)		(5,986,675)			1,781,685				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	75	4,250.00		(979,755)			(449,054)		(1,967,871)			530,701				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	150	4,130.00		(3,683,766)			(1,995,373)		(5,269,994)			1,688,393				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	75	4,320.00		(1,135,605)			(615,120)		(1,666,309)			520,486				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	175	4,240.00		(3,803,702)			(2,060,339)		(4,879,453)			1,743,364				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	75	4,440.00		(970,530)			(525,704)		(1,188,331)			444,826				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	175	4,310.00		(3,359,727)			(1,819,852)		(4,152,287)			1,539,875				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	100	4,500.00		(1,142,142)			(618,660)		(1,327,541)			523,482				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	150	4,310.00		(3,236,766)			(1,753,248)		(3,631,316)			1,483,518				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	75	4,510.00		(953,355)			(516,401)		(996,314)			436,955				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	125	4,360.00		(2,206,929)			(1,304,094)		(2,706,689)			902,835				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	75	4,560.00		(751,080)			(443,820)		(867,604)			307,260				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	125	4,350.00		(2,281,179)			(1,425,737)		(2,839,442)			855,442				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	75	4,540.00		(801,030)			(500,644)		(964,222)			300,386				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	125	4,300.00		(2,637,304)			(1,648,315)		(3,278,690)			988,989				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	75	4,490.00		(944,805)			(590,503)		(1,170,353)			354,302				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	125	4,320.00		(2,711,554)			(1,694,721)		(3,180,548)			1,016,833				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	100	4,510.00		(1,291,742)			(807,339)		(1,510,298)			484,403				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	100	4,360.00		(1,904,645)			(1,298,621)		(2,349,995)			606,023				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	0																	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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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)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/06/2021	07/01/2022	175	4,500.00		(3,237,407)			(2,562,947)		(3,168,760)			674,460				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/06/2021	07/01/2022	50	4,660.00		(581,320)			(460,211)		(567,190)			121,108				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/13/2021	07/08/2022	125	4,540.00		(2,487,432)			(1,969,217)		(2,069,942)			518,215				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/13/2021	07/08/2022	25	4,690.00		(327,457)			(259,237)		(265,187)			68,220				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/20/2021	07/15/2022	175	4,580.00		(2,833,157)			(2,242,916)		(2,660,127)			590,241				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/20/2021	07/15/2022	25	4,730.00		(258,357)			(204,533)		(242,030)			53,824				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/27/2021	07/22/2022	100	4,490.00		(2,399,845)			(1,899,877)		(1,978,025)			499,968				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/27/2021	07/22/2022	75	4,680.00		(1,103,657)			(873,729)		(876,778)			229,929				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/03/2021	07/29/2022	100	4,570.00		(2,031,745)			(1,754,689)		(1,644,282)			277,056				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/03/2021	07/29/2022	75	4,750.00		(917,207)			(792,134)		(732,083)			125,074				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/10/2021	08/05/2022	100	4,560.00		(2,266,845)			(1,983,489)		(1,728,939)			283,356				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/10/2021	08/05/2022	75	4,750.00		(1,021,982)			(894,234)		(757,622)			127,748				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/17/2021	08/12/2022	100	4,600.00		(2,114,145)			(1,849,877)		(1,594,267)			264,268				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/17/2021	08/12/2022	75	4,790.00		(947,057)			(828,675)		(694,406)			118,382				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/24/2021	08/19/2022	100	4,590.00		(2,444,345)			(2,138,802)		(1,676,044)			305,543				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/24/2021	08/19/2022	100	4,770.00		(1,542,345)			(1,349,552)		(1,016,865)			192,793				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/31/2021	10/01/2021	250	4,575.00		(839,119)			(209,780)		(1)			629,339				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	100	4,630.00		(2,449,945)			(2,143,702)		(1,547,237)			306,243				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	75	4,820.00		(1,129,157)			(988,013)		(679,963)			141,145				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/02/2021	10/01/2021	250	4,525.00		(1,628,194)			(814,097)		(1)			814,097				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/03/2021	10/08/2021	250	4,600.00		(689,619)			(344,810)		(1,407)			344,810				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	75	4,690.00		(1,644,782)			(1,576,250)		(1,014,889)			68,533				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	75	4,880.00		(994,307)			(952,878)		(588,853)			41,429				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/07/2021	10/08/2021	250	4,550.00		(1,182,119)			(591,060)		(7,595)			591,060				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/13/2021	10/15/2021	250	4,575.00		(527,119)			(263,560)		(28,269)			263,560				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	100	4,670.00		(2,006,545)			(1,922,939)		(1,457,219)			83,606				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	100	4,860.00		(1,189,645)			(1,140,076)		(857,082)			49,569				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/16/2021	10/15/2021	250	4,525.00		(972,119)			(486,060)		(78,952)			486,060				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	10/22/2021	250	4,550.00		(304,619)			(152,310)		(107,237)			152,310				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	100	4,630.00		(1,874,445)			(1,796,343)		(1,653,055)			78,102				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	100	4,810.00		(1,127,345)			(1,080,372)		(1,022,900)			46,973				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/23/2021	10/22/2021	250	4,500.00		(1,038,865)			(519,432)		(233,521)			519,432				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/28/2021	10/29/2021	250	4,475.00		(789,299)			(394,650)		(473,105)			394,650				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	100	4,570.00		(2,215,045)			(2,122,751)		(1,950,527)			92,294				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	100	4,750.00		(1,372,745)			(1,315,547)		(1,242,751)			57,198				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/30/2021	10/29/2021	250	4,525.00		(218,567)			(109,283)		(249,988)			109,283				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2020	12/17/2021	23	30.00		(17,273)			(3,384)		(115)			12,706				
PSTH 12/17/21 C35	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	2	35.00		(1,200)			(233)		(15)			902				
PSTH 12/17/21 C40	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	41	40.00		(20,500)			(3,922)		(205)			15,417				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	NS-	09/02/2021	12/16/2022	22	50.00		(23,850)			(22,455)		(13,530)			1,395				
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	NS-	09/02/2021	12/16/2022	21	55.00		(21,700)			(21,381)		(10,815)			1,319				
MTTR 03/18/22 C15	INDEX LIAB	EX5	Equity/Index	NS-	07/23/2021	03/22/2022	220	15.00		(79,877)			(42,949)		(126,500)			36,928				
MTTR 03/18/22 C17.5	INDEX LIAB	EX5	Equity/Index	NS-	07/23/2021	03/22/2022	68	17.50		(25,500)			(15,334)		(30,260)			10,166				
064999999 - Written Options - Hedging Other - Call Options and Warrants									(58,865,786)	(152,343,693)	0	(97,314,740)	XXX	(372,044,391)	0	0	106,563,939	0	0	XXX	XXX	
070999999 - Written Options - Hedging Other - Subtotal - Hedging Other									(58,865,786)	(152,343,693)	0	(97,314,740)	XXX	(372,044,391)	0	0	106,563,939	0	0	XXX	XXX	
092999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants									(58,865,786)	(152,343,693)	0	(97,314,740)	XXX	(372,044,391)	0	0	106,563,939	0	0	XXX	XXX	
098999999 - Written Options - Total Written Options - Subtotal - Total Written Options									(58,865,786)	(152,343,693)	0	(97,314,740)	XXX	(372,044,391)	0	0	106,563,939	0	0	XXX	XXX	
Forwards - Hedging Other																						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		27,000					(1,040)		(1,040)			(1,040)				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	07/09/2021	10/13/2021		4,500,000					136,940		136,940			136,940				
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS-	09/14/2021	10/18/2021		4,490,000				105,309		105,309			105,309					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	09/16/2021	10/26/2021		459,000				9,244		9,244			9,244					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021		3,337,000				157,233		157,233			157,233					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		8,000				(308)		(308)			(308)					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	09/16/2021	10/26/2021		126,000				2,538		2,538			2,538					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021		910,000				42,878		42,878			42,878					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS-	09/14/2021	10/18/2021		31,000				727		727			727					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	09/16/2021	10/26/2021		167,000				3,363		3,363			3,363					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021		1,213,000				57,154		57,154			57,154					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS-	09/14/2021	10/18/2021		47,000				1,102		1,102			1,102					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		9,000				(347)		(347)			(347)					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	09/21/2021	10/18/2021		525,000				10,265		10,265			10,265					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/14/2021	10/18/2021		3,518,000				117,270		117,270			117,270					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/16/2021	10/18/2021		19,058,000														

