



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

# QUARTERLY STATEMENT

AS OF MARCH 31, 2022  
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>Esfandyar Eruch Dinshaw</u>	<u>President, Chairman and Chief Executive Officer</u>	<u>Brian Darrel Hansen</u>	<u>SVP, General Counsel &amp; Secretary</u>
<u>David Christopher Attaway</u>	<u>SVP, Chief Financial Officer &amp; Treasurer</u>	<u>Eric Yung Hsi Lin</u>	<u>SVP &amp; Corporate Actuary</u>

### OTHER OFFICERS

<u>Gerald Robert Blair #</u>	<u>President - Sammons Life Insurance Group</u>	<u>Robert Ray TeKolste</u>	<u>President, SIAG</u>
<u>Anne Margaret Cooper</u>	<u>SVP &amp; 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 &amp; Chief Investment Officer</u>

### DIRECTORS OR TRUSTEES

<u>Esfandyar Eruch Dinshaw</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>
<u>Robert Ray TeKolste #</u>	<u>William Leo Lowe #</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.

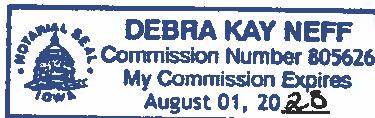
Esfandyar Eruch Dinshaw President, Chairman and Chief Executive Officer  
Brian Darrel Hansen SVP, General Counsel & Secretary  
David Christopher Attaway SVP, Chief Financial Officer & Treasurer

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

Subscribed and sworn to before me this 9th day of May, 2022

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

Debra Kay Neff



STATEMENT AS OF MARCH 31, 2022 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 .....	28,463,219,749		28,463,219,749	28,320,072,961
2. Stocks:				
2.1 Preferred stocks .....	1,006,156,517		1,006,156,517	1,064,428,721
2.2 Common stocks .....	287,362,457		287,362,457	286,749,585
3. Mortgage loans on real estate:				
3.1 First liens .....	2,192,930,883		2,192,930,883	2,047,335,323
3.2 Other than first liens .....	14,953,275		14,953,275	14,694,618
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 (\$ .....473,742,500 ), cash equivalents (\$ .....0 ) and short-term investments (\$ .....0 ) .....	473,742,500		473,742,500	680,465,795
6. Contract loans (including \$ ..... premium notes) .....	124,677,783	901,892	123,775,892	119,542,835
7. Derivatives .....	355,520,832		355,520,832	351,574,495
8. Other invested assets .....	1,887,794,330	72,260	1,887,722,070	1,740,713,092
9. Receivables for securities .....	10,639,133		10,639,133	3,522,828
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	492,000	0	492,000	225,000
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	34,817,489,459	974,151	34,816,515,308	34,629,325,252
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	313,840,500		313,840,500	286,341,101
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	39,631,954	27,560,910	12,071,044	14,626,161
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	87,140,290		87,140,290	80,291,132
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	36,531,800	4,766,658	31,765,141	30,595,637
16.2 Funds held by or deposited with reinsured companies .....	7,976,247		7,976,247	3,297,263
16.3 Other amounts receivable under reinsurance contracts .....	26,658,324		26,658,324	32,948,511
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	35,631,372		35,631,372	50,530,295
18.2 Net deferred tax asset .....	277,351,362	110,104,742	167,246,620	184,791,350
19. Guaranty funds receivable or on deposit .....	530,919		530,919	553,831
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 .....	346		346	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	3,169,232	3,169,232	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	35,645,951,804	146,575,693	35,499,376,110	35,313,300,535
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	35,645,951,804	146,575,693	35,499,376,110	35,313,300,535
<b>DETAILS OF WRITE-INS</b>				
1101. Collateral asset .....	492,000		492,000	225,000
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) .....	492,000	0	492,000	225,000
2501. Miscellaneous assets .....	997,000	997,000	0	0
2502. IMR asset .....	2,172,232	2,172,232	0	0
2503. ....			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	3,169,232	3,169,232	0	0

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....25,757,771,118 less \$ .....included in Line 6.3 (including \$ ..... Modco Reserve) .....	25,757,771,118	25,726,075,508
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	0	0
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	294,606,168	281,228,964
4. Contract claims:		
4.1 Life .....	202,357,270	186,748,304
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 .....	2,483,833	2,353,447
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 \$ .....18,622,764 ceded.....	18,622,764	18,559,038
9.4 Interest Maintenance Reserve .....	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$ .....3,409,859 , accident and health \$ ..... and deposit-type contract funds \$ .....	3,409,859	2,176,547
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	17,778,994	11,771,193
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	5,565,369	7,935,271
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 .....	175,119	189,713
17. Amounts withheld or retained by reporting entity as agent or trustee .....	653,131	771,589
18. Amounts held for agents' account, including \$ .....1,147,112 agents' credit balances .....	1,147,112	1,756,245
19. Remittances and items not allocated .....	59,007,738	121,583,180
20. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0
21. Liability for benefits for employees and agents if not included above .....	0	0
22. Borrowed money \$ ..... and interest thereon \$ .....1,887,329 .....	1,887,329	0
23. Dividends to stockholders declared and unpaid .....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	322,868,985	363,737,643
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	66,916	66,916
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ .....1,445,300,387 ) reinsurers.....	1,445,300,387	1,137,723,202
24.04 Payable to parent, subsidiaries and affiliates .....	2,494,058	21,519,696
24.05 Drafts outstanding .....	0	0
24.06 Liability for amounts held under uninsured plans .....	0	0
24.07 Funds held under coinsurance .....	1,132,835,241	1,102,495,154
24.08 Derivatives .....	115,654,117	108,806,151
24.09 Payable for securities .....	56,054,233	68,635,454
24.10 Payable for securities lending.....	2,439,500,362	2,389,500,368
24.11 Capital notes \$ ..... and interest thereon \$ .....	0	0
25. Aggregate write-ins for liabilities .....	1,699,670,233	1,828,742,647
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	33,579,910,336	33,382,376,229
27. From Separate Accounts statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	33,579,910,336	33,382,376,229
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 .....	627,491,131	627,491,131
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	934,474,644	945,933,175
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) .....	1,916,965,775	1,928,424,306
38. Totals of Lines 29, 30 and 37 .....	1,919,465,775	1,930,924,306
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	35,499,376,110	35,313,300,535
<b>DETAILS OF WRITE-INS</b>		
2501. FHLB advances.....	1,526,357,000	1,526,357,000
2502. Derivative collateral liability.....	151,075,312	283,016,116
2503. Abandoned property.....	13,748,834	14,158,571
2598. Summary of remaining write-ins for Line 25 from overflow page .....	8,489,087	5,210,961
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	1,699,670,233	1,828,742,647
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) .....	0	0
3401. ....	0	0
3402. ....	0	0
3403. ....	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....	0	0

## SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	406,006,293	740,939,059	2,637,412,496
2. Considerations for supplementary contracts with life contingencies	704,649	542,367	6,797,612
3. Net investment income	339,509,032	403,903,962	1,926,308,937
4. Amortization of Interest Maintenance Reserve (IMR)	841,191	1,315,844	8,709,876
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	56,527,248	15,975,797	99,578,559
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	601,303	6,654,171	39,673,278
9. Totals (Lines 1 to 8.3)	804,189,715	1,169,331,202	4,718,480,759
10. Death benefits	82,602,688	64,252,783	252,708,203
11. Matured endowments (excluding guaranteed annual pure endowments)	13,798	22,423	100,593
12. Annuity benefits	96,846,901	104,985,668	357,628,115
13. Disability benefits and benefits under accident and health contracts	320,188	306,787	977,617
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	357,831,438	370,363,767	1,532,708,627
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,928,984	2,304,295	10,471,424
18. Payments on supplementary contracts with life contingencies	1,705,539	1,717,318	6,643,501
19. Increase in aggregate reserves for life and accident and health contracts	31,695,610	445,856,863	1,535,703,078
20. Totals (Lines 10 to 19)	573,945,147	989,809,905	3,696,941,159
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	98,337,514	78,902,564	328,048,141
22. Commissions and expense allowances on reinsurance assumed	20,288	25,563	78,011
23. General insurance expenses and fraternal expenses	47,643,472	42,758,022	182,154,472
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,868,105	6,059,389	27,504,188
25. Increase in loading on deferred and uncollected premiums	(1,604,181)	1,691,943	(6,288,744)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	20,226,145	20,197,009	64,594,376
28. Totals (Lines 20 to 27)	747,436,490	1,139,444,394	4,293,031,603
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	56,753,224	29,886,807	425,449,156
30. Dividends to policyholders and refunds to members		0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	56,753,224	29,886,807	425,449,156
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	15,457,608	(2,936,953)	45,234,107
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)	41,295,616	32,823,760	380,215,049
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 503,778 (excluding taxes of \$ (1,062,463) transferred to the IMR)	(6,568,194)	1,184,302	(18,647,063)
35. Net income (Line 33 plus Line 34)	34,727,422	34,008,062	361,567,986
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	1,930,924,306	1,584,682,115	1,584,682,115
37. Net income (Line 35)	34,727,422	34,008,062	361,567,986
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (13,047,260)	(47,996,883)	16,083,287	3,784,562
39. Change in net unrealized foreign exchange capital gain (loss)	(1,085,666)	454,436	(3,009,129)
40. Change in net deferred income tax	14,224,430	323,247	32,254,548
41. Change in nonadmitted assets	(48,102,893)	17,421,616	(16,859,281)
42. Change in liability for reinsurance in unauthorized and certified companies		0	371,152
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	40,868,658	(25,221,228)	(91,252,954)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	34,577,977
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	37,000,000
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	(4,093,600)	(4,093,600)	(16,374,398)
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	4,181,728
54. Net change in capital and surplus (Lines 37 through 53)	(11,458,532)	38,975,820	346,242,191
55. Capital and surplus as of statement date (Lines 36 + 54)	1,919,465,775	1,623,657,935	1,930,924,306
<b>DETAILS OF WRITE-INS</b>			
08.301. Foreign exchange gain (loss)	504,308	171,861	(276,979)
08.302. Investment income - funds withheld coinsurance assumed	85,840	0	379,436
08.303. Miscellaneous income	11,155	16,396	3,726,267
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	6,465,914	35,844,554
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	601,303	6,654,171	39,673,278
2701. Funds withheld coinsurance-ceded	17,203,352	20,197,009	83,224,457
2702. Transfer to IMR - ceded	3,022,792	0	166,230
2703. Transfer to IMR - MVA		0	(18,796,312)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	20,226,145	20,197,009	64,594,376
5301. Prior year correction		0	4,181,728
5302.		0	0
5303.		0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	4,181,728



## CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	403,736,293	734,380,389	2,612,602,620
2. Net investment income .....	296,779,857	345,824,400	1,816,155,239
3. Miscellaneous income .....	54,646,155	27,808,851	172,021,491
4. Total (Lines 1 to 3) .....	755,162,304	1,108,013,640	4,600,779,349
5. Benefit and loss related payments .....	526,867,625	553,985,420	2,145,937,300
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 .....	173,127,948	146,292,001	624,125,286
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses).....	0	0	57,000,000
10. Total (Lines 5 through 9) .....	699,995,573	700,277,421	2,827,062,586
11. Net cash from operations (Line 4 minus Line 10) .....	55,166,731	407,736,219	1,773,716,763
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,643,833,220	1,259,500,649	4,935,024,036
12.2 Stocks .....	14,157,707	9,432,455	105,096,174
12.3 Mortgage loans .....	60,900,647	34,823,272	292,489,516
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	43,751,972	9,914,170	255,991,004
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(777)	0	285,659
12.7 Miscellaneous proceeds .....	0	169,628,228	26,119,014
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,762,642,769	1,483,298,774	5,615,005,404
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,780,877,837	1,829,333,982	6,559,085,641
13.2 Stocks .....	54,736,302	182,626,281	780,896,723
13.3 Mortgage loans .....	206,754,865	4,860,120	18,818,457
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	154,938,600	161,554,976	685,525,725
13.6 Miscellaneous applications .....	19,520,345	38,563,136	41,915,556
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,216,827,949	2,216,938,495	8,086,242,102
14. Net increase (or decrease) in contract loans and premium notes .....	4,273,950	70,331	(5,721,443)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(458,459,130)	(733,710,052)	(2,465,515,255)
<b>Cash from Financing and Miscellaneous Sources</b>			
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	37,000,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	12,223,492	(1,031,648)	12,232,203
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied).....	184,345,612	360,708,825	893,292,222
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	196,569,104	359,677,177	942,524,425
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(206,723,294)	33,703,344	250,725,934
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	680,465,795	429,739,861	429,739,861
19.2 End of period (Line 18 plus Line 19.1) .....	473,742,500	463,443,205	680,465,795

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

20.0001. Capitalized interest (operating).....	(5,654,781)	(8,279,962)	(29,973,392)
20.0002. Capitalized interest (investing).....	5,654,781	8,279,962	29,973,392

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
2. Ordinary life insurance .....	280,199,514	201,491,830	1,018,665,449
3. Ordinary individual annuities .....	525,629,323	632,233,206	2,319,028,121
4. Credit life (group and individual) .....		0	0
5. Group life insurance .....	5,072,714	5,325,425	21,943,280
6. Group annuities .....	2,512,880	3,763,156	16,907,315
7. A & H - group .....		0	378
8. A & H - credit (group and individual) .....		0	0
9. A & H - other .....		0	6,287
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	813,414,432	842,813,618	3,376,550,830
12. Fraternal (Fraternal Benefit Societies Only).....		0	0
13. Subtotal (Lines 11 through 12).....	813,414,432	842,813,618	3,376,550,830
14. Deposit-type contracts.....	16,181,047	4,333,699	29,603,702
15. Total (Lines 13 and 14)	829,595,480	847,147,317	3,406,154,532
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

# STATEMENT AS OF MARCH 31, 2022 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 three months ended March 31, 2022 by \$102,483,193 and the cumulative effect on Capital and Surplus at March 31, 2022 was a decrease of \$3,620,463. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2021 by \$59,806,556 and the cumulative effect on Capital and Surplus at December 31, 2021 was a decrease of \$106,103,655.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2022 is \$10,065,789 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 \$13,686,252 would have been established as of March 31, 2022 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the three months ended March 31, 2022 and there was no cumulative impact on the Company's Capital and Surplus at March 31, 2022. The voluntary reserve established as of December 31, 2021 is \$82,994,645 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 \$189,098,300 would have been established as of December 31, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2021 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2021. 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 three months ended March 31, 2022 by \$198,123 and the cumulative effect on Capital and Surplus at March 31, 2022 was an increase of \$53,420,288. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2021 by \$206,003 and the cumulative effect on Capital and Surplus at December 31, 2021 was an increase of \$53,222,165.

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 #	2022	2021
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 34,727,422	\$ 361,567,986
(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	\$ 102,483,193	\$ 59,806,556
Deferral of 2012 annuity mortality table	51,00	4	19	\$ 198,123	\$ 206,003
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (67,953,894)	\$ 301,555,427
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,919,465,775	\$ 1,930,924,306
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$ (3,620,463)	\$ (106,103,655)
Deferral of 2012 annuity mortality table	51,00	3	1	\$ 53,420,288	\$ 53,222,165
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,869,665,950	\$ 1,983,805,796

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

No change.

#### C. Accounting Policy

No change.

#### 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

During 2021, the Company recorded a correction of error related to the capturing of market value adjustments (MVA) in the Interest maintenance reserve (IMR) balance. The Company is required to adjust the IMR balance for any material MVA gains or losses, but did not do so in 2020. If the Company had recorded the MVA adjustment in 2020, it would have resulted in an increase to surplus of \$4,181,728. The Summary of Operations in the Capital and Surplus section (Page 4, Line 53) contains a gain of \$4,181,728 in 2021 to correct this error.

### 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.

#### E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

No change.

### 4. Discontinued Operations

No change.

### 5. Investments

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

No material change.