STATEMENT AS OF SEPTEMBER 30, 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)	
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	09/14/2021	10/18/2021		628,000					20,934		20,934		20,934						
143999999	- Forwards - Hedging Other									0	0	0	1,556,493	XXX	1,556,493	0	1,556,493	0	0	0	XXX	XXX	
147999999	- Forwards - Subtotal - Forwards									0	0	0	1,556,493	XXX	1,556,493	0	1,556,493	0	0	0	XXX	XXX	
150999999	SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
170999999	Subtotal - Hedging Other									110,161,254	306,778,412	790,183	214,652,658	XXX	447,984,249	(780,083)	1,556,493	(183,876,571)	0	0	XXX	XXX	
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
173999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
175999999	Totals									110,161,254	306,778,412	790,183	214,652,658	XXX	447,984,249	(780,083)	1,556,493	(183,876,571)	0	0	XXX	XXX	

E06.33

(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 SEPTEMBER 30, 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	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																						
	328		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/17/2021	4,422,0400	4,297,7500						(2,038,356)	(2,038,356)	3,772,000			
	43		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/17/2021	4,424,5000	4,297,7500						(272,513)	(272,513)	494,500			
	7		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/17/2021	4,458,2500	4,297,7500						(56,175)	(56,175)	80,500			
	20		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/20/2021	4,415,5000	4,297,7500						(117,750)	(117,750)	230,000			
	29		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/20/2021	4,415,7500	4,297,7500						(171,100)	(171,100)	333,500			
	21		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/20/2021	4,415,7500	4,297,7500						(123,900)	(123,900)	241,500			
	33		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/20/2021	4,416,5000	4,297,7500						(195,938)	(195,938)	379,500			
	17		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/20/2021	4,416,5000	4,297,7500						(100,938)	(100,938)	195,500			
	701		DEC21 EM INI SP500	Index Liab	N/A	Equity / Index	12/17/2021	BAML	09/24/2021	4,444,7600	4,297,7500						(5,152,825)	(5,152,825)	8,061,500			
153999999 - Long Futures - Hedging Other													0	0	0	0	0	(8,229,494)	(8,229,494)	13,788,500	XXX	XXX
157999999 - Long Futures - Subtotal - Long Futures													0	0	0	0	0	(8,229,494)	(8,229,494)	13,788,500	XXX	XXX
170999999 - Subtotal - Hedging Other													0	0	0	0	0	(8,229,494)	(8,229,494)	13,788,500	XXX	XXX
175999999 - Totals													0	0	0	0	0	(8,229,494)	(8,229,494)	13,788,500	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
000000001 BAML	14,334,867	(9,389,691)	4,945,176
Total Net Cash Deposits	14,334,867	(9,389,691)	4,945,176

(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 SEPTEMBER 30, 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		210,060,097	(97,206,082)	210,060,097	597,800,761	(371,862,951)	597,800,761	13,788,500	13,788,500
Over-The-Counter NAIC 1 Designation												
BAML - FLOOR -	Y				1,663,476		1,663,476	1,663,476		1,663,476		
BAML - FX -	Y				1,008,597		1,008,597	1,008,597		1,008,597		
BARCLAYS - FX -	Y				32,529		32,529	32,529		32,529		
GS - FX -	Y				257,265		257,265	257,265		257,265		
JPM - FX -	Y				136,940	(1,694)	135,246	136,940	(1,694)	135,246		
MS - FX -	Y				107,711		107,711	107,711		107,711		
UBS - FX -	Y				15,145		15,145	15,145		15,145		
BAML - OPTION -	Y	Y	32,849,555		13,609,282		13,609,282	27,936,553		.0		
BARCLAYS - OPTION -	Y	Y	4,875,000		1,506,289		1,506,289	4,619,319		.0		
BNP PARIBAS - OPTION -	Y	Y	18,228,000		7,426,564		7,426,564	16,477,733		.0		
CITI - OPTION -	Y	Y	31,138,205		22,167,028	(7,539)	22,159,489	30,736,345	(335)	.0		
CS - OPTION -	Y	Y	8,340,000		3,105,025		3,105,025	7,571,961		.0		
GS - OPTION -	Y	Y	8,850,000		3,545,897		3,545,897	7,983,268		.0		
JPM - OPTION -	Y	Y	17,830,000		16,021,439		16,021,439	18,721,759		891,759		
ML - OPTION -	Y	Y	1,100,000		435,712		435,712	1,047,400		.0		
MS - OPTION -	Y	Y	77,580,000		22,607,779	(101,119)	22,506,661	73,364,312	(181,105)	.0		
SG - OPTION -	Y	Y	5,379,000		1,558,984		1,558,984	4,537,620		.0		
UBS - OPTION -	Y	Y	10,130,000		5,227,744		5,227,744	9,382,680		.0		
WF - OPTION -	Y	Y	15,960,000		6,420,764		6,420,764	16,628,961		668,961		
0299999999 - Total NAIC 1 Designation			232,259,761	0	106,854,171	(110,352)	106,743,820	222,229,573	(183,134)	4,780,690	0	0
0999999999 Gross Totals			232,259,761	0	316,914,268	(97,316,434)	316,803,916	820,030,335	(372,046,085)	602,581,451	13,788,500	13,788,500
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64							316,914,268		(97,316,434)			