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

- 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 <sup>st</sup> 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	\$ 7,194,727	\$	\$ 4,457,885	\$ 2,736,842
c. Total 1 <sup>st</sup> Quarter	\$ 7,194,727	\$ 0	\$ 4,457,885	\$ 2,736,842
OTTI recognized 2 <sup>nd</sup> 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	\$	\$	\$	\$ 0
f. Total 2 <sup>nd</sup> Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 3 <sup>rd</sup> 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	\$	\$	\$	\$ 0
i. Total 3 <sup>rd</sup> Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 4 <sup>th</sup> 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 <sup>th</sup> Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual Aggregate Total		\$ 0	\$ 4,457,885	

(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
00038R-AB-2	2,643,225	1,032,176	1,611,049	1,032,176	1,780,338	03/31/2022
00256D-AA-0	2,842,281	1,704,666	1,137,615	1,704,666	1,884,547	03/31/2022
00037U-AC-4	1,709,221		1,709,221		1,200,710	03/31/2022
Total	XXX	XXX	\$ 4,457,885	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	\$ 153,669,537
	2. 12 Months or Longer	\$ 51,610,558
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 3,001,241,871
	2. 12 Months or Longer	\$ 1,124,769,578

(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 2022 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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			
b. Tri-Party (YES/NO)	YES			

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight		100,000,000		
3. 2 Days to 1 Week		170,000,000		
4. > 1 Week to 1 Month		269,000,000		
5. > 1 Month to 3 Months		169,000,000		

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

6.	> 3 Months to 1 Year	451,000,000
7.	> 1 Year	1,935,500,365

b. Ending Balance

1.	Open – No Maturity	
2.	Overnight	
3.	2 Days to 1 Week	
4.	> 1 Week to 1 Month	224,000,000
5.	> 1 Month to 3 Months	105,000,000
6.	> 3 Months to 1 Year	346,000,000
7.	> 1 Year	1,764,500,365

(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	2,439,046,596			
b. Ending Balance					
1.	BACV	XXX	XXX	XXX	
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3.	Fair Value	2,315,168,849			

(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					
b.	Bonds – FV		776,034,988	258,683,397	
c.	LB & SS – BACV		799,194,247	264,500,015	
d.	LB & SS – FV		1,206,916,737		
e.	Preferred Stock – BACV		1,251,474,588		
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	1,982,951,725	258,683,397	0
q.	Total Assets – FV	0	2,050,668,835	264,500,015	0

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV					
b.	Bonds – FV				
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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount					
1.	Cash	3,094,500,365			
2.	Securities (FV)				
b. Ending Balance					
1.	Cash	2,439,500,365			
2.	Securities (FV)				

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Cash	2,439,500,365			
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)	2,439,500,365	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	
b.	30 Days or Less	224,000,000
c.	31 to 90 Days	105,000,000
d.	> 90 Days	2,110,500,365

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less	1,657,000	1,683,094
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	67,346,429	67,489,630
g. 1 to 2 Years	19,079,097	18,696,328
h. 2 to 3 Years		
i. > 3 Years	2,358,989,651	2,372,996,796

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,094,500,365			
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,439,500,365			
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)

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	2,241,635,122				2,241,635,122	2,193,441,013	48,194,109
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	1,148,027				1,148,027	1,148,027	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,180,480,943				2,180,480,943	2,214,150,541	(33,669,598)
m. Pledged as collateral not captured in other categories	45,221,253	0	0	0	45,221,253	45,114,729	106,524
n. Other restricted assets	0	0	0	0	0	0	0
<b>o. Total Restricted Assets</b>	<b>\$ 4,539,539,645</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 4,539,539,645</b>	<b>\$ 4,524,908,610</b>	<b>\$ 14,631,035</b>

(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		2,241,635,122	6.3	6.3
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		1,148,027	0.0	0.0

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

Restricted Asset Category	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)
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,180,480,943	6.1	6.1
m. Pledged as collateral not captured in other categories		45,221,253	0.1	0.1
n. Other restricted assets		0	0.0	0.0
<b>o. Total Restricted Assets</b>	<b>\$ 0</b>	<b>\$ 4,539,539,645</b>	<b>12.7 %</b>	<b>12.8 %</b>

(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					6	7	8	Percentage				
	Current Year								Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	9	10
	1	2	3	4	5								
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)				Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets			
Dynamic Hedge Collateral	\$ 45,221,253	\$ 0	\$ 0	\$ 0	\$ 45,221,253	\$ 45,114,729	\$ 106,524	\$ 45,221,253	0.1 %	0.1 %			
<b>Total (c)</b>	<b>\$ 45,221,253</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 45,221,253</b>	<b>\$ 45,114,729</b>	<b>\$ 106,524</b>	<b>\$ 45,221,253</b>	<b>0.1 %</b>	<b>0.1 %</b>			

(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.

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	19	\$ 81,879,735	\$ 55,613,237	\$ 80,318,156	\$ 54,398,336
(2) LB&SS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
<b>(5) Total (1+2+3+4)</b>	<b>19</b>	<b>19</b>	<b>\$ 81,879,735</b>	<b>\$ 55,613,237</b>	<b>\$ 80,318,156</b>	<b>\$ 54,398,336</b>

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

7

7,521,942

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 March 31, 2022, the financial options exposure was \$149,740,463 and the financial futures exposure was \$23,237,647. 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 March 31, 2022.

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.

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

- J. No change.
- K. No change.
- L. No change.
- M. All SCA Investments  
No change.
- N. Investment in Insurance SCAs  
No change.
- 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 \$1,878,147,665. 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	1,878,147,666	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	1,895,283,460	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)	2,206,873,613	2,180,480,943	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,206,873,613	2,180,480,943	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,393,091,933	2,214,150,541	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)	2,304,883,666	2,180,480,943	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,304,883,666	2,180,480,943	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,393,091,933	2,215,689,279	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			



# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

(c) Other	1,526,357,000	1,526,357,000		<u>XXX</u>	0
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000			0

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established	
(a) Debt	0	0	0	<u>XXX</u>	
(b) Funding Agreements	0	0	0		0
(c) Other	1,526,357,000	1,526,357,000	0	<u>XXX</u>	
(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 \$66,847,973 increase in capital commitments to limited partnership from the prior year end.
- B. Assessments  
No change.
- C. Gain Contingencies  
No change.
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits  
No change.
- E. Joint and Several Liabilities  
No change.
- F. All Other Contingencies  
No change.

15. Leases

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

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

No change.

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

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

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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
<b>a. Assets at fair value</b>					
Bonds - industrial and misc	\$	\$ 2,410,223	\$ 623	\$	\$ 2,410,846
Preferred stocks		\$ 582,707,386		\$	\$ 582,707,386
Common stocks - unaffiliated	\$ 214,184,917	\$ 71,054,300	\$ 2,123,238	\$	\$ 287,362,455
Derivatives - interest rate contracts		\$ 5,577,398		\$	\$ 5,577,398
Derivatives - foreign exchange contracts		\$ 585,170		\$	\$ 585,170
Derivatives - futures		\$		\$	\$
Total assets at fair value/NAV	\$ 23,237,647	\$	\$	\$	\$ 23,237,647
<b>b. Liabilities at fair value</b>					
Derivatives - foreign exchange contracts	\$	\$ 596,955	\$	\$	\$ 596,955
Total liabilities at fair value	\$ 0	\$ 596,955	\$ 0	\$ 0	\$ 596,955

(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
<b>a. Assets:</b>										
Bonds - industrial & misc	0	623								623
Common stocks - unaffiliated	2,704,391				(581,153)					2,123,238
<b>Total Assets</b>	<b>2,704,391</b>	<b>623</b>	<b>0</b>	<b>0</b>	<b>(581,153)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,123,861</b>

(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 commons 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	\$ 28,305,150,118	\$ 28,463,219,749	\$	\$ 25,161,155,019	\$ 3,143,995,098	\$	\$
Preferred stocks	\$ 997,913,315	\$ 1,006,156,517	\$	\$ 997,913,315	\$	\$	\$
Common stocks	\$ 287,362,457	\$ 287,362,457	\$ 214,184,917	\$ 71,054,300	\$ 2,123,239	\$	\$
Mortgage loans	\$ 2,180,394,191	\$ 2,207,884,158	\$	\$ 2,180,394,191	\$	\$	\$
Cash and short terms	\$ 473,742,500	\$ 473,742,500	\$ 473,742,500	\$	\$	\$	\$
Contract loans	\$ 123,775,892	\$ 123,775,892	\$	\$ 123,775,892	\$	\$	\$
Derivative instruments	\$ 576,747,681	\$ 355,520,832	\$ 23,237,647	\$ 553,510,034	\$	\$	\$
Other Invested Assets	\$ 844,506,178	\$ 806,095,704	\$	\$ 507,879,698	\$ 336,626,480	\$	\$ 11,051,632
Liabilities for future policy benefits	\$ 300,591,814	\$ 294,606,168	\$	\$	\$ 300,591,814	\$	\$
Repurchase agreements, other borrowings and collateral on derivative instruments	\$ 4,067,876,585	\$ 4,116,932,675	\$ 151,075,312	\$ 3,916,801,272	\$	\$	\$
Derivative instruments	\$ 209,210,707	\$ 115,654,117	\$	\$ 209,210,707	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 11,051,632			This represents the remaining amortized amount of Tax Credits as of 3/31/2022. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Not applicable.

**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

# STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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**

On May 4, 2022, the Company issued a surplus note in the amount of \$76,000,000 to its parent, Sammons Financial Group. The surplus note has an interest rate of 6.1% per annum and matures on March 31, 2052. The Company is not aware of any other recognized events 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 May 13, 2022.

**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/AXXX Captive Framework

No change.

H. Reinsurance Credit

No change.

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

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

**25. Changes in Incurred Losses and Loss Adjustment Expenses**

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

**26. Intercompany Pooling Arrangements**

No change.

**27. Structured Settlements**

No change.

**28. Health Care Receivables**

No change.

**29. Participating Policies**

No change.

**30. Premium Deficiency Reserves**

No change.

**31. Reserves for Life Contracts and Annuity Contracts**

No change.

**32. Analysis of Annuity Actuarial Reserves and Deposit Type 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.

# 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
- 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  No
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes  No   
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes  No
- 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 (10), new entity formed or acquired (24), change in ownership (59) .....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes  No
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes  No
- 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes  No  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
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes  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
- 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
- 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  No
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
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

- 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;

## GENERAL INTERROGATORIES

- (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 [X]

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 [X]

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 [X] 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 [X] 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: ..... \$ .....14,679,704

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 [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....221,229,964	\$ .....205,525,737
14.22 Preferred Stock .....	\$ .....0	\$ .....
14.23 Common Stock .....	\$ .....0	\$ .....
14.24 Short-Term Investments .....	\$ .....0	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....555,166,255	\$ .....688,155,150
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....776,396,219	\$ .....893,680,887
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 [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] 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	\$ .....2,460,865,848
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ .....2,447,072,177
16.3 Total payable for securities lending reported on the liability page	\$ .....2,439,500,362

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

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
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 [X]

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

## GENERAL INTERROGATORIES

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 [ X ]

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

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

1 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 [X] No [ ]

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

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

Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

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

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
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.
- c. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

## GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

	1 Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages .....	\$ .....
1.12 Residential Mortgages .....	\$ .....
1.13 Commercial Mortgages .....	\$ ..... 2,207,884,158
1.14 Total Mortgages in Good Standing .....	\$ ..... 2,207,884,158
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).....	\$ ..... 2,207,884,158
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
<b>NONE</b>									



STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	1,905,250	3,540,491			5,445,741	0
2. Alaska	AK	L	164,429	1,496,178			1,660,607	0
3. Arizona	AZ	L	7,629,562	28,959,412			36,588,974	81,000
4. Arkansas	AR	L	1,826,929	1,347,975			3,174,904	0
5. California	CA	L	32,118,871	62,417,670			94,536,542	125,766
6. Colorado	CO	L	5,546,008	19,642,461			25,188,468	0
7. Connecticut	CT	L	3,932,330	3,757,927			7,690,256	0
8. Delaware	DE	L	497,021	4,875,225			5,372,247	0
9. District of Columbia	DC	L	216,366	441,509			657,875	0
10. Florida	FL	L	19,032,656	46,649,738			65,682,394	301,779
11. Georgia	GA	L	10,141,062	19,388,903			29,529,965	117,148
12. Hawaii	HI	L	3,905,494	3,684,922			7,590,416	0
13. Idaho	ID	L	1,563,750	1,657,098			3,220,848	0
14. Illinois	IL	L	10,567,622	13,043,436			23,611,058	0
15. Indiana	IN	L	5,995,981	5,807,492			11,803,473	176,451
16. Iowa	IA	L	3,732,715	8,325,416			12,058,132	0
17. Kansas	KS	L	7,822,580	6,062,578			13,885,158	0
18. Kentucky	KY	L	2,842,732	6,076,267			8,918,999	342,736
19. Louisiana	LA	L	2,489,261	3,549,445			6,038,706	0
20. Maine	ME	L	570,252	1,083,752			1,654,004	0
21. Maryland	MD	L	5,578,312	12,848,047			18,426,359	0
22. Massachusetts	MA	L	4,437,297	6,185,011			10,622,308	0
23. Michigan	MI	L	8,149,405	21,456,293			29,605,698	0
24. Minnesota	MN	L	6,285,544	3,851,734			10,137,278	0
25. Mississippi	MS	L	1,457,895	1,441,821			2,899,716	0
26. Missouri	MO	L	6,338,736	7,723,698			14,062,434	0
27. Montana	MT	L	920,165	6,009,338			6,929,503	0
28. Nebraska	NE	L	1,813,457	2,422,596			4,236,053	0
29. Nevada	NV	L	6,734,822	2,966,552			9,701,374	0
30. New Hampshire	NH	L	1,258,024	936,396			2,194,420	0
31. New Jersey	NJ	L	8,708,760	14,868,136			23,576,896	0
32. New Mexico	NM	L	812,134	2,213,321			3,025,455	0
33. New York	NY	N	0	0			0	0
34. North Carolina	NC	L	8,662,179	36,337,780			44,999,959	0
35. North Dakota	ND	L	1,264,436	151,412			1,415,848	0
36. Ohio	OH	L	6,820,771	9,151,010			15,971,781	0
37. Oklahoma	OK	L	2,925,630	3,246,833			6,172,462	0
38. Oregon	OR	L	1,707,638	958,623			2,666,261	15,036,168
39. Pennsylvania	PA	L	11,535,493	40,953,764			52,489,258	0
40. Rhode Island	RI	L	595,657	1,253,500			1,849,157	0
41. South Carolina	SC	L	3,905,350	9,131,224			13,036,574	0
42. South Dakota	SD	L	1,359,696	476,165			1,835,860	0
43. Tennessee	TN	L	4,730,878	13,086,157			17,817,035	0
44. Texas	TX	L	26,621,388	38,399,432			65,020,820	0
45. Utah	UT	L	19,417,237	9,870,441			29,287,678	0
46. Vermont	VT	L	300,686	16,600			317,286	0
47. Virginia	VA	L	5,600,428	11,554,351			17,154,780	0
48. Washington	WA	L	8,957,871	14,360,302			23,318,173	0
49. West Virginia	WV	L	452,197	529,168			981,365	0
50. Wisconsin	WI	L	4,701,956	12,575,923			17,277,880	0
51. Wyoming	WY	L	232,371	1,349,882			1,582,253	0
52. American Samoa	AS	N	0	0			0	0
53. Guam	GU	N	527	0			527	0
54. Puerto Rico	PR	L	25,888	0			25,888	0
55. US Virgin Islands	VI	N	2,371	7,000			9,371	0
56. Northern Mariana Islands	MP	N	1,794	0			1,794	0
57. Canada	CAN	N	1,309	0			1,309	0
58. Aggregate Other Alien	OT	XXX	255,145	1,800	0	0	256,945	0
59. Subtotal	XXX		285,074,319	528,142,203	0	0	813,216,522	16,181,047
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		197,910				197,910	0
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		285,272,229	528,142,203	0	0	813,414,432	16,181,047
96. Plus Reinsurance Assumed	XXX		1,109,773	5,970,178			7,079,950	0
97. Totals (All Business)	XXX		286,382,001	534,112,381	0	0	820,494,383	16,181,047
98. Less Reinsurance Ceded	XXX		103,472,823	313,734,670			417,207,493	0
99. Totals (All Business) less Reinsurance Ceded	XXX		182,909,178	220,377,711	0	0	403,286,889	16,181,047
<b>DETAILS OF WRITE-INS</b>								
58001. ZZZ Other Alien	XXX		255,145	1,800			256,945	0
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		255,145	1,800	0	0	256,945	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	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 March 31, 2022**  
**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		DE	
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.	98-1600408			
Sammons Industrial, Inc.				
Alternative Fuel Solutions, Inc.				
H2 Fuels, Inc.				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				