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STATEMENT AS OF SEPTEMBER 30, 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								
BAML - OPTION -	CASH	.000000-00-0.	CASH	18,480,000	18,480,000	XXX		V
BAML - OPTION -	MBS-FHLMC	3128MC-DU-6.	FG G13515	270,230	270,230	XXX	.04/01/2024	V
BAML - OPTION -	MBS-FHLMC	3128MM-LA-9.	FG G18320	385,660	385,660	XXX	.08/01/2024	V
BAML - OPTION -	MBS-FNMA	3138L0-G0-8.	FN AM0206 10/9.5	2,806,047	2,806,047	XXX	.08/01/2022	V
BAML - OPTION -	MBS-FNMA	3138L3-M8-5.	FN AM3082	872,482	872,482	XXX	.04/01/2023	V
BAML - OPTION -	UST-NOTES	912828-6Z-8.	T 1.75 06/30/24	1,129,131	1,129,131	XXX	.06/30/2024	V
BAML - OPTION -	UST-NOTES	912828-K7-4.	T 2.00 08/15/25	1,480,967	1,480,967	XXX	.08/15/2025	V
BAML - OPTION -	UST-NOTES	912828-S3-5.	T 1.375 06/30/2023	86,239	86,239	XXX	.06/30/2023	V
BAML - OPTION -	UST-NOTES	912828-YY-0.	T 1.75 12/31/2024	545,988	545,988	XXX	.12/31/2024	V
BAML - OPTION -	UST-NOTES	91282C-BH-3.	T .37 01/31/2026	996,861	996,861	XXX	.01/31/2026	V
BAML - OPTION -	UST-NOTES	912828-W7-1.	T 2.125 03/31/24	2,705,127	2,705,127	XXX	.03/31/2024	V
BAML - OPTION -	UST-NOTES	912828-X7-0.	T 2 04/30/24	2,525,138	2,525,138	XXX	.04/30/2024	V
BAML - OPTION -	UST-NOTES	912828-XT-2.	T 2 05/31/24	565,686	565,686	XXX	.05/31/2024	V
BARCLAYS - OPTION -	CASH	.000000-00-0.	CASH	4,875,000	4,875,000	XXX		V
BNP PARIBAS - OPTION -	CASH	.000000-00-0.	CASH	18,228,000	18,228,000	XXX		V
CITI - OPTION -	CASH	.000000-00-0.	CASH	31,138,205	31,138,205	XXX		V
CS - OPTION -	CASH	.000000-00-0.	CASH	8,340,000	8,340,000	XXX		V
GS - OPTION -	CASH	.000000-00-0.	CASH	8,850,000	8,850,000	XXX		V
JPM - OPTION -	CASH	.000000-00-0.	CASH	17,830,000	17,830,000	XXX		V
ML - OPTION -	CASH	.000000-00-0.	CASH	1,100,000	1,100,000	XXX		V
MS - OPTION -	CASH	.000000-00-0.	CASH	77,580,000	77,580,000	XXX		V
SG - OPTION -	CASH	.000000-00-0.	CASH	5,379,000	5,379,000	XXX		V
UBS - OPTION -	CASH	.000000-00-0.	CASH	10,130,000	10,130,000	XXX		V
WF - OPTION -	CASH	.000000-00-0.	CASH	15,960,000	15,960,000	XXX		V
0299999999 Total				232,259,761	232,259,761	XXX	XXX	XXX