**STATEMENT AS OF March 31, 2022**  
**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
				Forklift Operations de Mexico, S.A. de C.V.
				Mexcolift Servicios de Personnel, S. de R.L. de C.V.
				Montacargas Yale de Mexico, S.A. de C.V.
				Briggs Equipment, S.A. de C.V.
				Briggs Equipment Mexico, Inc.
				Controladora Briggs de Mexico S. de R.L. de C.V.
				Forklift Operations de Mexico, S.A. de C.V.
				Mexcolift Servicios de Personnel, S. de R.L. de C.V.
				Montacargas Yale de Mexico, S.A. de C.V.
				Briggs Equipment, S.A. de C.V.
				SitePro Rentals, Inc.
				Briggs UK Holdings, Inc.
				Briggs Equipment UK Limited
				J.B. Plant Hire (Dungannon) Limited
				J.B. Plant Hire Limited
				Hitec Lift Trucks Limited
				BE Finance Limited
				Briggs Equipment Ireland Limited
				Bannagroe Limited
				Laois Hire Services Limited
				Balloo Hire Limited
				Balloo Hire Centre Limited
				Northern Forklift (Scotland) Limited
				Hiremech Holdings Limited
				Hiremech Limited
				AmeyBriggs Services Holding Limited
				AmeyBriggs Services Limited
				AmeyBriggs Asset Holdings Limited
				AmeyBriggs Assets Limited
				GFL Holdings Limited

**STATEMENT AS OF March 31, 2022**  
**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
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi 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				

**STATEMENT AS OF March 31, 2022**  
**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 Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
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				
Laramie Wind LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE/Franklin Park Utility Solar 1, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				



**STATEMENT AS OF March 31, 2022**  
**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
Heelstone Energy Investor VI, LLC				
PV Project Holdings IV, LLC				
PV Project Lessee IV, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
Heelstone Energy VIII, LLC				
Heelstone Energy Investor VII, LLC				
PV Project Lessee V-2015, LLC				
PV Project Holdings V, LLC				
Cornwall Solar Center, LLC				
Crestwood Solar Center, LLC				
Harrell's Hill Solar Center, LLC				
Highland Solar Center, LLC				
Littlefield Solar Center, LLC				
Heelstone Land Holdings, LLC				
SRE Focalpoint Holdings, Inc.				
SRE/Franklin Park Focalpoint, LLC				
SRE Focalpoint Member, LLC				
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE/Franklin Park Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE/Franklin Park Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				

**STATEMENT AS OF March 31, 2022**  
**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
				Rio Bravo Wind Capital, LLC
				Rio Bravo Wind Holdings, LLC
				Rio Bravo Windpower, LLC
				SRE DevCo, Inc.
				SRE Hydro DevCo, Inc.
				SRE/Franklin Park Hydro Canada-1, LLC
				Sammons Renewable Energy Canada Holdings Inc.
				SRE Hydro Canada Corp
				SRE Hydro Canada General Services Ltd.
				Clemina Hydro Power LP
				Clemina Hydro Power GP Ltd.
				Clemina Hydro Power LP
				Serpentine Hydro Power LP
				Serpentine Hydro Power GP Ltd.
				Serpentine Hydro Power LP
				Columbia Mountains Power LP
				Columbia Mountains Power GP Ltd.
				Columbia Mountains Power LP
				English Hydro Power GP Ltd.
				English Hydro Power LP
				Fosthall Creek Power LP
				SRE Blocker #4, Inc.
				SRE Blocker #5, Inc.
				SRE Blocker #6, Inc.
				SRE Blocker #7, Inc.
				SRE Blocker #8, Inc.
				Sammons Equity Alliance, Inc.
				Compatriot Capital, Inc.
				CCE Funding LLC
				CCI Ohana LLC



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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
DBI/ASG Mortgage Acquisition Fund I, LP				
CCI Historic, Inc.				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 1, LLC				
Albion WM 1, LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				

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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				
Pent House Associates				
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				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
Albion St. Louis, LLC				
Albion St. Louis Manager, LLC				
Albion St. Louis Holdings, LLC				
Albion St. Louis Owner, LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
JLB Chapman LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Chapman GP LLC				
JLB Chapman LP				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
Southside Works Holding LLC				
Southside Works City Apartments LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB 2728 Cedar Springs, LP				
JLB McLean 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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding 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				
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				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				
Biscay GSTF III, LLC				
Mylo, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				Guggenheim Loan Agent, LLC
				Hesa GSTF V, LLC
				Kerauno Holdings, LLC
				K Launch, LLC
				Venice GSTF I, LLC
				Guggenheim Holdco Sub II, LLC
				Guggenheim Alternative Asset Management, LLC
				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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> <li> <ul style="list-style-type: none"> <li>Guggenheim Global Investments Public Limited Company</li> <li>GPIMH Sub, LLC</li> <li>Guggenheim Funds Services, LLC</li> <li>Guggenheim Funds Investment Advisors, LLC</li> <li>Guggenheim Funds Distributors, LLC</li> <li>GSA, LLC</li> <li>Guggenheim Corporate Funding, LLC</li> <li> <ul style="list-style-type: none"> <li>Corio RR Finance-3, LLC</li> <li>Corio RR Finance-4, LLC</li> <li>G-Covestre Capital Holdings LLC</li> <li> <ul style="list-style-type: none"> <li>Covestre Capital PropCo-1 LLC</li> <li>Covestre Capital PropCo-2 LLC</li> <li>Covestre Capital PropCo-3 LLC</li> <li>Covestre Capital PropCo-4 LLC</li> <li>Covestre Capital PropCo-5 LLC</li> <li>Covestre Capital PropCo-6 LLC</li> <li>Covestre Capital PropCo-7 LLC</li> <li>Covestre Capital PropCo-8 LLC</li> <li>Covestre Capital PropCo-9 LLC</li> <li>Covestre Capital PropCo-10 LLC</li> <li>Covestre Capital PropCo-11 LLC</li> <li>Covestre Capital PropCo-12 LLC</li> <li>Covestre Capital PropCo-13 LLC</li> <li>Covestre Capital PropCo-14 LLC</li> <li>Covestre Capital PropCo-15 LLC</li> <li>Covestre Capital PropCo-16 LLC</li> <li>Covestre Capital PropCo-17 LLC</li> <li>Covestre Capital PropCo-18 LLC</li> <li>Covestre Capital PropCo-19 LLC</li> <li>Covestre Capital PropCo-20 LLC</li> </ul> </li> </ul> </li> </ul> </li> </ul>				





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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				ELM MM LLC
				ETMF C-B LLC
				ETMF C-G LLC
				ETUR C-B LLC
				ETUR C-G 2 LLC
				Fitzcarraldo Funding LLC
				ETGP AMZ 1 Venture, LP
				G-Craton MM LLC
				G-Craton Holdings LLC
				G-Ficus MM LLC
				G-Ficus Holdings LLC
				GIBSL SN, LLC
				G-One MM LLC
				G-One Holdings LLC
				GPF SMLP, LLC
				G-PIPE MM LLC
				G-PIPE LLC
				G-Prairie MM LLC
				Teton Holdings I LLC (fka G-Prairie LLC)
				G-PUFF MM LLC
				G-PUFF LLC
				G-PUFF 2 MM LLC
				G-PUFF 2 LLC
				G-PUFF 3 MM LLC
				G-PUFF 3 LLC
				Gulf of Mexico Energy Infrastructure Platform MM LLC
				Molly Aida Funding LLC
				ETGP AMZ 2 Venture, LP
				Rosales Holdco LLC
				Rosales Funding LLC
				SB Tech Holdings I MM LLC
				SB Tech Holdings I LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				Short Line Rail Transportation MM LLC
				Short Line Rail Transportation LLC
				Teton Holdings II MM LLC
				Ulmus Holdco LLC
				Ulmus Funding LLC
				GIES Managing Member, LLC
				GIES Investment, LLC
				GIES Holdco, LLC
				GIES, LLC
				Hyperscale MM Funding LLC
				Hyperscale Funding LLC
				Hypnos C-B LLC
				Hypnos C-G LLC
				Hypnos Funding LLC
				Hypnos Holdco LLC
				Hypnos MM LLC
				Internet Radio Funding, LLC
				Internet Radio Funding II, LLC
				Corio Funding, LLC
				Corio RR Funding, LLC
				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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SAILS-3, LLC				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.				
GPIM Holdings VIII, Ltd.				
NZCG Feeder 1, L.P.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 3.0 Managing Member, LLC				
GW Ocean, LLC				
5180 CLO LP				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				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
				Promenade Funding LLC
				Promenade Holdco LLC
				Promenade MM LLC
				Sands Point Funding Ltd.
				Seven Sticks CLO Ltd.

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Stellar Funding, Ltd.				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, 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				
AAFT-MSN 33321 Holdco LLC				
AAFT-MSN 33486 Holdco LLC				
AAFT-MSN 29573 LLC				
AAFT-MSN 29574 LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				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
				Guggenheim Securities Credit Partners, LLC
				Guggenheim Securities International, Ltd.
				Guggenheim Securities, LLC
				Guggenheim Trust Assets, LLC
				GWM Holdco, LLC
				Asset Consulting Group, LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GP Feeder Fund Management, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim Retail Real Estate Partners, Inc.				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Ada 1846, LLC				
JL Ardmore 1563, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Brownsville 1524, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				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 East Syracuse 1473, 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 Flowood 1515, 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 Hampton 1595, LLC
				JL Jeffersonville 1440, LLC
				JL Kyle 1338, LLC
				JL Lake Hallie 1434, LLC
				JL Machesney Park 1388, LLC
				JL Lexington 1436, LLC
				JL Little Rock 1489, LLC
				JL Louisville 1437, LLC
				JL Manitowoc 1257, LLC
				JL Manvel 1255, LLC



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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL Mobile 1536, LLC				
JL New Hartford 1463, LLC				
JL New Lenox 986, 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 Radcliff 1569				
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 Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Tyler 1583, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
SC-H Sellersburg 1373, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
NE Lewiston 820, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Kansas City 1250, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
TLEXP St. Peters 1200, LLC				
GM Lansing 824, LLC				
JL Appleton 980, LLC				
JL Bentonville 1412, LLC				
JL Cypress 821, LLC				
JL Cypress 1433, LLC				
JL Hamburg 1301, LLC				
JL Huntley 797, LLC				
JL Irondequoit 1252, LLC				
JL Joplin 1391, LLC				
JL Katy 916, LLC				
JL Milwaukee 1397, LLC				
JL Nicholasville 1389, LLC				
JL Normal 1378, LLC				
JL Plover 1320, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				JL Porter 1414, LLC
				JL Princeton 1332, 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
				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)
				GNP-IC, LLC
				GNP-MR, LLC
				Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda
				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)
				GNP-BA, LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				

**STATEMENT AS OF March 31, 2022**  
**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"> <li> <ul style="list-style-type: none"> <li>Gores Guggenheim Inc.</li> <li>Guggenheim GPH Holdings, LLC                             <ul style="list-style-type: none"> <li>GPH Holdco, LLC</li> <li>Guggenheim Partners Holdings, LLC</li> <li>Guggenheim Special Purpose Acquisition Corp. I</li> </ul> </li> </ul> </li> <li>Metric Finance TopCo, LLC                             <ul style="list-style-type: none"> <li>Bound Brook Capital Corporation</li> <li>GPH Funding II, LLC</li> <li>Metric Finance Acquisition Corp. I</li> <li>Metric Finance Acquisition Corp. II</li> <li>Metric Finance Acquisition Corp. III</li> <li>Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)</li> <li>Metric Finance Holdings I, LLC</li> <li>Metric Finance Holdings II, LLC</li> <li>Metric Finance Holdings III, LLC</li> <li>Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)</li> <li>Metric Finance Holdings IV, LLC</li> </ul> </li> <li>Liberty Hampshire Holdings, LLC                             <ul style="list-style-type: none"> <li>Guggenheim Treasury Services, LLC</li> <li>The Liberty Hampshire Company, LLC                                     <ul style="list-style-type: none"> <li>GIFMS Capital Company, LLC   <ul style="list-style-type: none"> <li>Blanford Capital Company #1, LLC</li> <li>Blanford Capital Company #2, LLC</li> <li>Blanford Capital Company #3, LLC</li> <li>Blanford Capital Company #4, LLC</li> <li>Blanford Capital Company #5, LLC</li> <li>Blanford Capital Company #6, LLC</li> <li>Blanford Capital Company #7, LLC</li> <li>Blanford Capital Company #8, LLC</li> <li>Blanford Capital Company #9, LLC</li> </ul> </li> </ul> </li> </ul> </li> </ul>				

**STATEMENT AS OF March 31, 2022**  
**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 #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
				Kips Bay Capital Company #4, LLC
				Guggenheim Treasury Services International Limited

**STATEMENT AS OF March 31, 2022**  
**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"> <li>┆ Guggenheim Treasury Services (Europe) Limited</li> <li>Moore's Creek Capital Corporation</li> <li>┆ Forrestal Portfolios, LLC</li> <li>The Liberty Hampshire Capital Company, LLC</li> <li>Guggenheim Treasury Services Corporation (N.Y.)</li> <li>Bennington Stark Capital Company, LLC</li> <li>Cedar Springs Capital Company, LLC</li> <li>┆ Cedar Springs (Cayman) Ltd.</li> <li>Concord Minutemen Capital Company, LLC</li> <li>Crown Point Capital Company, LLC</li> <li>Legacy Capital Company, LLC</li> <li>Optimus Funding Company, LLC</li> <li>Ridgefield Funding Company, LLC</li> <li>Thomas Creek Capital Corporation</li> <li>Valcour Bay Capital Company, LLC</li> <li>White Plains Capital Company, LLC</li> <li>Lexington Parker Capital Company, L.L.C.</li> <li>Great Bridge Capital Company, LLC</li> <li>Washington Lee Capital Company, LLC</li> <li>Relationship Funding (Cayman) Ltd.</li> </ul>				
Sammons Distribution Holdings, Inc.				
┆ Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				
┆ GPI Ventures LLC				

STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP				Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc. Consolidated Investment Services, Inc	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Asheville Resolution Corporation	NV	UIP	Sammons Enterprises, Inc. Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Sammons Enterprises, Inc. Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Community Investments, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE		Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc	DE	UIP	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beacon Capital Management, Inc	OH		Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Tenura, LLC	DE		Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU		Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Alternative Fuel Solutions, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc	DE		Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	



STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Equipment, Inc	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR		Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	

STATEMENT AS OF MARCH 31, 2022 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 Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR		AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR		Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					RaeFord Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	

STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VI, LLC	DE	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	PV Project Lessee IV, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc. SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint Holdings, Inc. SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc. SRE/Franklin Park Focalpoint, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc.	DE	NIA	SRE DevCo, Inc.	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp.		NIA	Sammons Renewable Energy Canada Holdings Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd.	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Ltd.	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Ltd.	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd.	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE/Franklin Park Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Ohana LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	35.3	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors 1, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	35.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	

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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? (Yes/No)	*
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4009140				Albion St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				Albion St. Louis Holdings, LLC	DE	NIA	Albion St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis Owner, LLC	DE	NIA	Albion St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners Mgr L.P	DE	NIA	JLB Portales Partners Mgr L.P	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd.	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	93.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	

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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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC. Gerrity Retail Fund 3	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc.	Ownership	21.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc.	OK	NIA	Sammons Power Development, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc.	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc.	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mylo, LLC	MO	NIA	Biscay GSTF III, LLC	Ownership	34.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kerauno Holdings, LLC	IN	NIA	Hesa GSTF V, LLC	Ownership	34.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial 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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4196055				Nominee Holding Company, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2809805				Channel Capital Group Holdings, LLC	DE	NIA	Nominee Holding Company, LLC	Ownership	38.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Channel Capital Group Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	

STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton Holdings LLC	DE	NIA	Guggenheim Partners G-Craton MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	Guggenheim Partners G-Ficus MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	Guggenheim Partners G-PIPE MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC (fka G-Prairie LLC)	DE	NIA	Guggenheim Partners G-Prairie MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	Guggenheim Partners G-PUFF MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	Guggenheim Partners G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SB Tech Holdings I MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Line Rail Transportation MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	

STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Partners Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Partners Managing Member, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	



STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-6 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-7 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-20 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-21 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-23 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-26 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-31 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-32 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-33 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-34 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-36 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-37 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-38 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-39 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-40 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5833056				SBTree, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1101914				South Blacktree Agency, LLC	DE	NIA	SBTree, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd.	Ownership	85.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0597001				JL Ardmore 1563, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0747554				JL Hampton 1595, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4751967				JL Syracuse 1550, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4828775				JL Tyler 1583, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4093611				TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2619926				JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3526145				JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4422043				JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2633589				JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3512756				JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3568404				JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	

STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-3541018				JLSB Fort Smith 1405, LLC Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2184075				Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Inc	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GPH Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Holdco, LLC	DE	NIA	Guggenheim GPH Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1580017				Guggenheim Special Purpose Acquisition Corp. I	CYM	NIA	Guggenheim Partners Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	Metric Finance Holdings III, LLC	Ownership	79.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forrestal Portfolios LLC	DE	NIA	Moore's Creek Capital Corporation	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF MARCH 31, 2022 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? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #26, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	

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## 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.....

### AUGUST FILING

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

**Bar Code:**

1.	 6 6 9 7 4 2 0 2 2 4 9 0 0 0 0 0 1
2.	 6 6 9 7 4 2 0 2 2 3 6 5 0 0 0 0 1
3.	 6 6 9 7 4 2 0 2 2 4 4 5 0 0 0 0 1
5.	 6 6 9 7 4 2 0 2 2 4 4 7 0 0 0 0 1
7.	 6 6 9 7 4 2 0 2 2 4 4 9 0 0 0 0 1



**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.....	3,695,815	4,215,786
2505. Payable for central clearing swap.....	4,793,271	,995,175
2597. Summary of remaining write-ins for Line 25 from Page 03	8,489,087	5,210,961

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.

\*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Experience refund on reinsurance ceded.....		6,465,914	35,844,554
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	0	6,465,914	35,844,554

**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 .....	2,062,044,026	2,335,715,085
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	204,923,299	0
2.2 Additional investment made after acquisition .....	1,831,566	18,818,457
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	0
7. Deduct amounts received on disposals .....	60,900,647	292,489,516
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) .....	2,207,898,244	2,062,044,026
12. Total valuation allowance .....	(14,087)	(14,087)
13. Subtotal (Line 11 plus Line 12) .....	2,207,884,157	2,062,029,939
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	2,207,884,157	2,062,029,939

**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 .....	1,740,813,761	978,181,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	104,799,102	719,047,103
2.2 Additional investment made after acquisition .....	51,709,988	273,496,303
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	14,857	63,092
5. Unrealized valuation increase (decrease) .....	34,255,815	31,232,969
6. Total gain (loss) on disposals .....	141,362	2,332,236
7. Deduct amounts received on disposals .....	43,751,972	255,991,004
8. Deduct amortization of premium and depreciation .....	802,158	3,195,863
9. Total foreign exchange change in book/adjusted carrying value .....	613,577	(494,525)
10. Deduct current year's other-than-temporary impairment recognized .....	0	3,857,934
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,887,794,331	1,740,813,761
12. Deduct total nonadmitted amounts .....	72,260	100,668
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,887,722,071	1,740,713,093

**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 .....	29,671,251,267	27,542,407,391
2. Cost of bonds and stocks acquired .....	1,839,698,415	7,369,841,328
3. Accrual of discount .....	21,715,373	87,682,807
4. Unrealized valuation increase (decrease) .....	(98,587,337)	26,032,232
5. Total gain (loss) on disposals .....	(3,616,364)	52,827,022
6. Deduct consideration for bonds and stocks disposed of .....	1,665,512,867	5,388,030,137
7. Deduct amortization of premium .....	4,595,471	40,853,666
8. Total foreign exchange change in book/adjusted carrying value .....	(2,462,459)	(2,741,795)
9. Deduct current year's other-than-temporary impairment recognized .....	8,673,776	16,920,589
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	7,521,942	41,006,674
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	29,756,738,723	29,671,251,267
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	29,756,738,723	29,671,251,267

STATEMENT AS OF MARCH 31, 2022 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
<b>BONDS</b>								
1. NAIC 1 (a).....	17,362,277,933	986,907,978	1,283,330,032	(72,789,379)	16,993,066,500	0	0	17,362,277,933
2. NAIC 2 (a).....	8,833,639,866	653,836,470	346,343,227	48,022,880	9,189,155,989	0	0	8,833,639,866
3. NAIC 3 (a).....	1,235,705,796	62,793,870	44,295,119	(52,168,094)	1,202,036,453	0	0	1,235,705,796
4. NAIC 4 (a).....	833,833,076	57,059,063	26,039,047	(2,145,742)	862,707,350	0	0	833,833,076
5. NAIC 5 (a).....	105,673,985	24,364,750	3,147,599	82,132,188	209,023,324	0	0	105,673,985
6. NAIC 6 (a).....	5,003,694		586,953	2,813,392	7,230,133	0	0	5,003,694
7. Total Bonds	28,376,134,350	1,784,962,131	1,703,741,977	5,865,245	28,463,219,749	0	0	28,376,134,350
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	43,081,415			(4,828,190)	38,253,225	0	0	43,081,415
9. NAIC 2.....	918,604,458	32,475,700	12,000,000	(70,961,847)	868,118,311	0	0	918,604,458
10. NAIC 3.....	100,608,449	2,484,814		(6,024,482)	97,068,781	0	0	100,608,449
11. NAIC 4.....	2,134,400	700,000		(118,200)	2,716,200	0	0	2,134,400
12. NAIC 5.....	0				0	0	0	0
13. NAIC 6.....	0				0	0	0	0
14. Total Preferred Stock.....	1,064,428,722	35,660,514	12,000,000	(81,932,719)	1,006,156,517	0	0	1,064,428,722
15. Total Bonds & Preferred Stock	29,440,563,072	1,820,622,645	1,715,741,977	(76,067,474)	29,469,376,266	0	0	29,440,563,072

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... ; NAIC 2 \$ ..... ;  
NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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### SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/adjusted Carrying value	2 Prior Year Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
770999999 Totals	<b>NONE</b>				
		XXX			

### SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,009,461	23,400,000
2. Cost of short-term investments acquired .....		84,261,129
3. Accrual of discount .....		104,341
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals .....	(660)	285,659
6. Deduct consideration received on disposals .....	6,000,000	102,045,075
7. Deduct amortization of premium.....	8,801	(3,407)
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	6,009,461
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	6,009,461

**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)	211,084,183
2. Cost Paid/(Consideration Received) on additions	144,206,823
3. Unrealized Valuation increase/(decrease)	3,287,379
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	64,316,306
6. Considerations received/(paid) on terminations	64,316,306
7. Amortization	(142,712,545)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	763,216
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	216,629,057
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	216,629,057

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	31,684,148
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	(8,446,501)
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	5,124,620
3.14 Section 1, Column 18, prior year	6,570,994
	(1,446,374)
	(1,446,374)
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	5,124,620
3.24 Section 1, Column 19, prior year plus	6,570,994
3.25 SSAP No. 108 adjustments	0
	(1,446,374)
	(1,446,374)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(24,936,598)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(24,936,598)
4.23 SSAP No. 108 adjustments	(24,936,598)
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	23,237,647
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	23,237,647

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

## SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	216,629,069
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	23,237,647
3.	Total (Line 1 plus Line 2).....	239,866,716
4.	Part D, Section 1, Column 6.....	355,520,832
5.	Part D, Section 1, Column 7.....	(115,654,117)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	344,299,327
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	344,299,327
10.	Part D, Section 1, Column 9.....	553,510,034
11.	Part D, Section 1, Column 10.....	(209,210,707)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	1,366,197
14.	Part B, Section 1, Column 20.....	6,396,000
15.	Part D, Section 1, Column 12.....	7,762,197
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

## SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	50,051,926	4,999,924
2. Cost of cash equivalents acquired .....		51,092,927
3. Accrual of discount .....	164	146
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals.....	(117)	0
6. Deduct consideration received on disposals .....	50,017,092	6,025,375
7. Deduct amortization of premium .....	34,881	15,696
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	50,051,926
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	50,051,926



STATEMENT AS OF MARCH 31, 2022 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						
<b>NONE</b>								
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)							
<b>NONE</b>																		
0399999 Totals																		

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**STATEMENT AS OF MARCH 31, 2022 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								
1155	New York	NY		.08/26/2020	2.649		1,587,761	472,500,000
1166	New York	NY		.03/18/2022	4.750	153,070,587		429,420,000
1165N	Studio City	CA		.02/25/2022	3.054	36,250,000		1,811,000,000
1166B	New York	NY		.03/18/2022	7.500	15,602,712		438,600,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						204,923,299	1,587,761	3,151,520,000
Mortgages in Good Standing - Mezzanine Loans								
1124B	Coral Gables	FL		.08/09/2021	7.000		243,805	131,750,014
0699999 - Mortgages in Good Standing - Mezzanine Loans						0	243,805	131,750,014
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						204,923,299	1,831,566	3,283,270,014
3399999 Totals						204,923,299	1,831,566	3,283,270,014

**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																	
1061	Dallas	TX		.11/04/2015	.01/27/2022	25,727,655							25,685,764	25,685,764			0
1116	Alpharetta	GA		.06/15/2018	.01/26/2022	15,773,728							15,752,667	15,752,667			0
1133	Oakland	CA		.01/30/2019	.01/18/2022	5,844,176							5,844,176	5,844,176			0
1134	Oakland	CA		.12/27/2018	.01/18/2022	5,127,920							5,127,920	5,127,920			0
0199999 - Mortgages closed by repayment						52,473,479	0	0	0	0	0	0	52,410,527	52,410,527	0	0	0
Mortgages with partial repayments																	
740	Savannah	GA		.02/21/2012		5,654,374								50,994			0
756	Gaithersburg	MD		.09/06/2012		6,194,626								44,467			0
760	Woodbridge	VA		.10/09/2012		25,236,882								179,622			0
770	Houston	TX		.12/31/2012		18,838,914								133,929			0
775	Seattle	WA		.02/14/2013		16,448,091								78,145			0
777	Rancho Cordova	CA		.02/27/2013		36,900,509								214,520			0
778	Las Vegas	NV		.03/11/2013		13,978,528								101,249			0
780	Brooklyn	NY		.03/19/2013		18,385,472								115,861			0
783	Washington	DC		.03/22/2013		22,285,176								6,470			0
789	North Charleston	SC		.06/21/2013		11,549,891								85,767			0
792	Kirkland	WA		.06/28/2013		14,130,593								71,150			0
795	Ann Arbor	MI		.07/19/2013		28,753,875								182,906			0
798	Minneapolis	MN		.08/08/2013		5,177,198								38,149			0
901	Stamford	CT		.08/29/2013		12,398,496								71,619			0
906	Wilmington	NC		.09/12/2013		22,543,068								138,696			0

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
908	Oceanside	CA		09/26/2013		6,833,523					0		63,897			0
911	Lorton	VA		11/01/2013		13,303,152					0		61,122			0
912	Clifton	NJ		10/29/2013		22,078,926					0		109,625			0
913	New York	NY		10/18/2013		18,255,033					0		95,936			0
920	Morrisville	NC		12/30/2013		14,047,884					0		87,174			0
921	Morrisville	NC		12/30/2013		12,308,231					0		76,378			0
922	Beverly Hills	CA		03/27/2014		18,194,111					0		112,201			0
932	New York	NY		05/29/2014		10,577,618					0		62,933			0
934	Elizabeth	NJ		05/30/2014		11,157,567					0		70,806			0
936	Cary	NC		07/02/2014		9,395,460					0		59,740			0
954	Ames	IA		09/12/2014		15,692,320					0		97,269			0
956	Franklin	TN		09/17/2014		28,527,023					0		267,647			0
958	Mountain View	CA		10/09/2014		30,827,262					0		151,804			0
959	Oxnard	CA		09/30/2014		28,361,674					0		177,697			0
967	Macon	GA		10/31/2014		5,880,816					0		38,471			0
973	Boston	MA		12/15/2014		38,526,865					0		199,718			0
977	Seattle	WA		12/17/2014		18,966,229					0		126,037			0
980	Madison	WI		12/19/2014		18,693,014					0		102,721			0
983	Mountain View	CA		12/30/2014		24,050,130					0		163,201			0
984	Dallas	TX		12/24/2014		14,183,645					0		84,136			0
986	Mason	OH		01/08/2015		7,135,815					0		79,483			0
990	Fort Worth	TX		01/29/2015		33,734,735					0		187,843			0
993	San Diego	CA		03/02/2015		31,803,934					0		250,678			0
994	Bloomington	IN		03/06/2015		29,287,015					0		162,424			0
998	New York	NY		04/07/2015		20,387,045					0		100,193			0
999	Bedford	NH		03/26/2015		13,691,633					0		79,075			0
1000	Columbia	SC		03/31/2015		24,230,556					0		133,480			0
1005	Omaha	NE		04/17/2015		13,798,831					0		85,141			0
1008	Oro Valley	AZ		05/01/2015		9,120,841					0		82,198			0
1010	Irvine	CA		05/11/2015		23,312,871					0		129,181			0
1012	Tempe	AZ		05/20/2015		10,484,733					0		58,542			0
1013	Schererville	IN		06/03/2015		17,459,946					0		95,952			0
1016	Dallas	TX		05/22/2015		29,574,279					0		162,931			0
1017	Draper	UT		06/16/2015		11,685,473					0		91,694			0
1020	Sacramento	CA		06/19/2015		14,790,868					0		97,433			0
1022	Dallas	TX		06/12/2015		15,817,856					0		104,896			0
1023	Clayton	MO		06/17/2015		20,454,838					0		136,553			0
1024	Lexington	KY		06/12/2015		14,380,966					0		78,832			0
1030	Los Angeles	CA		08/03/2015		11,540,255					0		62,425			0
1032	Santa Monica	CA		07/31/2015		12,783,244					0		79,410			0
1044	Plano	TX		08/28/2015		10,901,644					0		72,317			0
1046	Elk Grove	CA		10/01/2015		15,311,898					0		89,790			0
1048	Kansas City	MO		09/15/2015		15,764,239					0		65,744			0
1049	Boston	MA		09/30/2015		19,776,402					0		103,351			0
1050	Oceanside	CA		09/22/2015		13,206,362					0		79,733			0
1052	Kennesaw	GA		09/30/2015		10,457,436					0		54,311			0
1053	Pickerington	OH		10/09/2015		9,465,311					0		83,278			0
1058	Tualatin	OR		12/04/2015		20,863,710					0		115,971			0
1060	Panama City Beach	FL		10/20/2015		18,264,661					0		105,967			0
1061	Dallas	TX		11/04/2015		25,727,655					0		41,892			0
1064	Mountain View	CA		11/20/2015		12,607,603					0		76,027			0
1066	Queens	NY		12/04/2015		14,204,078					0		47,236			0
1071	Johns Island	SC		12/17/2015		57,509,992					0		277,236			0
1077	Washington	DC		01/14/2016		5,440,564					0		25,385			0