E09

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

STATEMENT AS OF SEPTEMBER 30, 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
Bonds - U.S. Governments - Issuer Obligations						
3133EL-30-5	FFCB 1.95 08/40-08/21 (A)		1.A FE	4,110,411	4,333,848	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)		1.A FE	943,149	997,612	08/27/2040
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)		1.A	9,226,551	9,390,653	08/09/2041
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)		1.A	22,840,679	22,971,471	08/12/2036
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)		1.A	6,781,593	6,991,277	08/24/2046
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		1.A FE	948,777	995,635	12/21/2040
3133EM-M7-4	FFCB 2.29 06/34 - 09/21		1.A FE	1,996,582	1,997,506	06/28/2034
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		1.A FE	4,220,184	4,450,000	01/28/2041
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.A	23,905,416	24,000,000	07/14/2036
3134A4-KY-9	FHLMC 0.0 07/32		1.A	33,984,580	35,269,949	07/15/2032
3134GW-GD-3	FHLMC 2.0 10/40-04/29 (QB)		1.A FE	235,475	230,514	10/29/2040
31422B-GY-1	FAMCA 2.25 02/46 - 02/24 (SA)		1.A	939,876	1,000,000	02/08/2046
880591-ES-7	TVA 4.25 09/15/65		1.A	1,391,680	1,262,768	09/15/2065
88059F-BP-5	TVASP 0.0 04/01/56		1.A	1,532,108	1,610,261	04/01/2056
88059F-BR-1	TVA 0.0 06/38		1.A	664,568	693,804	06/15/2038
88059F-BS-9	TVASP 0.0 09/15/39		1.A	1,919,997	1,986,734	09/15/2039
912810-RX-8	T 3.0 5/15/2047		1.A	106,510	93,228	05/15/2047
912828-ZQ-6	T 0.625 05/15/2030		1.A	116,553	124,748	05/15/2030
0199999	Bonds - U.S. Governments - Issuer Obligations			115,864,689	118,400,009	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments			115,864,689	118,400,009	XXX
Bonds - All Other Governments - Issuer Obligations						
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	2,090,240	2,000,000	04/29/2051
168863-DS-4	REPUBLIC OF CHILE		1.F FE	963,260	971,020	05/07/2041
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	3,252,090	3,369,746	04/16/2050
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	973,390	1,103,044	07/23/2060
715638-DS-8	PERU (REPUBLIC OF)		2.A FE	1,939,300	1,927,749	03/11/2041
718286-CP-0	PHILIPPINES (REPUBLIC OF)		2.B FE	491,200	495,771	07/06/2046
74730D-AD-5	QATAR PETROLEUM		1.D FE	1,010,000	1,000,000	07/12/2051
74730D-AE-3	QATAR PETROLEUM		1.D FE	999,520	996,339	07/12/2041
0699999	Bonds - All Other Governments - Issuer Obligations			11,719,000	11,863,670	XXX
1099999	Bonds - All Other Governments - Subtotals - All Other Governments			11,719,000	11,863,670	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						
050589-RK-8	AL AUBURN UNIV 2020C		1.D FE	472,757	500,000	06/01/2050
084154-G8-0	BERKELEY CA UNIF SCH DIST		1.B FE	3,901,320	4,000,000	08/01/2045
1301ET-AA-0	CAL ENDOWMENT		1.A FE	14,400,855	15,000,000	04/01/2051
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C		1.C FE	1,017,303	1,000,000	10/15/2043
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		1.D FE	463,805	484,950	08/15/2050
235036-GZ-8	TX DFW 2020C		1.E FE	1,028,461	1,024,777	11/01/2040
235036-7A-2	TX DFW 2020C		1.E FE	1,002,458	1,000,000	11/01/2050
3140LB-NF-6	FN BS1289		1.A	3,130,004	3,259,914	03/01/2051
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021		1.C FE	999,790	1,000,000	09/01/2046
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH		1.B FE	648,675	706,625	06/15/2051
575896-WR-2	MA MASS PORT AUTH 2021C		1.C FE	961,490	1,000,000	07/01/2042
584556-GW-8	MS UNIV MS MED 2020B		1.C FE	988,492	1,000,000	06/01/2041
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A		1.D FE	2,003,580	2,000,000	05/15/2041
64987J-MN-8	NY STATE HFA 2021G SUS		1.C FE	2,079,673	2,140,000	11/01/2041
64989K-GO-3	NY POWER AUTHORITY 2007C		1.C FE	1,305,350	1,312,387	11/15/2037
668103-AC-8	IL NW MEMORIAL HLTH 2021		1.C FE	17,138,520	18,000,000	07/15/2051
798136-YH-4	CA SAN JOSE AIRPORT 2021C		1.F FE	1,012,830	1,000,000	03/01/2038
798136-YK-7	CA SAN JOSE AIRPORT 2021C		1.F FE	1,012,850	1,000,000	03/01/2039
798136-YN-1	CA SAN JOSE AIRPORT 2021C		1.F FE	1,003,495	1,000,000	03/01/2040
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG		1.A FE	1,026,040	1,000,000	09/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C		1.C FE	2,397,600	2,488,287	04/01/2050
91412N-BG-4	IL UNIV CHICAGO 2021B		1.C FE	17,668,950	17,000,000	10/01/2052
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		1.D FE	1,032,110	1,000,000	10/01/2041
95737T-EK-8	NY WESTCHESTER MED 2020		1.F FE	1,049,352	1,000,000	11/01/2050
BGH53H-90-8	TALISKER		1.D PL	142,084,465	140,053,686	12/01/2057
BGH5ED-WX-4	KJ FDG SEC TL		1.E PL	107,815,628	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			327,645,852	320,670,627	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 - Residential Mortgage-Backed Securities						
3137H2-7G-3	FHR 5140 EZ		1.A	12,241,247	12,630,199	09/25/2051
3140J2-UD-6	FN BL9579		1.A	239,075	229,845	02/01/2041
3140LC-BT-7	FN BS1849		1.A	1,056,373	1,020,266	05/01/2051
2699999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities			13,536,695	13,880,311	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	1,525,847	1,586,845	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			1,525,847	1,586,845	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			342,708,393	336,137,782	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
00131L-AK-1	ATA GROUP LTD		1.F FE	1,007,740	998,798	09/16/2040
00909D-AA-1	ACACN 2020-2 A		1.G FE	1,011,297	937,148	04/01/2029
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.B FE	4,104,600	4,050,264	05/13/2041
018820-AA-8	ALLIANZ SE		2.A FE	1,011,700	1,000,004	12/31/2070
02209S-AR-4	ALTRIA GROUP INC		2.B FE	1,174,840	1,242,217	01/31/2044
02209S-BM-4	ALTRIA GROUP INC		2.B FE	20,792,200	21,873,432	02/04/2041
02209S-BN-2	ALTRIA GROUP INC		2.B FE	15,112,288	15,883,826	02/04/2051
02209S-BP-7	ALTRIA GROUP INC		2.B FE	14,354,700	14,879,321	02/04/2061
025816-BJ-7	AMERICAN EXPRESS COMPANY		2.C FE	6,007,140	6,000,000	12/31/2049
025816-CH-0	AMERICAN EXPRESS COMPANY		2.C FE	16,348,000	16,000,000	12/31/2070
03060N-AD-2	AMERICO LIFE INC		2.C FE	1,307,872	1,334,393	04/15/2031
03115A-AC-7	AMFAM HOLDINGS INC		2.B FE	2,175,740	2,001,627	03/11/2051
031162-DA-5	AMGEN INC		2.A FE	19,412,280	19,939,268	08/15/2041
032654-AW-5	ANALOG DEVICES INC		1.G FE	6,967,240	6,945,890	10/01/2041
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		2.A FE	1,190,290	1,181,982	06/01/2050
036752-AS-2	ANTHEM INC		2.B FE	2,179,480	1,992,790	03/15/2051
05523R-AE-7	BAE SYSTEMS PLC		2.B FE	959,340	985,914	09/15/2050
05526D-BT-1	BAT CAPITAL CORP		2.B FE	2,888,640	3,007,321	09/25/2040
05565Q-DV-7	BP CAPITAL MARKETS PLC		2.A FE	9,893,340	9,040,341	12/31/2099
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		2.B FE	2,695,640	2,729,413	05/30/2041
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	1,149,014	1,168,376	05/12/2050
084423-AV-4	WR BERKLEY CORPORATION		2.A FE	1,060,360	995,909	03/30/2052
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	22,496,366	24,009,228	01/15/2051
103730-BR-0	BP CAPITAL MARKETS AMERICA INC		1.F FE	1,007,530	1,000,000	06/17/2041
103730-BS-8	BP CAPITAL MARKETS AMERICA INC		1.F FE	19,073,200	20,000,000	03/17/2052

STATEMENT AS OF SEPTEMBER 30, 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
11135F-BA-8	BROADCOM INC.		2.C FE	3,439,290	2,986,429	04/15/2029
11135F-BJ-9	BROADCOM INC.		2.C FE	25,722,060	25,899,660	02/15/2041
11271L-AB-8	BROOKFIELD FINANCE INC.		1.G FE	1,208,206	1,247,666	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC.		1.G FE	4,168,816	4,041,858	03/30/2051
11271R-AB-5	BROOKFIELD FINANCE LLC.		1.G FE	1,440,508	1,472,195	04/15/2050
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC.		1.G FE	2,433,520	2,358,940	12/15/2048
125523-CQ-1	CIGNA CORP.		2.B FE	7,205,380	6,962,422	03/15/2051
141781-BR-4	CARGILL INC.		1.F FE	1,080,990	988,730	05/25/2051
14448C-AR-5	CARRIER GLOBAL CORP.		2.C FE	2,094,320	2,077,284	04/05/2040
161175-BV-5	CHARTER COMM OPT LLC/CAP		2.C FE	971,280	1,007,824	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP		2.C FE	1,983,438	1,999,020	06/01/2052
166756-AX-4	CHEVRON USA INC.		1.D FE	2,429,774	2,257,195	10/15/2049
191216-DL-1	COCA-COLA CO.		1.E FE	1,032,740	982,944	03/05/2051
260543-DD-2	DOW CHEMICAL COMPANY (THE)		2.B FE	2,117,400	2,014,604	11/15/2050
26441C-BM-6	DUKE ENERGY CORP.		2.B FE	2,027,400	1,995,087	06/15/2041
29250N-BE-4	ENBRIDGE INC.		2.A FE	10,049,200	10,116,600	08/01/2051
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC.		2.A FE	3,514,293	3,624,013	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC.		2.A FE	4,119,606	4,184,994	02/15/2053
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC.		2.A FE	24,232,000	24,468,500	10/15/2052
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV.		2.B FE	9,864,627	9,691,670	03/01/2041
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC.		2.B FE	6,643,000	6,983,913	09/17/2051
34354P-AF-2	FLOWSERVE CORPORATION.		2.C FE	4,172,392	3,985,753	10/01/2030
36321P-AC-4	GALAXY PIPELINE ASSETS.		1.C FE	3,528,329	3,500,000	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD.		1.C FE	2,993,745	3,000,000	09/30/2040
36357G-AB-5	ARTHUR J GALLAGHER & CO.		2.B FE	1,067,980	988,162	05/20/2051
404119-BY-4	HCA INC.		2.C FE	1,238,730	1,234,761	06/15/2039
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		2.A FE	3,847,680	3,965,140	09/15/2051
448579-AJ-1	HYATT HOTELS CORP.		2.C FE	1,199,305	1,093,889	04/23/2030
458140-BV-1	INTEL CORPORATION.		1.E FE	11,936,040	11,989,136	08/12/2041
458140-BW-9	INTEL CORPORATION.		1.E FE	9,974,700	9,966,893	08/12/2051
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		2.B FE	515,670	505,934	11/15/2040
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC.		2.B FE	1,047,160	997,872	03/01/2041
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF.		2.B FE	1,227,679	1,221,000	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO.		2.B FE	1,001,140	1,000,000	12/01/2049
477164-AA-5	JETBLUE AIRWAYS CORPORATION.		1.F FE	525,560	483,641	11/15/2032
49271V-AF-7	KEURIG DR PEPPER INC.		2.B FE	3,480,060	3,000,000	05/25/2028
49271V-AM-2	KEURIG DR PEPPER INC.		2.B FE	517,710	498,140	03/15/2051
556079-AD-3	MACQUARIE BANK LTD.		2.B FE	989,003	1,000,000	03/03/2036
570535-AX-2	MARKEL CORPORATION.		2.B FE	1,034,750	994,381	05/07/2052
58551T-AA-5	MELLON CAPITAL IV.		2.A FE	6,000,180	6,000,000	06/29/2049
59156R-BS-6	METLIFE INC.		2.B FE	1,519,290	1,000,000	04/08/2038
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY.		2.B FE	1,073,996	1,006,717	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC.		2.C PL	2,174,296	1,978,643	06/20/2027
632525-AW-1	NATIONAL AUSTRALIA BANK.		2.A FE	945,230	1,000,000	01/14/2041
63681#-AA-8	CTL - NAT LOGISTICS PT FUNDED.		1.D FE	291,557	296,942	10/10/2042
641062-AY-0	NESTLE HOLDINGS INC.		1.D FE	6,881,000	6,983,580	09/14/2041
65158N-AB-8	NEWMARK GROUP INC.		2.C FE	540,000	495,505	11/15/2023
651639-AV-8	NEWMONT GOLDCORP CORP.		2.A FE	2,709,200	2,722,998	06/09/2044
654579-AH-4	NIPPON LIFE INSURANCE CO.		1.G FE	11,500,313	11,749,132	01/21/2051
665501-AM-4	NORTHERN NATURAL GAS COMPANY.		1.F FE	1,015,990	991,234	10/16/2051
67079B-AE-0	NUTRITION & BIOSCIENCES INC.		2.C FE	1,031,340	999,940	11/15/2040
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA.		2.B FE	2,155,596	2,006,934	06/11/2051
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC.		1.G FE	2,123,756	2,019,021	10/15/2050
68389X-BZ-7	ORACLE CORPORATION.		2.A FE	24,269,625	23,344,405	03/25/2041