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STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
1081	Diamond Bar	CA		03/31/2016		12,915,794					0		104,883			0		
1088	Burr Ridge	IL		11/30/2016		19,791,015					0		98,898			0		
1090	Mountain View	CA		12/16/2016		17,254,598					0		114,571			0		
1092	Chandler	AZ		02/09/2017		32,806,615					0		163,926			0		
1106	Park City	UT		12/27/2017		14,751,817					0		69,664			0		
1108	Philadelphia	PA		01/09/2018		24,688,517					0		107,923			0		
1111	Baltimore	MD		01/31/2018		9,219,142					0		63,391			0		
1112	New York	NY		02/12/2018		23,162,857					0		88,195			0		
1115	San Diego	CA		04/20/2018		14,865,589					0		61,810			0		
1116	Alpharetta	GA		06/15/2018		15,773,728					0		21,061			0		
1119	Pittsburgh	PA		08/30/2018		14,711,672					0		61,911			0		
1120	Rochester	NY		08/02/2018		19,760,451					0		96,559			0		
1122	Baltimore	MD		09/05/2018		10,971,080					0		43,790			0		
1125	Frisco	TX		10/05/2018		37,052,287					0		144,245			0		
1126	Cleveland	OH		10/18/2018		4,794,727					0		20,622			0		
1130	San Jose	CA		12/10/2018		20,000,000					0		51,167			0		
1135	Los Angeles	CA		12/27/2018		27,400,000					0		57,324			0		
1136	Bothell	WA		02/25/2019		13,805,735					0		59,648			0		
1155	New York	NY		08/26/2020		13,459,546					0		(87,690)			0		
1157	Honolulu	HI		01/07/2020		4,890,475					0		(55,582)			0		
1124B	Coral Gables	FL		08/09/2021		762,911					0		(14,852)			0		
0299999 - Mortgages with partial repayments						1,586,152,021	0	0	0	0	0	0	0	8,490,123	0	0	0	
<b>0599999 Totals</b>						<b>1,638,625,500</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>52,410,527</b>	<b>60,900,650</b>	<b>0</b>	<b>0</b>	<b>0</b>

E02.2

STATEMENT AS OF MARCH 31, 2022 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 Assigned by the SVO - Unaffiliated													
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	AEA Mezzanine Management		08/16/2013	2		10,322		245,720		
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management		07/27/2018	2		699,954		4,204,589		
000000-00-0	Monarch Customized Opportunistic Fund - Series 1 LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022	2	3,500,000					
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	MB Special Opportunities Fund GP, LLC		10/02/2014	2		290,214		1,100,353		
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	MB Special Opportunities Fund GP, LLC		01/02/2020	2		427,880		36,460,831		
1599999	Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated								3,500,000	1,428,370	0	42,011,493	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	2		243,674		2,064,130		
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018	1		457,457		4,583,643		
000000-00-0	Oaktree Power Opportunities Fund VI	Cayman Island	CYM	Oaktree Power Opportunities Fund VI GP		02/11/2022		11,551,291			38,448,709		
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Oaktree		07/31/2020			15,000,000		55,000,000		
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge		06/22/2020			375,314		86,576,883		
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			11,338,413		55,526,589		
000000-00-0	MSA Acceleration Partners, LP	Wilmington	DE	MSA Acceleration Partners, LP		01/19/2022		4,219,798					
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	RedBird Series 2019 GenPar LLC		05/24/2021			465,388		3,807,996		
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	GID Program US GP LLC		05/28/2021			3,223,029		36,563,897		
1999999	Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								15,771,089	31,103,275	0	282,571,847	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated													
000000-00-0	Campa Collateral Equity Funded	Various		Campa		10/13/2021			303,870		6,570,871		
000000-00-0	G-Prairie LLC	Wilmington	DE	G-Prairie MM LLC		01/07/2022		69,434,679					
000000-00-0	G-Sandbox	Wilmington	DE	SB Tech Holdings I MM LLC		03/14/2022		16,093,333					
000000-00-0	Orinoco Funding Equity Funded	Various		Orinoco		10/13/2021			890,532		4,833,460		
000000-00-0	Molly Aida Funding LLC	Various		Molly Aida		08/17/2020			237,665		3,173,176		
2099999	Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated								85,528,013	1,432,066	0	14,577,507	XXX
Collateral Loans - Unaffiliated													
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		11/12/2021			6,236,588				
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		GORES PIPE		08/05/2021			7,213,490				
2999999	Collateral Loans - Unaffiliated								0	13,450,078	0	0	XXX
Collateral Loans - Affiliated													
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA		11/12/2020			712,994				
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED	Various		ORINOCO		11/04/2021			2,671,597				
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED	Various		CAMPA		12/02/2021			911,609				
3099999	Collateral Loans - Affiliated								0	4,296,200	0	0	XXX
4899999	Subtotals - Unaffiliated								19,271,089	45,981,722	0	324,583,340	XXX
4999999	Subtotals - Affiliated								85,528,013	5,728,266	0	14,577,507	XXX
5099999	Totals								104,799,102	51,709,989	0	339,160,847	XXX

E03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		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: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated																			
000000-00-0	Babson Capital Loan Strategies Fund LP	Wilmington	DE	Return of Capital	01/31/2007	01/04/2022	8,053					0	14,000	14,000		0	0	0	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	03/16/2022	3,097,705					0	899,694	899,694		0	0	0	
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	Return of Capital	01/02/2020	02/11/2022	10,980,393					0	533,403	533,403		0	0	0	
1599999	Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated								14,086,150	0	0	0	0	0	1,447,097	1,447,097	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	01/06/2022	28,408					0	19,273	19,273		0	0	0	
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	Return of Capital	06/28/2018	02/07/2022	26,534,835					0	593,154	593,154		0	0	0	

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		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.								
000000-00-0 09262E-AR-4	Vine Media Opportunities - Fund IV, LP, BLACKROCK DLF IX 2021-2 CLO SUB	Wilmington	DE	Return of Capital BLACKROCK DLF	12/13/2018 06/14/2021	02/18/2022 03/31/2022	12,631,339 1,281,280							204,295 1,281,280	204,295 1,281,280						
<b>1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated</b>								40,475,861	0	0	0	0	0	2,098,001	2,098,001	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated</b>																					
40168P-BW-9	PDFNI 2016-E2 1	Various		Prior Year Income	12/01/2016	02/28/2022													96,253		
40168P-BN-7	PDFNI 2016-E2 2	Various		Prior Year Income	12/01/2016	02/28/2022													37,156		
40168P-BP-2	PDFNI 2016-E2 3	Various		Prior Year Income	12/01/2016	02/28/2022													29,410		
40168P-BQ-0	PDFNI 2017-E2 E24	Various		Prior Year Income	05/09/2017	02/28/2022													8,795		
40168P-BR-8	PDFNI 2017-E2 5	Various		Prior Year Income	06/09/2017	02/28/2022													8,223		
45032M-AG-3	ISAIL 2013 SENIOR A	Various		Paydown	12/01/2016	01/02/2022	123,448	5,917				5,917		129,365	129,365				1,392		
BGH35S-OF-0	SAILS-3 LLC 3.0 28JUN27	Various		Paydown	12/01/2016	03/28/2022	3,709,259							3,709,259	3,709,259				29,252		
000000-00-0	GIES HoldCo	Various		GIES HoldCo	05/31/2019	02/09/2022	10,663,186	(3,797,899)				(3,797,899)		8,093,619	8,093,619				10,457,042		
000000-00-0	Hyperscale Funding Residual	Various		Hyperscale	07/16/2020	02/15/2022	1,277,249							109,668	109,668						
<b>2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated</b>								15,773,142	(3,791,982)	0	0	0	(3,791,982)	0	12,041,911	12,041,911	0	0	0	10,667,523	
<b>Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated</b>																					
000000-00-0	CML Loan # 0000741 (defeasance)	Canal Winchester	OH	Fully Disposed	06/30/2016	01/31/2022	12,886,705							12,886,705	12,886,705				9,253		
<b>2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated</b>								12,886,705	0	0	0	0	0	12,886,705	12,886,705	0	0	0	0	9,253	
<b>Collateral Loans - Unaffiliated</b>																					
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN	Various		Paydown	03/01/2017	02/23/2022	11,282,291							11,282,291	11,282,291				133,821		
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		Paydown	11/12/2021	01/13/2022	522,817							522,817	522,817		141,362	141,362	6,031		
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		Paydown	08/05/2021	03/23/2022	713,065							3,473,150	3,473,150				(42,666)		
<b>2999999 - Collateral Loans - Unaffiliated</b>								12,518,173	0	0	0	0	0	15,278,258	15,278,258	0	141,362	141,362	97,186		
<b>Collateral Loans - Affiliated</b>																					
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		Paydown	11/12/2020	01/02/2022													1,878		
<b>3099999 - Collateral Loans - Affiliated</b>								0	0	0	0	0	0	0	0	0	0	0	0	0	1,878
<b>4899999 - Subtotals - Unaffiliated</b>								79,966,889	0	0	0	0	0	31,710,061	31,710,061	0	141,362	141,362	106,439		
<b>4999999 - Subtotals - Affiliated</b>								15,773,142	(3,791,982)	0	0	0	(3,791,982)	12,041,911	12,041,911	0	0	0	0	10,669,401	
<b>5099999 Totals</b>								95,740,031	(3,791,982)	0	0	0	(3,791,982)	43,751,972	43,751,972	0	141,362	141,362	10,775,841		

E03.1

STATEMENT AS OF MARCH 31, 2022 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
<b>Bonds - U.S. Governments</b>									
3130AK-CU-8	FHLB 1.70 10/30/2035		02/08/2022	WELLS FARGO	XXX	1,350,750	1,500,000	7,013	1.A
3130AL-5W-2	FHLB 2.0 02/36 - 05/21 (0B)		02/23/2022	FHN	XXX	1,684,758	1,850,000	18,397	1.B FE
3130AL-5W-0	FHLB 2.0 02/36-05/21 (0B)		02/23/2022	FHN	XXX	4,690,002	5,150,000	51,214	1.B FE
3130AL-CS-1	FHLB 2.0 02/36 - 02/22		02/16/2022	FHN	XXX	4,519,850	5,000,000	47,778	1.B FE
3130AQ-WZ-3	FHLB 2.85 01/42 - 7/22		01/13/2022	VARIOUS	XXX	4,997,500	5,000,000		1.B FE
3130AQ-T8-6	FHLB 2.90 02/18/2037		01/31/2022	VARIOUS	XXX	1,999,000	2,000,000		1.B FE
3130AQ-VP-5	FHLB 3.0 02/37-08/22 (A)		02/04/2022	IFCS	XXX	5,000,000	5,000,000		1.B FE
3130AQ-ZH-9	FHLB 3.22 02/37-08/22 (A)		02/14/2022	VARIOUS	XXX	2,000,000	2,000,000		1.A
3130AR-F8-9	FHLB 3.94 03/42-06/22		03/17/2022	RBC DAIN RAUSCHER	XXX	998,750	1,000,000		1.A
3133EL-6C-3	FFCB 1.73 09/35-9/21 (A)		02/23/2022	FHN	XXX	9,738,410	11,000,000	86,692	1.A FE
3133EL-E9-1	FFCB 1.80 06/35 - 06/21		03/16/2022	WELLS FARGO	XXX	2,202,750	2,500,000	12,875	1.A
3133EM-GU-0	FFCB 2.1 11/40 - 11/21		01/04/2022	WELLS FARGO	XXX	332,928	360,000	966	1.A FE
3133EM-JE-3	FFCB 2.08 11/40 - 11/21		01/04/2022	WELLS FARGO	XXX	295,040	320,000	647	1.A FE
3133EM-NW-0	FFCB 1.84 01/36-01/21 (A)		02/08/2022	WELLS FARGO	XXX	1,824,200	2,000,000	1,431	1.A
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		01/04/2022	WELLS FARGO	XXX	295,424	320,000	2,931	1.A FE
3133EM-VU-3	FFCB 2.5 04/36 - 04/22		01/10/2022	PIERPONT SECURITIES LLC	XXX	3,193,274	3,220,000	19,454	1.A FE
3133EN-EE-6	FFCB		01/10/2022	WELLS FARGO	XXX	10,899,570	11,000,000	40,920	1.A FE
3133EN-KF-6	FFCB		01/04/2022	VARIOUS	XXX	14,981,250	15,000,000		1.A FE
3133EN-LH-1	FFCB 2.82 01/23 - 01/42		01/12/2022	VARIOUS	XXX	11,485,625	11,500,000		1.A FE
3133EN-MV-9	FFCB 2.95 02/42-02/23 (A)		01/27/2022	VARIOUS	XXX	15,980,000	16,000,000		1.A FE
3133EN-PF-1	FFCB 3.44 02/42-02/23 (A)		02/14/2022	VARIOUS	XXX	26,966,250	27,000,000		1.A FE
3133EN-SR-2	FFCB 3.7 03/42 - 03/27		03/17/2022	VARIOUS	XXX	20,224,688	20,250,000		1.A
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (0B)		02/15/2022	FHN	XXX	2,176,850	2,500,000	4,927	1.A FE
<b>0109999999 - Bonds - U.S. Governments</b>						147,836,869	151,470,000	295,245	XXX
<b>Bonds - All Other Governments</b>									
77586R-AK-6	ROMANIAN GOVERNMENT INTERNATIONAL	D	01/19/2022	HSBC SECURITIES, INC	XXX	993,910	1,000,000		2.C FE
77586R-AL-4	ROMANIAN GOVERNMENT INTERNATIONAL	D	01/19/2022	HSBC SECURITIES, INC	XXX	12,918,100	13,000,000		2.C FE
6781A6-AD-5	SECO 5 1/2 04/08/44	D	01/19/2022	MIZUHO INTERNATIONAL PLC	XXX	248,960	200,000	3,147	1.G FE
<b>0309999999 - Bonds - All Other Governments</b>						14,160,970	14,200,000	3,147	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
114894-ZV-3	FL FT LAUDERDALE AIRPORT 2019C		02/03/2022	DIRECT	XXX	1,003,910	1,000,000	10,794	1.E FE
13032U-D2-1	CA NPLH PIT 2022		03/30/2022	RAYMOND JAMES & ASSOCIATES	XXX	2,580,000	2,580,000		1.D FE
13032U-D3-9	CA NPLH PIT 2022		03/30/2022	RAYMOND JAMES & ASSOCIATES	XXX	1,245,000	1,245,000		1.D FE
13032U-D9-6	CA NPLH PIT 2022		03/30/2022	RAYMOND JAMES & ASSOCIATES	XXX	4,000,000	4,000,000		1.D Z
13057M-AB-2	CASMFH 3.15 03/01/2040		02/14/2022	OS	XXX	1,000,000	1,000,000	1,313	1.A FE
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R		01/03/2022	UBS SECURITIES LLC	XXX	1,000,560	1,000,000	352	1.G FE
190335-MA-4	COAST CA CMNTY CLG DIST		01/14/2022	RBC DAIN RAUSCHER	XXX	900,000	900,000		1.B FE
254845-TH-3	DIST OF COLUMBIA WTR & SWR AUT		02/25/2022	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000		1.C FE
3130AK-7K-6	FHLB 2.08 09/45 - 03/21		02/15/2022	FHN	XXX	3,719,925	4,500,000	36,660	1.B FE
3132WW-A7-7	FR WA2529		03/17/2022	MIZUHO SECURITIES USA INC	XXX	2,623,007	2,610,668	5,330	1.A
3132WX-AW-0	FR WA3420		03/17/2022	BANK OF AMERICA	XXX	2,761,205	2,791,960	5,375	1.A
3132WX-AY-6	FR WA3422		03/17/2022	MIZUHO SECURITIES USA INC	XXX	3,140,937	3,177,051	6,116	1.A
3136A7-PJ-5	FNR 2012-88 WZ		03/31/2022	CAPITALIZED INTEREST	XXX	1,952	1,952		1.A
3136AA-4L-6	FNR 2012-149 NZ		03/31/2022	CAPITALIZED INTEREST	XXX	17,209	17,209		1.A
3136AE-4P-9	FNR 2013-71 ZA		03/31/2022	CAPITALIZED INTEREST	XXX	59,055	59,055		1.A
3136AE-5X-1	FNR 2013-74 ZH		03/31/2022	CAPITALIZED INTEREST	XXX	59,055	59,055		1.A
3136AF-AE-4	FNR 2013-79 EZ		03/01/2022	CAPITALIZED INTEREST	XXX	82,677	82,677		1.A
3136AF-AK-0	FNR 2013-79 OZ		03/01/2022	CAPITALIZED INTEREST	XXX	31,890	31,890		1.A
3136AF-YY-4	FNR 2013-80 VZ		03/31/2022	CAPITALIZED INTEREST	XXX	42,125	42,125		1.A
3136AG-NP-3	FNR 2013-103 GZ		01/31/2022	CAPITALIZED INTEREST	XXX	17,606	17,606		1.A
3136AH-VS-6	FNR 2013-136 CZ		03/01/2022	CAPITALIZED INTEREST	XXX	46,426	46,426		1.A
3136AP-3A-8	FNR 2015-64 AZ		03/31/2022	CAPITALIZED INTEREST	XXX	89,930	89,930		1.A
3136AR-J3-3	FNMA.16-22		03/31/2022	CAPITALIZED INTEREST	XXX	8,932	8,932		1.A
3136AS-CT-1	FNMA.16-24		03/31/2022	CAPITALIZED INTEREST	XXX	44,551	44,551		1.A
3136AU-HZ-7	FNR 2016-79 AZ		03/31/2022	CAPITALIZED INTEREST	XXX	33,355	33,355		1.A
3136AU-YU-9	FNR 2016-94 ZA		03/31/2022	CAPITALIZED INTEREST	XXX	50,312	50,312		1.A
3136AV-ZZ-1	FNR 2017-21 ZD		03/31/2022	CAPITALIZED INTEREST	XXX	36,261	36,261		1.A
3136AV-PM-5	FNR 2017-10 LZ		03/31/2022	CAPITALIZED INTEREST	XXX	8,690	8,690		1.A