70213B-AC-5	PARTNERRE FINANCE B LLC.		2.B FE	2,106,814	2,000,000	10/01/2050
714046-AJ-8	PERKINELMER INC.		2.B FE	2,144,540	1,999,980	03/15/2051
715310-AC-5	PERSHING SQUARE HOLDINGS LTD.		2.B FE	2,901,180	3,000,000	07/15/2032
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC.		2.B FE	17,039,610	17,000,000	05/15/2055
74762E-AJ-1	QUANTA SERVICES INC.		2.C FE	645,719	666,516	10/01/2041
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR.		2.A FE	530,994	497,658	06/15/2030
761713-BB-1	REYNOLDS AMERICAN INC.		2.B FE	1,821,123	1,975,951	08/15/2045
78081B-AP-8	ROYALTY PHARMA PLC.		2.C FE	3,017,920	3,130,439	09/02/2051
79466L-AM-6	SALESFORCE.COM INC.		1.F FE	5,042,450	4,983,936	07/15/2061
822582-CH-3	SHELL INTERNATIONAL FINANCE BV.		1.D FE	1,059,730	1,072,606	04/06/2050
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO.		2.A FE	1,318,693	1,308,305	09/30/2051
85238@-AA-1	STADCO LA LLC.		2.C PL	40,444,163	41,000,000	05/15/2056
853254-BK-5	STANDARD CHARTERED PLC.		2.B FE	13,751,000	12,500,000	03/15/2033
86171#-AA-6	STONE POINT CAPITAL LLC.		1.F PL	21,970,410	22,000,000	02/26/2036
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN.		1.G FE	458,930	500,000	01/12/2041
87264A-BK-0	T-MOBILE USA INC.		2.C FE	5,792,760	5,937,023	02/15/2041
89417E-AR-0	TRAVELERS COMPANIES INC.		1.F FE	1,041,870	997,089	06/08/2051
907818-FT-0	UNION PACIFIC CORPORATION.		1.G FE	3,155,850	2,999,141	05/20/2041
913017-BS-7	UNITED TECHNOLOGIES CORP.		2.A FE	1,368,040	1,368,348	04/15/2040
91324P-EE-8	UNITEDHEALTH GROUP INC.		1.G FE	1,033,550	995,756	05/15/2041
92343V-GK-4	VERIZON COMMUNICATIONS INC.		2.A FE	20,843,600	19,988,615	03/22/2041
92556H-AB-3	VIACOMCBS INC.		2.B FE	4,176,655	3,719,950	01/15/2031
92838@-AA-1	VISTA RIDGE LLC.		1.F PL	930,610	982,953	10/14/2049
94106B-AD-3	WASTE CONNECTIONS INC.		2.A FE	1,951,640	1,970,034	01/15/2052
963320-AX-4	WHIRLPOOL CORPORATION.		2.B FE	2,000,233	1,623,377	05/15/2050
97263C-AA-9	WILTON RE LTD.		2.C FE	4,362,400	4,000,000	12/31/2070
BGH6JX-GH-7	EXTELL - DEER VALLEY RESORTS LEASE		1.D PL	1,371,630	1,300,000	10/01/2055
BGH6PF-Y8-8	DYAL III ISSUER A.		1.G PL	1,974,455	1,905,205	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B.		1.G PL	1,134,589	1,094,795	06/15/2040
BGH6QC-WN-3	KONINKLIJKE VOPAK NV.		2.B	1,017,006	1,000,000	12/19/2032
BGH6RD-8S-6	SER 2020-XI-D TR CTF.		1.F FE	2,090,492	2,000,000	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF.		1.F FE	1,040,650	1,000,000	10/05/2035
BGH6RD-8V-9	SER 2020-XI-F TR CTF.		1.F FE	1,506,128	1,412,000	10/05/2040
BGH6RG-05-7	SER 2020-XI-J TR CTF.		1.F FE	627,512	588,000	10/05/2040
BGH6RW-OH-8	RXR REALTY LLC.		2.A PL	1,074,586	966,761	07/17/2025
BGH6S6-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		1.D PL	738,570	700,000	10/01/2055
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC.		1.D	10,000,759	9,830,750	09/30/2045
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L.		2.C FE	7,133,434	7,000,000	12/31/2039
BGH6VP-TN-2	TFI INTERNATIONAL INC.		2.C PL	978,730	1,000,000	01/05/2033
BGH6WC-F8-8	LHM FEE II		2.B PL	1,022,300	1,000,000	06/21/2048
BGH6XU-WX-3	PROJECT H2OYA CLASS A.		1.E PL	905,160	1,000,000	07/15/2053
BGH6XU-XH-7	PROJECT H2OYA CLASS B.		1.G PL	940,750	1,000,000	07/16/2046
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED.		1.E PL	1,084,500	1,084,500	04/01/2026
BGH6YW-CR-3	CTL - NAT LOGISTICS PT MI FUNDED.		1.D FE	602,622	613,753	06/10/2042
BGH704-UL-3	LENDLEASE ARMY PRA TL.		1.E PL	2,040,344	2,043,000	07/01/2056
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP.		1.D PL	56,255,176	61,000,000	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP.		1.D PL	11,421,312	12,000,000	04/15/2041
BGH72C-93-7	DYAL IV ISSUER A.		1.F PL	6,421,773	6,500,000	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B.		1.F PL	3,457,710	3,500,000	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC.		2.B FE	35,557,387	35,535,000	06/30/2039
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT.		2.B Z	14,626,194	14,944,390	02/17/2028
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT.		2.B Z	5,498,489	5,618,110	02/17/2028
BGH74T-8C-9	CEAMER FINANCE LLC.		2.B PL	11,776,920	11,770,011	03/22/2031
BGH75U-HK-7	QATAR AIRWAYS.		1.D PL	4,845,503	4,862,654	04/23/2031