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STATEMENT AS OF MARCH 31, 2022 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
3136AW-5S-2	FNR 17-52 KZ		01/31/2022	CAPITALIZED INTEREST	XXX	12,026	12,026		1.A
3136AW-A9-8	FNR 2017-45 ZK		03/31/2022	CAPITALIZED INTEREST	XXX	14,022	14,022		1.A
3136AX-YN-9	FNR 2017-61 TZ		02/28/2022	CAPITALIZED INTEREST	XXX	57,146	57,146		1.A
3136B2-7H-9	FNR 2018-72 ZB		03/31/2022	CAPITALIZED INTEREST	XXX	68,818	68,818		1.A
3136B3-BY-5	FNR 2018-75 ZU		03/31/2022	CAPITALIZED INTEREST	XXX	11,131	11,131		1.A
3136B3-MM-9	FNR 18-84 ZA		01/31/2022	CAPITALIZED INTEREST	XXX	21,835	21,835		1.A
3136B3-MV-9	FNR 18-84 ZD		02/01/2022	CAPITALIZED INTEREST	XXX	88,255	88,255		1.A
3136B3-PT-1	FNR 2018-88 MZ		03/31/2022	CAPITALIZED INTEREST	XXX	48,870	48,870		1.A
3136B3-RS-1	FNR 18-89 VZ		03/31/2022	CAPITALIZED INTEREST	XXX	34,044	34,044		1.A
3136B7-JB-8	FNR 2019-72 ZL		02/01/2022	CAPITALIZED INTEREST	XXX	10,657	10,657		1.A
3136B8-HA-0	FNR 2020-3 JZ		03/01/2022	CAPITALIZED INTEREST	XXX	28,239	28,239		1.A
3136B8-HM-4	FNR 2020-3 AZ		03/07/2022	CAPITALIZED INTEREST	XXX	9,532	9,532		1.A
3136BG-4G-3	FNR 2021-65 GZ		03/31/2022	CAPITALIZED INTEREST	XXX	19,465	19,465		1.A
3136BG-5Y-3	FNR 2021-66 DZ		02/28/2022	CAPITALIZED INTEREST	XXX	10,058	10,058		1.A
3136BG-N3-1	FNR 2021-56 ZK		03/31/2022	CAPITALIZED INTEREST	XXX	10,808	10,808		1.A
3136BJ-F5-9	FNR 2021-73 DZ		03/31/2022	CAPITALIZED INTEREST	XXX	12,578	12,578		1.A
3136BK-JB-9	FNR 2021-85 ZL		03/31/2022	VARIOUS	XXX	1,876,956	1,876,228	1,687	1.A
3136BK-X6-4	FNR 2021-94 GZ		02/28/2022	VARIOUS	XXX	3,084,946	3,183,222	1,324	1.A
3136BK-YR-7	FNR 2021-86 ZT		03/31/2022	VARIOUS	XXX	1,821,106	2,012,526	1,116	1.A
3136BK-YZ-9	FNR 2021-86 MZ		03/31/2022	VARIOUS	XXX	11,810,162	13,081,419	20,850	1.A
3136BL-3U-2	FNMA 22-10D		02/25/2022	JPMORGAN SECURITIES INC	XXX	4,566,892	4,578,338	445	1.A
3136BL-RU-6	FNR 2022-7 ZE		03/31/2022	VARIOUS	XXX	4,504,156	5,020,855	8,003	1.A
3136BL-TN-0	FNR 2022-7 GZ		03/31/2022	VARIOUS	XXX	1,788,588	2,008,342	3,201	1.A
3137AJ-AY-0	FHR 3955 Z		03/01/2022	CAPITALIZED INTEREST	XXX	3,509	3,509		1.A
3137B2-G3-8	FHR 4206 LZ		03/31/2022	CAPITALIZED INTEREST	XXX	39,832	39,832		1.A
3137B2-NF-3	FHR 4219 JZ		03/31/2022	CAPITALIZED INTEREST	XXX	23,622	23,622		1.A
3137BF-BH-3	FHR 4413 VZ		03/01/2022	CAPITALIZED INTEREST	XXX	23,999	23,999		1.A
3137BM-XN-1	FHR 4551 Z		03/31/2022	CAPITALIZED INTEREST	XXX	10,839	10,839		1.A
3137BS-YV-9	FHR 4630 ZL		03/31/2022	CAPITALIZED INTEREST	XXX	28,018	28,018		1.A
3137BT-RY-9	FHR 4636 ZN		03/31/2022	CAPITALIZED INTEREST	XXX	8,734	8,734		1.A
3137BV-QS-8	FHR 4657 TZ		03/31/2022	CAPITALIZED INTEREST	XXX	120,942	120,942		1.A
3137BW-RN-6	FHR 4664 TZ		03/31/2022	CAPITALIZED INTEREST	XXX	141,917	141,917		1.A
3137F5-3A-5	FHR 4791 ZB		03/01/2022	CAPITALIZED INTEREST	XXX	60,890	60,890		1.A
3137FC-4R-2	FHR 4738 LZ		03/31/2022	CAPITALIZED INTEREST	XXX	50,941	50,941		1.A
3137FD-7H-9	FHR 4748 YZ		03/31/2022	CAPITALIZED INTEREST	XXX	50,461	50,461		1.A
3137FD-DG-4	FHR 4750 KZ		03/31/2022	CAPITALIZED INTEREST	XXX	80,738	80,738		1.A
3137FQ-AT-0	FHR 4932 AZ		03/31/2022	CAPITALIZED INTEREST	XXX	16,006	16,006		1.A
3137FQ-HA-4	FHR 4933 LZ		03/31/2022	CAPITALIZED INTEREST	XXX	18,630	18,630		1.A
3137H1-5M-4	FHR 5123 GZ		03/31/2022	CAPITALIZED INTEREST	XXX	12,715	12,715		1.A
3137H2-5X-8	FHR 5144 BZ		03/31/2022	CAPITALIZED INTEREST	XXX	40,334	40,334		1.A
3137H2-7G-3	FHR 5140 EZ		03/31/2022	CAPITALIZED INTEREST	XXX	68,064	68,064		1.A
3137H2-GR-9	FHR 5146 ZJ		03/31/2022	CAPITALIZED INTEREST	XXX	3,781	3,781		1.A
3137H2-NY-6	FHMS K-1521 A2		01/19/2022	CANTOR FITZGERALD & CO	XXX	6,781,250	7,000,000	9,767	1.A
3137H3-W3-2	FHR 5160 DZ		03/31/2022	CAPITALIZED INTEREST	XXX	49,232	49,232		1.A
3137H4-Z6-0	FHR 5183 BZ		03/31/2022	VARIOUS	XXX	1,534,426	1,649,403	684	1.A
3137H5-FE-2	FHLMC 5190 BZ		01/04/2022	WELLS FARGO	XXX	7,718,750	8,000,000	16,667	1.A
3137H5-HU-4	FHR 5190 Z		03/31/2022	VARIOUS	XXX	1,803,541	2,008,342	1,113	1.A
3137H5-HW-0	FHR 5190 ZL		01/18/2022	STIFEL NICOLAUS	XXX	987,500	1,000,000	2,500	1.A
3137H5-MR-5	FHR 5191 BZ		01/13/2022	STIFEL NICOLAUS	XXX	926,563	1,000,000	2,083	1.A
3137H5-RY-5	FHR 5194 EZ		03/31/2022	VARIOUS	XXX	1,840,493	2,008,342	1,113	1.A
3137H5-UE-5	FHR 5189 CZ		03/31/2022	VARIOUS	XXX	2,907,747	3,012,513	6,250	1.A
3137H5-VT-1	FHR 5189 ZT		03/31/2022	VARIOUS	XXX	4,856,089	5,020,855	10,417	1.A
3137H6-CX-1	FHR 5200 ZA		03/31/2022	VARIOUS	XXX	1,828,542	2,004,167	3,750	1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		03/09/2022	JEFFERIES & COMPANY INC	XXX	11,933,906	11,700,000		1.A
3140FX-EK-4	FN BF0137		03/30/2022	CAPITALIZED INTEREST	XXX	103,772	103,772		1.A
3140LA-E2-7	FN BS0152		01/18/2022	BANK OF AMERICA	XXX	2,724,375	3,000,000	2,683	1.A
3140LC-F8-9	FN BS1990		01/18/2022	BANK OF AMERICA	XXX	3,836,875	4,000,000	4,600	1.A
3140LD-YN-3	FN BS3416		01/18/2022	JANNEY MONTGOMERY	XXX	1,923,750	2,000,000	2,322	1.A
3140LE-6F-9	FN BS4469		01/11/2022	BANK OF AMERICA	XXX	2,975,859	3,000,000	4,332	1.A
3140LF-DL-5	FN BS4606		01/02/2022	DUNCAN-WILLIAMS INC	XXX	2,001,250	2,000,000	3,933	1.A
3140LF-GN-8	FN BS4704		01/26/2022	DUNCAN-WILLIAMS INC	XXX	2,021,250	2,000,000	4,205	1.A

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STATEMENT AS OF MARCH 31, 2022 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
3140LF-K3-7	FN BS4813		01/20/2022	DUNCAN-WILLIAMS INC	XXX	2,133,106	2,090,000	4,608	1.A
31418E-CS-7	FN MA4580		03/25/2022	WELLS FARGO	XXX	3,976,953	4,000,000	11,278	1.A
35563C-AS-7	FMMHR 2015-R1 A3		02/25/2022	CAPITALIZED INTEREST	XXX	108,218	108,218		1.B
35563P-GE-3	SCRT 2018-3 HZ		03/31/2022	CAPITALIZED INTEREST	XXX	54,140	54,140		1.A
35563P-GK-9	SCRT 2018-3 MZ		03/31/2022	CAPITALIZED INTEREST	XXX	207,660	207,660		1.A
35563P-HJ-1	SCRT 2018-4 MZ		03/31/2022	CAPITALIZED INTEREST	XXX	117,630	117,630		1.A
35563P-JJ-9	SCRT 2019-1 MZ		03/31/2022	CAPITALIZED INTEREST	XXX	48,445	48,445		1.A
35563P-LF-4	SCRT 2019-3 HZ		03/31/2022	CAPITALIZED INTEREST	XXX	8,083	8,083		1.A
35563P-MP-1	SCRT 2019-4 MZ		03/31/2022	CAPITALIZED INTEREST	XXX	96,277	96,277		1.A
357155-CA-6	FREMONT CALIF UNI SCH DIST ALA		01/25/2022	BANK OF AMERICA	XXX	3,802,240	4,000,000	37,889	1.C FE
357155-CF-5	CA FREMONT USD 2021B		03/10/2022	HILL	XXX	5,185,620	6,000,000	19,708	1.C FE
38373M-P7-9	GNR 2007-77 Z		03/01/2022	CAPITALIZED INTEREST	XXX	20,788	20,788		1.A
38376G-ZD-5	GNR 2010-161 Z		03/01/2022	CAPITALIZED INTEREST	XXX	24,270	24,270		1.A
38378B-SJ-9	GNR 2012-45 Z		03/01/2022	CAPITALIZED INTEREST	XXX	14,278	14,278		1.A
38378P-TP-3	GNR 2013-186 ZE		03/31/2022	CAPITALIZED INTEREST	XXX	10,197	10,197		1.A
38378U-7S-0	GNR 2013-170 ZD		03/31/2022	CAPITALIZED INTEREST	XXX	61,312	61,312		1.A
38378U-RP-4	GNR 2013-160 ZC		02/01/2022	CAPITALIZED INTEREST	XXX	3,930	3,930		1.A
38378W-MX-8	GNR 2013-113 AZ		03/31/2022	CAPITALIZED INTEREST	XXX	158,889	158,889		1.A
38378Y-JZ-3	GNR 2013-169 ZK		03/31/2022	CAPITALIZED INTEREST	XXX	53,648	53,648		1.A
38378Y-KD-0	GNR 2013-169 ZG		03/31/2022	CAPITALIZED INTEREST	XXX	37,136	37,136		1.A
38379F-3Y-3	GNR 2015-185 NZ		01/31/2022	CAPITALIZED INTEREST	XXX	8,993	8,993		1.A
38379W-4J-8	GNR 2016-62 MZ		01/31/2022	CAPITALIZED INTEREST	XXX	15,667	15,667		1.A
38380A-P9-2	GNR 2016-135 Z		03/31/2022	CAPITALIZED INTEREST	XXX	8,778	8,778		1.A
38380A-TV-3	GNR 2016-118 AZ		01/31/2022	CAPITALIZED INTEREST	XXX	9,235	9,235		1.A
38380U-VP-5	GNR 2018-13 PZ		03/31/2022	CAPITALIZED INTEREST	XXX	4,815	4,815		1.A
38380U-WY-5	GNR 2018-11 Z		03/31/2022	CAPITALIZED INTEREST	XXX	38,893	38,893		1.A
38381A-XG-6	GNR 2018-154 Z		03/31/2022	CAPITALIZED INTEREST	XXX	10,281	10,281		1.A
54445C-AC-7	CA LAX CFC 2022 GREEN		03/03/2022	BANK OF AMERICA	XXX	3,605,000	3,605,000		1.E FE
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R		01/13/2022	WELLS FARGO	XXX	9,000,000	9,000,000		1.D FE
56781R-LK-1	CA MARIN CCD 2021B		01/19/2022	LOOP CAPITAL MARKETS	XXX	952,375	1,000,000	9,521	1.A FE
576051-ZT-6	MASSACHUSETTS ST WTR RESOURCES		01/26/2022	CITIGROUP GLOBAL MARKETS	XXX	4,876,996	5,000,000	14,115	1.B FE
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A		01/03/2022	VARIOUS	XXX	999,622	1,000,000	331	1.C FE
616871-MF-3	MORENO VLY CA UNIF SCH DIST		02/16/2022	PIPER JAFFRAY INC	XXX	2,000,000	2,000,000		1.D FE
630361-4J-9	NAPA VALLEY CALIF UNI SCH DIST		03/17/2022	HILL	XXX	329,500	250,000	2,259	1.E FE
64990F-Z3-1	NY DASNY PIT 2022B		03/16/2022	SMITH BARNEY	XXX	3,500,000	3,500,000		1.B FE
64990F-Z4-9	NY DASNY PIT 2022B		03/16/2022	SMITH BARNEY	XXX	8,500,000	8,500,000		1.B FE
64990F-Z5-6	NY DASNY PIT 2022B		03/22/2022	SMITH BARNEY	XXX	14,494,629	14,505,000		1.B FE
672325-P4-3	OAKLAND CA UNIF SCH DIST ALAME		01/18/2022	LOOP CAPITAL MARKETS	XXX	990,310	1,000,000	6,361	1.E FE
798136-YD-3	SAN JOSE CALIF ARPT REV		02/09/2022	LOOP CAPITAL MARKETS	XXX	959,090	1,000,000	12,489	1.F FE
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		01/24/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	135,870,000	135,870,000		1.D PL
876392-AA-9	TARMFH 2.587 03/01/2041		01/26/2022	JEFFERIES & COMPANY INC	XXX	1,000,000	1,000,000	144	1.A FE
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA		02/14/2022	CAPITALIZED INTEREST	XXX	4,115	4,115		1.B FE
91412N-BE-9	IL UNIV CHICAGO 2020C		02/16/2022	JPMORGAN SECURITIES INC	XXX	884,020	1,000,000	9,693	1.C FE
<b>0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>						<b>321,125,141</b>	<b>327,459,395</b>	<b>307,381</b>	<b>XXX</b>
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
013817-AK-7	HOWMET AEROSPACE INC		01/04/2022	MARKETAXESS	XXX	59,275	50,000	1,281	3.A FE
01627A-AB-4	ADC 2021-1A B		02/09/2022	CROSSROADS	XXX	143,277	150,000	10	2.B FE
03027X-BW-9	AMERICAN TOWER CORPORATION		03/29/2022	JPMORGAN SECURITIES INC	XXX	1,492,365	1,500,000		2.C FE
03115A-AC-7	AMFAM HOLDINGS INC		01/06/2022	WELLS FARGO	XXX	2,133,000	2,000,000	25,340	2.B FE
031162-DF-4	AMGEN INC		02/17/2022	VARIOUS	XXX	15,044,094	15,000,000		2.A FE
03329T-AJ-3	ANCHF 2016-4A BR		03/01/2022	CROSSROADS	XXX	1,468,500	1,500,000	5,335	1.D FE
03330E-AN-4	ANCHF 2016-3A A BR		01/11/2022	CROSSROADS	XXX	1,000,000	1,000,000	7,810	1.D FE
03740L-AE-2	ACN CORP		02/23/2022	MORGAN STANLEY	XXX	20,682,060	21,000,000		2.A FE
03789X-AD-0	DIN 2019-1A A21		03/23/2022	BARCLAYS CAPITAL INC	XXX	1,529,676	1,533,510	3,573	2.B FE
03789X-AE-8	DIN 2019-1A A211		03/24/2022	BARCLAYS CAPITAL INC	XXX	1,488,713	1,485,000	4,481	2.B FE
038779-AB-0	ARBYS 2020-1A A2		03/24/2022	VARIOUS	XXX	3,056,533	3,106,690	4,108	2.C FE
039936-AA-7	ARES FINANCE CO. IV LLC		01/13/2022	WELLS FARGO	XXX	2,933,490	3,000,000		2.A FE
04015K-AB-6	ARES FINANCE CO II LLC		02/07/2022	CROSSROADS	XXX	996,291	1,000,000	5,326	2.A FE
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		02/18/2022	CROSSROADS	XXX	1,586,564	1,300,000	15,158	1.G FE
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		02/18/2022	CROSSROADS	XXX	1,586,507	1,300,000	15,158	1.G FE

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STATEMENT AS OF MARCH 31, 2022 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
04621X-AN-8	ASSURANT INC.		01/13/2022	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,448,655	1,500,000	331	2 C FE
05329W-AS-1	AUTONATION INC.		02/07/2022	VARIOUS	XXX	2,119,038	2,250,000	22,883	2 C FE
05379B-AR-8	AVISTA CORPORATION		03/08/2022	WELLS FARGO SECURITIES LLC	XXX	54,980	55,000		1 G FE
055983-AE-0	BSPRT 2022-FL8 B		01/28/2022	BARCLAYS CAPITAL INC.	XXX	7,000,000	7,000,000		1 D FE
055983-AJ-9	BSPRT 2022-FL8 D		01/28/2022	BARCLAYS CAPITAL INC.	XXX	11,000,000	11,000,000		2 B FE
05618H-AA-3	BABSN 2014-1A D		01/31/2022	CAPITALIZED INTEREST	XXX	5,099	5,099		3 A FE
05875H-AC-7	BALLY-18-1A		01/19/2022	BARCLAYS CAPITAL INC.	XXX	249,925	250,000	13	1 C FE
072917-AE-7	BXCMM 2022-1A B		02/10/2022	SG AMERICAS SECURITIES, LLC	XXX	1,000,000	1,000,000		1 C FE
072917-AG-2	BXCMM 2022-1A C		02/10/2022	SG AMERICAS SECURITIES, LLC	XXX	2,000,000	2,000,000		1 F FE
090572-AQ-1	BIO-RAD LABORATORIES INC.		02/23/2022	GOLDMAN SACHS & CO.	XXX	32,911,890	33,000,000		2 B FE
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		01/04/2022	VARIOUS	XXX	47,805,901	48,000,000		1 E FE
09262E-AD-5	BLACKROCK DLF 1X 2021-2 CLO CLASS A-2		03/08/2022	DIRECT	XXX	6,551,191	6,551,191		1 B FE
09262E-AF-0	BLACKROCK DLF 1X 2021-2 CLO CLASS B		02/28/2022	DIRECT	XXX	30,663,998	30,663,998		1 E FE
09262E-AP-8	BLACKROCK DLF 1X 2021-2 CLO CLASS W		03/31/2022	DIRECT	XXX	1,281,280	1,281,280		4 A FE
09581J-AG-1	BLUE OWL FINANCE LLC		02/10/2022	BANK OF AMERICA	XXX	21,234,475	21,500,000		2 B FE
103228-AE-2	BOYCE 2022-1A B1		01/28/2022	BANK OF AMERICA	XXX	3,000,000	3,000,000		1 C FE
103228-AG-7	BOYCE 2022-1A B2		01/28/2022	BANK OF AMERICA	XXX	1,000,000	1,000,000		1 C FE
103228-AJ-1	BOYCE 2022-1A C		01/28/2022	BANK OF AMERICA	XXX	5,500,000	5,500,000		1 F FE
115236-AE-1	BROWN & BROWN INC.		03/14/2022	JPMORGAN SECURITIES INC.	XXX	1,992,880	2,000,000		2 C FE
12479R-AE-7	CAUTO 2017-1A A2		03/31/2022	CAPITALIZED INTEREST	XXX	6,325	6,325		1 E FE
12510H-AJ-9	CAUTO 2020-1A B3		03/15/2022	CROSSROADS	XXX	989,063	1,000,000	963	2 B FE
12510H-AR-1	CAUTO 2022-1A B		03/08/2022	GOLDMAN SACHS & CO.	XXX	999,584	1,000,000		2 B FE
125523-CJ-7	CIGNA CORP		02/07/2022	CROSSROADS	XXX	567,058	600,000	7,947	2 B FE
12598F-AA-7	CPI CG INC.		02/23/2022	MARKETAXESS	XXX	307,000	300,000	10,422	4 C FE
126307-BB-2	CSC HOLDINGS LLC		03/17/2022	CROSSROADS	XXX	1,497,063	1,700,000	22,011	3 C FE
126307-BD-8	CSC HOLDINGS LLC		03/17/2022	CROSSROADS	XXX	284,106	347,000	5,038	4 C FE
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION		03/01/2022	MORGAN STANLEY	XXX	2,000,000	2,000,000		2 A FE
14855M-AA-6	CLAST 2019-1A A		02/16/2022	CROSSROADS	XXX	678,049	688,812	683	2 B FE
14889J-AC-9	CRMN 2014-2A E		01/31/2022	CAPITALIZED INTEREST	XXX	37,457	37,457		5 B FE
161175-CJ-1	CHARTER COMM OPT LLC/CAP		03/10/2022	JPMORGAN SECURITIES INC.	XXX	1,992,680	2,000,000		2 C FE
171779-AL-5	CIENA CORPORATION		01/11/2022	BANK OF AMERICA	XXX	2,500,000	2,500,000		3 B FE
17327C-AQ-6	CITIGROUP INC.		01/18/2022	CITIGROUP GLOBAL MARKETS	XXX	11,000,000	11,000,000		1 G FE
202795-JV-3	COMMONWEALTH EDISON COMPANY		03/08/2022	MORGAN STANLEY & CO LLC	XXX	54,903	55,000		1 F FE
23345M-AC-1	DT MIDSTREAM INC.		03/30/2022	JPMORGAN SECURITIES INC.	XXX	1,997,240	2,000,000		2 B Z
26244M-AQ-5	DRSLF-16-45A		01/06/2022	CREDIT SUISSE FIRST BOSTON	XXX	250,075	250,000	1,102	1 C FE
26442U-AP-9	DUKE ENERGY PROGRESS LLC		03/14/2022	MBTB	XXX	69,394	70,000		1 F FE
30040W-AP-3	EVERSOURCE ENERGY		02/22/2022	GOLDMAN SACHS & CO.	XXX	1,995,940	2,000,000		2 A FE
302635-AL-1	FS KKR CAPITAL CORP.		01/10/2022	BANK OF AMERICA	XXX	51,671,360	52,000,000		2 C FE
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.		02/15/2022	BANK OF AMERICA	XXX	3,984,240	4,000,000		2 C FE
30326M-AG-0	FSRIA 2022-FL4 C		03/24/2022	WELLS FARGO	XXX	6,250,000	6,250,000		1 G Z
3136B7-M5-7	FNR 2019-77 JZ		03/31/2022	CAPITALIZED INTEREST	XXX	8,127	8,127		1 A
3137H4-VA-5	FHR 5180 CZ		03/31/2022	CAPITALIZED INTEREST	XXX	6,263	6,263		1 A
3137H5-DN-4	FHR 5180 KZ		03/31/2022	CAPITALIZED INTEREST	XXX	12,526	12,526		1 A
31556T-AA-7	FERTITTA ENTERTAINMENT LLC		01/12/2022	JEFFERIES & COMPANY INC.	XXX	7,500,000	7,500,000		4 B FE
34354P-AF-2	FLOWERVE CORPORATION		02/07/2022	CROSSROADS	XXX	992,545	1,000,000	12,931	2 C FE
34706C-AC-3	FORT 2022-FL3 AS		02/16/2022	GOLDMAN SACHS & CO.	XXX	27,300,000	27,300,000		1 A FE
34706C-AE-9	FORT 2022-FL3 B		02/16/2022	GOLDMAN SACHS & CO.	XXX	12,258,000	12,258,000		1 D FE
347382-AA-1	FT GORDON HOUSING		01/13/2022	STIFEL NICOLAUS	XXX	642,970	500,000	5,359	2 B FE
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC.		03/22/2022	BANK OF AMERICA	XXX	3,996,080	4,000,000		2 B FE
35563P-BS-7	SCRT 2017-3 MT		02/23/2022	CAPITALIZED INTEREST	XXX	1,410	1,410		1 A
35563P-DD-8	SCRT 2017-4 HT		02/23/2022	CAPITALIZED INTEREST	XXX	83,325	83,325		1 A
36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITAL LL		03/21/2022	BANK OF AMERICA	XXX	1,997,000	2,000,000		2 B FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		02/03/2022	DIRECT	XXX	9,669,086	9,669,086		2 B PL
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE		01/19/2022	GOLDMAN SACHS & CO.	XXX	8,000,000	8,000,000		1 F FE
384311-AA-4	GRAFTECH FINANCE INC.		03/17/2022	VARIOUS	XXX	519,940	550,000	6,745	3 C FE
404119-CM-9	HCA INC.		03/02/2022	CITIGROUP GLOBAL MARKETS	XXX	5,905,560	6,000,000		2 C FE
43730N-AE-6	HPA 2022-1 C		03/25/2022	RBC DAIN RAUSCHER	XXX	3,960,575	4,000,000		1 G Z
43734L-AA-4	HOME POINT CAPITAL INC.		03/17/2022	CROSSROADS	XXX	1,874,093	2,282,000	16,798	4 C FE
444859-BT-8	HUMANA INC.		03/21/2022	MORGAN STANLEY	XXX	1,348,272	1,350,000		2 C FE
448579-AG-7	HYATT HOTELS CORP.		01/28/2022	CROSSROADS	XXX	1,328,617	1,250,000	20,660	2 C FE
44988U-AA-5	IP LENDING III LLC		01/13/2022	JEFFERIES & COMPANY INC.	XXX	7,000,000	7,000,000		1 G FE