STATEMENT AS OF SEPTEMBER 30, 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
BGH766-LX-5	PERSHING SQUARE HOLDINGS LTD.		2 B Z	47,355,790	46,844,900	10/01/2031
3299999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			803,098,638	805,910,269	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
02660T-EK-5	AHM 2005-2 1A1		1 D FM	2,875,522	2,642,708	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1 D FM	424,441	395,719	11/25/2045
03290A-AJ-9	ANCHF 2021-13A A2		1 A FE	999,920	1,000,000	07/27/2039
03290A-AL-4	ANCHF 2021-13A B2		1 D FE	1,998,492	2,000,000	07/27/2039
03329T-AG-9	ANCHF 2016-4A AR		1 A FE	33,504,724	33,500,000	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR		1 D FE	6,996,822	7,000,000	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR		1 G FE	2,000,388	2,000,000	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R		1 A FE	1,000,031	1,000,000	01/28/2039
03330E-AN-4	ANCHF 2016-3A AR		1 D FE	500,027	500,000	01/28/2039
03330P-AQ-2	ANCHF 2018-5A BRR		1 B FE	8,000,000	8,000,000	04/25/2036
05601H-AJ-3	BSPT 2021-FL6 D		2 B FE	999,998	1,000,000	03/15/2036
05972F-AE-9	BANC 2018-CR3 B		1 A FE	796,874	799,165	01/15/2033
12328M-AN-1	BLX 2005-AA A		1 E FE	180,427	130,562	09/25/2038
12559Q-AD-4	CITM 2007-1 2A3		1 D FM	1,349,526	1,193,699	10/25/2037
126673-OR-6	CWHEL 2004-S 1A		1 D FM	1,500,756	1,385,361	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		1 D FM	251,893	254,146	11/15/2035
14856G-AA-8	CLAST 2021-1A A		1 F FE	27,941,304	27,054,750	01/15/2046
14856G-AB-6	CLAST 2021-1A B		2 B FE	469,413	434,783	01/15/2046
15674T-AA-7	CERB 2021-4A A		1 A FE	11,999,976	12,000,000	08/13/2033
25257A-AQ-7	DIMND 2019-1A BR		1 C FE	6,742,069	6,750,000	04/25/2029
25755T-AP-5	DPABS 2021-1A A211		2 A FE	7,359,597	6,982,500	04/25/2051
33830J-AC-9	GUY 2021-1A A2		2 C FE	1,996,494	2,000,000	07/25/2051
36249B-AD-2	GSA 2007-7 A4		1 D FM	1,658,681	1,383,139	07/25/2037
38138J-AJ-2	GLM 2021-9A D		2 C FE	499,995	500,000	01/20/2033
38174T-AE-6	GOCAP 2016-33A AR2		1 G FE	3,999,796	4,000,000	08/25/2033
38178E-AG-0	GOCAP 2013-16A CR2		1 F FE	2,007,322	2,000,000	07/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1 D FM	7,497,499	6,991,213	08/25/2037
46651T-AA-9	HENDR 2018-1A A		1 A FE	479,088	494,003	10/15/2072
48255K-AA-4	KKR CORE SR SECURED NOTES		2 B PL	8,000,000	8,000,000	07/15/2031
525221-EM-5	LXS 2005-7N 1A1A		1 D FM	1,017,458	940,701	12/25/2035
55955K-AE-4	MAGNE 2021-29A C		1 F FE	987,965	1,000,000	01/15/2034
70069F-HV-2	PPSI 2005-WH02 M2		1 D FM	378,631	358,021	05/25/2035
77588J-AA-4	RCF 2021-2A A		1 A FE	11,000,000	11,000,000	10/25/2039
86190B-AB-0	STR 2021-1 A2		1 A FE	2,242,362	2,196,266	06/20/2051
86358E-RB-4	SAIL 2005-2 M2		1 D FM	226,841	218,664	03/25/2035
86359J-AE-9	SASC 2006-0PT1 A5		1 D FM	815,868	755,847	04/25/2036
87342R-AJ-3	BELL 2021-1A A23		2 B FE	37,677,709	37,750,000	08/25/2051
97770*-AA-2	WOLFENT 2021-1 A		2 B PL	43,006,591	43,006,591	05/20/2045
3499999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities			241,384,498	238,617,838	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00086G-AA-9	ABPCT 2019-6A A1		1 A FE	28,008,316	28,000,000	08/09/2030
00900L-AJ-3	AIMCO 2015-AA CR		1 B FE	5,000,000	5,000,000	01/15/2028
03789X-AD-0	DIN 2019-1A A21		2 B FE	203,486	188,392	06/05/2049
038779-AB-0	ARBYS 2020-1A A2		2 C FE	1,026,303	990,000	08/01/2050
05363X-AQ-0	AVERY 2014-5A CR		1 A FE	3,985,112	4,000,000	07/17/2026
05492Q-AE-6	BDS 2020-FL5 B		1 D FE	2,988,611	2,834,630	02/16/2037
05585J-AE-0	BSPT 2018-FL3 B		1 C FE	7,994,360	8,000,000	03/15/2028
05585J-AG-5	BSPT 2018-FL3 C		1 F FE	1,997,906	2,108,959	03/15/2028
05586A-AE-8	BSPT 2018-FL4 B		1 D FE	9,428,053	9,682,431	09/15/2035
05586A-AG-3	BSPT 2018-FL4 C		1 G FE	11,508,723	11,570,012	09/15/2035
05587T-AG-1	BSPT 2019-FL5 C		1 G FE	2,984,931	3,000,000	05/09/2029
06761M-AA-5	BMM 2018-1A A1		1 A FE	9,015,003	9,000,000	01/15/2031
09626Q-BA-4	BLUEM 2014-2A A2R2		1 A FE	6,752,437	6,750,000	10/20/2030
12434L-AA-2	BXMT 2020-FL2 A		1 A FE	1,822,708	1,794,122	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1 G FE	1,845,643	1,814,244	02/16/2037
12547U-AN-8	CIFC 2015-5A A2R		1 A FE	6,990,207	7,000,000	10/25/2027
12551P-AE-2	CIFC 2012-2RA B		1 E FE	2,991,372	3,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1 C FE	7,026,041	7,060,000	04/24/2031
12807C-AA-1	CAI 2020-1A A		1 F FE	663,067	646,476	09/25/2045
143109-AQ-9	CGMS 2016-4A BR		1 F FE	999,994	913,658	10/20/2027
14310D-AY-3	CGMS 2013-2A CR		1 F FE	992,717	907,513	01/18/2029
14310Q-AA-6	CGFM 2015-1A A11R		1 A FE	2,500,115	2,500,000	10/20/2031
14855J-AB-1	CLAST 2016-1 A		1 G FE	17,327,291	17,344,672	08/15/2041
14855J-AC-9	CLAST 2016-1 B		2 C FE	2,439,663	2,587,933	08/15/2041
15672V-AA-4	CERB 2018-4RA A1TR		1 A FE	7,000,196	7,000,000	10/15/2030
24823D-AU-0	DEN11 2015-1A A2RR		1 A FE	4,549,827	4,550,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1 C FE	2,999,988	3,000,000	07/22/2030
27830T-AC-9	EATON 2014-1RA A2		1 A FE	9,500,361	9,500,000	07/15/2030
30605Y-AB-7	FLCON 2017-1 A		1 G FE	8,925,913	8,982,617	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		2 C FE	3,308,252	3,420,369	02/15/2042
32010A-AC-2	NSCDN 2014-1A BR		1 A FE	4,107,438	4,107,085	01/25/2027
338422-AS-7	FLAGS 2014-8A BRR		1 A FE	3,009,415	2,939,991	01/16/2026
34960J-AU-9	FCO 2015-6A A2R		1 A FE	2,995,542	3,000,000	07/10/2030
34961J-AC-8	FCO 2017-9A A1T		1 A FE	9,000,000	9,004,829	11/15/2029
34961J-AG-9	FCO 2017-9A B		1 C FE	11,500,000	11,476,910	11/15/2029
34961J-AJ-3	FCO 2017-9A C		1 G FE	7,250,000	7,250,000	11/15/2029
34961W-AJ-4	FCO 2018-11A BT		1 C FE	16,933,309	17,000,000	04/15/2031
36255C-AE-9	GPMT 2018-FL1 B		1 D FE	6,859,555	6,860,975	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C		1 G FE	5,498,114	5,500,000	12/19/2035
36259B-AE-7	GPMT 2019-FL2 B		1 D FE	998,211	946,092	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1 G FE	3,990,148	3,736,462	02/22/2036
37476W-AA-4	GIBSL SN 2019-1		2 C PL	2,435,906	2,363,699	04/17/2056
38175B-AA-2	GOCAP 2018-36A A		1 A FE	35,801,136	36,000,000	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1 C FE	2,992,641	3,000,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1 F FE	4,892,940	5,000,000	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1 A FE	65,823,912	66,000,000	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1 C FE	9,000,117	9,000,000	05/05/2030
38176L-AE-1	GCBSL 2018-39A B		1 C FE	3,987,260	4,000,000	10/20/2028
444838-AN-6	HULLS 2014-1A CR		1 E FE	1,649,218	1,650,000	10/18/2026
46651N-AA-2	JOLAR 2019-1 A		2 A FE	832,461	801,590	04/15/2044
46665R-AA-7	JGW 2020-D		1 F FE	968,876	925,201	01/01/2064
47047M-AQ-0	JTWN 2013-2A BR		1 F FE	5,867,376	6,000,000	04/22/2030
48250R-BN-5	KKR 12 BR2		1 C FE	7,024,986	7,025,000	10/15/2030
48250V-AY-3	KKR 13 CR		1 D FE	5,970,102	6,000,000	01/16/2028
48252K-AC-3	KKR 21 B		1 C FE	11,941,872	12,000,000	04/15/2031
482739-AH-2	KVK 2013-1A CR		1 F FE	5,075,664	5,041,688	01/15/2028
48273L-AC-6	KVK 2018-1A B		1 A FE	4,498,686	4,500,000	05/20/2029
53946J-AC-8	LNCR 2019-CRE2 AS		1 A FE	2,991,564	2,700,110	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1 G FE	7,237,305	7,251,608	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1 D FE	12,500,000	12,529,674	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1 G FE	7,998,448	8,030,388	05/15/2028
55282L-AE-6	MF1 2019-FL2 B		1 A FE	1,991,306	1,788,709	12/25/2034
56576Q-AQ-1	MCL0 2013-5A A2R		1 D FE	6,818,503	6,856,202	11/21/2027

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**SCHEDULE DL - PART 2
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56577A-AN-2	MCLO 2014-7A BR		1.F FE	7,375,565	7,400,000	10/28/2025
565780-AC-7	MACRE 2018-FL1 AS		1.A FE	5,000,000	5,000,000	06/15/2028
565780-AE-3	MACRE 2018-FL1 B		1.D FE	11,482,313	11,500,000	06/15/2028
565780-AG-8	MACRE 2018-FL1 C		1.G FE	2,498,323	2,503,208	06/15/2028
59801Q-AN-9	WIDO 2015-4A CR		1.F FE	8,501,037	8,500,000	04/15/2027
610333-AU-0	MOCAP 2014-1A BR		1.A FE	1,330,768	1,330,887	10/22/2026
610333-AW-6	MOCAP 2014-1A CR		1.A FE	4,992,925	5,000,000	10/22/2026
64131E-AG-2	NEUB 2016-23A BR		1.C FE	14,994,960	15,000,000	10/17/2027
65251P-AY-9	NSLP 2014-1A AR		1.A FE	57,722,407	57,767,523	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	4,978,390	5,000,000	04/25/2031
65251X-AQ-9	NSBK 2016-1A BR		1.A FE	7,149,475	6,908,305	10/25/2028
65252A-AE-5	NWSTR 2017-1A BN		1.A FE	721,349	721,225	03/20/2027
65252A-AG-0	NWSTR 2017-1A CN		1.D FE	4,001,232	4,000,000	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN		2.B FE	3,003,366	3,000,000	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	53,978,980	54,413,088	04/29/2030
66860C-AE-3	WOODS 2018-14BA B		1.C FE	3,497,823	3,063,577	11/13/2031
67107K-BB-1	CCP 2014-7A A2RR		1.C FE	9,002,889	9,000,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	2,999,355	3,000,000	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R		1.A FE	3,999,052	4,000,000	04/30/2027
69122D-AA-7	OR 2019-1A A		1.A FE	4,001,288	4,000,000	05/20/2031
69700K-AC-7	PSTAT 2018-4A A2		1.A FE	5,002,555	5,000,000	11/15/2026
70163Q-AC-2	PARLI 2020-1A B		1.C FE	1,757,670	1,750,000	08/12/2030
75405R-AC-7	RPRO 2005-1A B		1.D FE	7,771,855	7,506,110	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.C FE	1,992,888	2,000,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.F FE	6,739,277	6,907,000	03/25/2034
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	1,991,820	1,932,202	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.G FE	6,004,152	6,000,000	07/15/2038
81761T-AC-9	SERV 2020-1 A2I		2.C FE	1,029,670	995,000	01/30/2051
81881G-AE-8	SHACK 2014-6RA B		1.A FE	1,998,808	2,000,000	07/17/2028
854432-AD-3	STANI 2014-1A A		2.C FE	3,000,478	2,830,616	06/15/2025
85815C-AC-3	STCR 2018-1A B		1.C FE	4,982,920	5,000,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	25,775,186	25,880,000	04/21/2031
87233G-AA-8	TCP 2016-1A A1ST		1.A FE	497,381	497,381	12/15/2028
87233G-AE-0	TCP 2016-1A A1J		1.A FE	6,008,988	6,000,000	12/15/2028
87233G-AG-5	TCP 2016-1A A2		1.C FE	2,997,381	3,000,000	12/15/2028
87249F-AG-9	TICP 2018-3R C		1.C FE	4,211,393	4,250,000	04/20/2028
87249T-AG-9	TICP 2018-1IA B		1.C FE	8,873,136	9,000,000	04/20/2028
87249X-AA-3	THLLS 2019-2A A1		1.A FE	7,000,014	7,000,000	10/17/2031
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	2,982,393	2,608,678	09/15/2034
87404L-AA-0	TLWND 2019-1 A		2.B FE	666,798	565,608	12/15/2044
88576P-AC-7	HENDR 2004-A A1		1.A FE	362,817	335,756	09/15/2045
90139A-AA-0	CL-DAL 2020 A		2.C PL	2,912,516	2,826,550	12/15/2045
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	17,983,980	18,000,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.D FE	7,037,598	7,125,000	04/15/2027
94949L-AN-0	WELF 2016-2A A2R		1.B FE	3,000,600	3,000,000	10/20/2028
979888-AE-4	WMINT 2018-4A B		1.C FE	6,970,502	7,000,000	04/20/2030
97988A-AL-3	WMINT 2017-3A A1R		1.A FE	5,007,395	5,000,000	04/20/2032
BGH3K2-V7-4	ICON BRAND HLDGS LLC 4.229 25JAN43		2.B FE	4,401,338	5,056,857	01/25/2043
BGH5C2-LR-5	AASET 2014-1 AR		1.F FE	36,775,640	37,002,428	01/15/2043
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	73,364,067	63,000,000	07/01/2048
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				923,461,297	913,609,239	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				1,967,944,433	1,958,137,346	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		1.C	4,911,967	2,242,704	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations				4,911,967	2,242,704	XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
40168P-AH-1	PDFNI 2016-B 1		2.C FE	4,361,235	4,361,235	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		2.C FE	2,180,619	2,180,619	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		2.C FE	2,180,618	2,180,618	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		2.C FE	2,290,682	2,290,682	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		2.C FE	3,023,592	3,023,592	04/12/2027
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,504,644	18,500,000	01/15/2031
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities				32,541,390	32,536,747	XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates				37,453,357	34,779,451	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		2.B FE	233,914	233,914	09/17/2022
BGH3AT-5V-2			2.A FE	13,531,490	13,382,609	10/12/2023
6199999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				13,765,404	13,616,522	XXX
6299999 - Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans				13,765,404	13,616,522	XXX
6399999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				1,263,240,146	1,259,087,278	XXX
6499999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				13,536,695	13,880,311	XXX
6599999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities				241,384,498	238,617,838	XXX
6699999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				957,528,534	947,732,830	XXX
6999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				13,765,404	13,616,522	XXX
7099999 - Bonds - Total Bonds - Subtotals - Total Bonds				2,489,455,276	2,472,934,780	XXX
9999999 Totals				2,489,455,276	2,472,934,780	XXX

General Interrogatories:

1. Total activity for the year to date.....Fair Value \$369,980,576 Book/Adjusted Carrying Value \$374,922,047
 2. Average balance for the year to date.....Fair Value \$2,304,464,988 Book/Adjusted Carrying Value \$2,285,473,756

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH
INSURANCE

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