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STATEMENT AS OF MARCH 31, 2022 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
452766-AB-4	IMPRL 2022-NQM1 A2		02/01/2022	BARCLAYS CAPITAL INC.	XXX	6,999,854	7,000,000	20,572	1.D FE
46284V-AL-5	IRON MOUNTAIN INC.		03/17/2022	CROSSROADS	XXX	1,315,063	1,325,000	14,285	3.C FE
465976-AB-4	JPMMT 2022-LTV1 A2		02/24/2022	JPMORGAN SECURITIES INC.	XXX	979,112	1,000,000	2,640	1.D FE
46651N-AA-2	JOLAR 2019-1 A		02/08/2022	CREDIT SUISSE FIRST BOSTON	XXX	1,424,912	1,446,714	4,351	2.A FE
46654W-AL-5	JPMMT 2022-1 A5		01/26/2022	JPMORGAN SECURITIES INC.	XXX	6,574,987	7,000,000	14,583	1.A FE
46654W-BS-9	JPMMT 2022-1 A15		01/26/2022	JPMORGAN SECURITIES INC.	XXX	3,843,750	4,000,000	8,333	1.B FE
47232M-AF-9	JEFFERIES FIN LLC / JFIN		03/17/2022	CROSSROADS	XXX	800,063	850,000	4,604	3.C FE
47233J-DX-3	JEFFERIES GROUP LLC		01/14/2022	JEFFERIES & COMPANY INC.	XXX	967,680	1,000,000	7,181	2.B FE
47233J-GT-9	JEFFERIES GROUP LLC		01/18/2022	JEFFERIES & COMPANY INC.	XXX	2,853,420	3,000,000	22,313	2.B FE
476681-AA-9	JMIKE 2019-1A A2		03/09/2022	BARCLAYS CAPITAL INC.	XXX	2,773,342	2,743,125	8,782	2.B FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION		02/08/2022	CROSSROADS	XXX	2,968,406	2,803,689	28,037	1.F FE
48255K-AA-4	KKR CORE SR SECURED NOTES		01/31/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000		2.B PL
48275E-AE-6	KREF 2022-FL3 B		02/03/2022	WELLS FARGO	XXX	10,000,000	10,000,000		1.D FE
488401-AD-2	KEMPER CORP		02/15/2022	BANK OF AMERICA	XXX	22,937,440	23,000,000		2.B FE
527298-BR-3	LEVEL 3 FINANCING INC.		03/17/2022	CROSSROADS	XXX	1,294,150	1,448,000	14,188	3.B FE
534187-BQ-1	LINCOLN NATIONAL CORPORATION		02/23/2022	WELLS FARGO	XXX	1,996,300	2,000,000		2.A FE
53946P-AJ-9	LINCOR 2022-CRE7 D		02/15/2022	JPMORGAN SECURITIES INC.	XXX	4,000,000	4,000,000		2.B FE
548661-EH-6	LOWES COMPANIES INC.		03/22/2022	BANK OF AMERICA	XXX	1,999,660	2,000,000		2.A FE
55284J-AE-9	MF1 2022-FL8 B		01/07/2022	CREDIT SUISSE FIRST BOSTON	XXX	6,250,000	6,250,000		1.D FE
55284J-AG-4	MF1 2022-FL8 C		01/07/2022	CREDIT SUISSE FIRST BOSTON	XXX	6,500,000	6,500,000		1.G FE
55903V-AL-7	MAGALLANES INC		03/09/2022	JPMORGAN SECURITIES INC.	XXX	2,000,000	2,000,000		2.C FE
55903V-AN-3	MAGALLANES INC		03/10/2022	VARIOUS	XXX	36,052,385	36,000,000		2.C FE
571903-BG-7	MARRIOTT INTERNATIONAL INC.		02/07/2022	CROSSROADS	XXX	238,461	250,000	2,355	2.C FE
57586N-3F-6	MASHSG 3.875 01/01/39		02/28/2022	CAPITALIZED INTEREST	XXX	37,319	37,319		1.B FE
57665R-AN-6	MATCH GROUP INC.		03/17/2022	CROSSROADS	XXX	563,500	575,000	8,347	3.C FE
57767X-AA-8	MAV ACQUISITION CORP		03/09/2022	MARKETAXESS	XXX	46,650	50,000	319	4.C FE
603158-AA-4	MINERALS TECHNOLOGIES INC.		03/17/2022	CROSSROADS	XXX	523,875	550,000	6,340	3.C FE
615369-AV-7	MOODYS CORPORATION		02/07/2022	CROSSROADS	XXX	671,330	750,000	10,026	2.A FE
615369-AY-1	MOODYS CORPORATION		02/23/2022	VARIOUS	XXX	10,803,415	11,000,000		2.A FE
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT		03/15/2022	CROSSROADS	XXX	898,950	1,000,000	806	1.F FE
629377-CP-5	NRG ENERGY INC		02/07/2022	CROSSROADS	XXX	385,562	400,000	1,960	2.C FE
65251Q-AG-6	NSCDN 2014-1A D		03/15/2022	WELLS FARGO	XXX	244,502	245,115	1,600	1.D FE
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		02/10/2022	VARIOUS	XXX	227,035	225,000	342	4.C FE
67108L-AY-9	OZLM.14-6A		01/12/2022	BNPP	XXX	250,225	250,000	1,144	1.C FE
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		01/25/2022	CITIGROUP GLOBAL MARKETS	XXX	1,290,000	1,000,000	9,275	3.A FE
67777J-AW-0	OHIOHEALTH CORP.		02/22/2022	RBC DAIN RAUSCHER	XXX	3,803,920	4,000,000	34,480	1.B FE
68245X-AH-2	1011778 BC / NEW RED FIN		02/02/2022	MORGAN STANLEY	XXX	885,500	900,000	13,423	3.B FE
682691-AA-8	ONEMAIN FINANCE CORP		03/17/2022	CROSSROADS	XXX	443,750	500,000	500	3.B FE
727665-AA-9	PLATINUM SECURITIES CAYMAN SPC LTD.		01/19/2022	CREDIT SUISSE FIRST BOSTON	XXX	5,005,500	5,000,000	18,222	1.C FE
73939V-AA-2	POWERTEAM SERVICES LLC		03/17/2022	CROSSROADS	XXX	736,875	750,000	29,922	4.C FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC.		02/24/2022	VARIOUS	XXX	13,532,500	13,550,000		2.B FE
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		02/18/2022	DIRECT	XXX	769,200	769,200		2.C PL
74938F-AS-7	RCKT 2022-1 A17		01/10/2022	BANK OF AMERICA	XXX	18,248,810	19,000,000	22,431	1.A FE
74938F-AW-8	RCKT 2022-1 A21		01/10/2022	BANK OF AMERICA	XXX	5,834,063	6,000,000	7,083	1.A FE
75410R-AS-5	RATE 2022-J1 A17		01/28/2022	JPMORGAN SECURITIES INC.	XXX	4,082,470	4,260,200	9,763	1.B FE
75410R-AU-0	RATE 2022-J1 A19		01/28/2022	JPMORGAN SECURITIES INC.	XXX	4,935,156	5,000,000	13,750	1.B FE
76009N-AL-4	RENT-A-CENTER INC.		01/31/2022	BANK OF AMERICA	XXX	1,284,375	1,250,000	36,966	4.B FE
76209P-AB-9	RGA REINSURANCE COMPANY		01/10/2022	JPMORGAN SECURITIES INC.	XXX	1,997,980	2,000,000		1.E FE
78646U-AB-5	SAFEHOLD OPERATING PARTNERSHIP LP		01/18/2022	JEFFERIES & COMPANY INC.	XXX	1,814,691	1,900,000	9,286	2.A FE
797440-CC-6	SAN DIEGO GAS & ELECTRIC CO.		03/07/2022	RBCMK	XXX	119,332	120,000		1.F FE
817743-AG-2	SPRO 2022-1A A2		01/20/2022	BARCLAYS CAPITAL INC.	XXX	17,000,000	17,000,000		2.C FE
83546D-AG-3	SONIC 2020-1A A21		03/22/2022	BARCLAYS CAPITAL INC.	XXX	3,670,685	3,752,628	1,603	2.B FE
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		02/10/2022	DIRECT	XXX	1,305,879	1,305,879		2.A PL
85208U-AA-2	SPRTE 2021-1 A		03/17/2022	CROSSROADS	XXX	315,637	339,395	318	1.G FE
853496-AG-2	STANDARD INDUSTRIES INC.		03/17/2022	CROSSROADS	XXX	489,563	525,000	4,402	3.B FE
854502-AQ-4	STANLEY BLACK & DECKER INC.		02/22/2022	JPMORGAN SECURITIES INC.	XXX	1,996,200	2,000,000		1.G FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC.		01/10/2022	JPMORGAN SECURITIES INC.	XXX	10,500,000	10,500,000		3.C FE
85572R-AA-7	STARR 2018-1 A		03/25/2022	CREDIT SUISSE FIRST BOSTON	XXX	2,147,093	2,330,631	3,706	2.A FE
864486-AL-9	SUBURBAN PROPANE PARTNERS LP		02/10/2022	MIZUHO SECURITIES USA INC.	XXX	981,875	1,000,000	9,653	4.A FE
87404L-AA-0	TLWIND 2019-1 A		02/17/2022	VARIOUS	XXX	2,527,506	2,560,724	3,394	2.B FE
87612G-AA-9	TARGA RESOURCES CORP		03/23/2022	BANK OF AMERICA	XXX	748,613	750,000		2.C FE

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STATEMENT AS OF MARCH 31, 2022 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
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC		03/17/2022	VARIOUS	XXX	1,158,500	1,150,000	28,660	3 C FE
887389-AL-8	TIMKEN CO.		03/22/2022	VARIOUS	XXX	3,842,796	3,900,000		2 C FE
89055F-AB-9	TOPBUILD CORP.		02/09/2022	JPMORGAN SECURITIES INC.	XXX	168,219	175,000	2,573	3 B FE
896160-AC-5	TCN 2022-SFR1 C		03/23/2022	BANK OF AMERICA	XXX	1,999,963	2,000,000		1 G Z
896160-AD-3	TCN 2022-SFR1 D		03/23/2022	BANK OF AMERICA	XXX	999,999	1,000,000		2 C Z
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC.		03/22/2022	WELLS FARGO	XXX	36,732,120	37,000,000		2 B FE
907818-FY-9	UNION PACIFIC CORPORATION		02/10/2022	VARIOUS	XXX	13,050,672	13,000,000		1 G FE
907818-GA-0	UNION PACIFIC CORPORATION		02/09/2022	BTIG, LLC	XXX	24,934	25,000		1 G FE
91153L-AA-5	UNITED WHOLESale MTGE LLC		03/17/2022	CROSSROADS	XXX	678,125	700,000	13,796	3 C FE
91823A-AW-1	VBTEL 2022-1A C211		02/18/2022	BARCLAYS CAPITAL INC.	XXX	17,000,000	17,000,000		1 F FE
91823A-AY-7	VBTEL 2022-1A D		02/18/2022	BARCLAYS CAPITAL INC.	XXX	16,000,000	16,000,000		2 C FE
91823A-BA-8	VBTEL 2022-1A F		02/18/2022	BARCLAYS CAPITAL INC.	XXX	31,000,000	31,000,000		3 C FE
91913Y-BC-3	VALERO ENERGY CORPORATION		01/18/2022	GOLDMAN SACHS & CO.	XXX	5,034,666	5,200,000	20,308	2 B FE
91913Y-BE-9	VALERO ENERGY CORPORATION		02/03/2022	VARIOUS	XXX	8,811,831	9,000,000		2 B FE
92215*-AB-4	SDB HOLDCO DD T/L 1L 10/21		01/31/2022	DIRECT	XXX	150,447	151,584		3 C PL
92940P-AG-9	WRKCO INC.		02/07/2022	CROSSROADS	XXX	243,275	250,000	1,229	2 B FE
929566-AL-1	WABASH NATIONAL CORPORATION		01/28/2022	MORGAN STANLEY	XXX	1,206,250	1,250,000	17,969	4 B FE
94354K-AA-8	WAAV 2019-1 A		02/16/2022	VARIOUS	XXX	1,772,857	1,807,560	2,754	2 A FE
95058X-AL-2	WEN 2021-1 A211		02/04/2022	BARCLAYS CAPITAL INC.	XXX	3,877,857	3,980,000	14,879	2 B FE
95058X-AP-3	WEN 2022-1A A211		03/29/2022	BARCLAYS CAPITAL INC.	XXX	16,301,219	16,300,000		2 B Z
962166-CA-0	WEYERHAEUSER COMPANY		02/23/2022	GOLDMAN SACHS & CO.	XXX	994,630	1,000,000		2 B FE
962166-CB-8	WEYERHAEUSER COMPANY		02/23/2022	GOLDMAN SACHS & CO.	XXX	4,913,300	5,000,000		2 B FE
974153-AD-0	WSTOP 2022-1A A2		03/09/2022	MORGAN STANLEY	XXX	44,414,207	44,450,000	508	2 B Z
978097-AG-8	WOLVERINE WORLD WIDE INC.		01/07/2022	BANK OF AMERICA	XXX	194,500	200,000	3,000	3 C FE
98262P-AA-9	WN INTERNATIONAL INC.		02/04/2022	VARIOUS	XXX	934,500	1,050,000	14,481	4 A FE
BGH7H9-UQ-3	MURPHYS BOWL LLC		01/02/2022	GOLDMAN SACHS & CO.	XXX	6,000,000	6,000,000		1 F PL
BGH7MB-V6-5	EXTELL - HARD ROCK NYC		01/14/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	81,000,000	81,000,000		1 F Z
BGH7Q1-MH-9	CERBERUS 2112 LEVERED LLC		03/03/2022	NATIXIS CAPITAL MARKETS	XXX	6,000,000	6,000,000		1 C FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	03/22/2022	CAPITALIZED INTEREST	XXX	603,113	603,113		1 F FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC.	A	01/18/2022	VARIOUS	XXX	1,241,250	1,250,000	7,753	3 B FE
775109-BZ-3	ROGERS COMMUNICATIONS INC.	A	03/07/2022	BANK OF AMERICA	XXX	989,970	1,000,000		2 A FE
87971M-BW-2	TELUUS CORPORATION	A	02/23/2022	TD SECURITIES LLC	XXX	1,994,260	2,000,000		2 A FE
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED	A	02/10/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	2,900,000	2,900,000		1 G Z
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	A	02/10/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	3,190,000	3,190,000		1 G Z
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	01/18/2022	DEUTSCHE BANK SECURITIES INC.	XXX	1,864,734	1,921,000	18,870	2 B FE
034863-BB-5	ANGLO AMERICAN CAPITAL PLC	D	03/14/2022	MORGAN STANLEY	XXX	1,490,280	1,500,000		2 B FE
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	02/22/2022	RBC DAIN RAUSCHER	XXX	1,301,125	1,350,000	10,198	3 A FE
052528-AM-8	AUST & NZ BANKING GROUP	D	02/07/2022	CROSSROADS	XXX	1,146,585	1,250,000	7,050	2 A FE
09659W-2U-7	BNP PARIBAS SA	D	01/12/2022	PARIBAS	XXX	8,000,000	8,000,000		1 G FE
11042C-AA-8	IAGLN 2021-1 A	D	02/17/2022	VARIOUS	XXX	7,239,056	7,449,286	36,702	1 F FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	D	02/14/2022	VARIOUS	XXX	596,575	600,000	2,651	4 B FE
168863-DV-7	CHILE (REPUBLIC OF)	D	01/27/2022	HSBC SECURITIES, INC.	XXX	2,997,960	3,000,000		1 F FE
168863-DY-1	CHILE (REPUBLIC OF)	D	03/02/2022	PARIBAS	XXX	6,494,800	6,500,000		1 F FE
28249N-AB-7	EIGPRL 4.387 11/30/46	D	02/02/2022	VARIOUS	XXX	26,961,675	26,915,000	4,159	1 F FE
36165R-AC-9	GCCAMM 3.614 04/20/32	D	01/11/2022	VARIOUS	XXX	1,401,623	1,400,000		2 C FE
456837-BC-6	ING GROEP NV	D	03/21/2022	MORGAN STANLEY	XXX	15,450,000	15,450,000		1 G FE
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	01/19/2022	BARCLAYS CAPITAL INC.	XXX	7,997,360	8,000,000		2 C FE
50201D-AA-1	LCPR SR SECURED FIN DAC	D	02/03/2022	MIZUHO SECURITIES USA INC.	XXX	1,042,500	1,000,000	21,000	4 A FE
556079-AD-3	MACQUARIE BANK LTD.	D	01/14/2022	NETSOUTH SECURITIES	XXX	906,515	943,000	10,873	2 B FE
55608J-BE-7	MACQUARIE GROUP LTD.	D	03/15/2022	VARIOUS	XXX	9,225,000	9,225,000		1 G FE
55819J-AQ-6	MDPK 19-33A	D	01/25/2022	GOLDMAN SACHS & CO.	XXX	250,000	250,000		1 C FE
632525-BB-6	NATIONAL AUSTRALIA BANK LTD.	D	01/04/2022	CITIGROUP GLOBAL MARKETS	XXX	14,000,000	14,000,000		2 A FE
698299-BR-4	REPUBLIC OF PANAMA	D	01/11/2022	CITIGROUP GLOBAL MARKETS	XXX	49,000,000	49,000,000		2 B FE
74365P-AG-3	PROSUS NV	D	01/11/2022	DO1	XXX	955,000	955,000		2 C FE
74365P-AJ-7	PROSUS NV	D	01/11/2022	DO1	XXX	1,920,000	1,920,000		2 C FE
74435K-AB-1	PRUDENTIAL PLC	D	03/21/2022	BANK OF AMERICA	XXX	3,981,400	4,000,000		1 F FE
759470-BC-0	RILIN 3 3/4 01/12/62	D	03/14/2022	VARIOUS	XXX	13,241,093	13,740,000	18,958	2 B FE
83368R-BD-3	SOCIETE GENERALE SA	D	02/07/2022	CROSSROADS	XXX	939,487	1,000,000	5,216	2 B FE
83368R-BJ-0	SOCIETE GENERALE	D	01/11/2022	SG AMERICAS SECURITIES, LLC	XXX	20,000,000	20,000,000		2 B FE
85573L-AA-9	STARR 2019-1 A	D	02/08/2022	CREDIT SUISSE FIRST BOSTON	XXX	116,106	116,866	332	2 B FE
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/05/2022	SMBN	XXX	10,250,000	10,250,000		1 G FE

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STATEMENT AS OF MARCH 31, 2022 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
89681-AA-0	TRITON CONTAINER INTERNATIONAL LTD	D	01/11/2022	CITIGROUP GLOBAL MARKETS	XXX	2,988,000	3,000,000		2 C FE
902613-AL-2	UBS GROUP AG	D	01/04/2022	UBS SECURITIES LLC	XXX	14,000,000	14,000,000		1 G FE
90320B-AA-7	UPC BROADBAND FINCO BV	D	03/17/2022	CROSSROADS	XXX	752,500	800,000	7,475	3 C FE
91127L-AE-0	UOBSP 2 10/14/31	D	02/15/2022	JO1	XXX	518,400	540,000	3,690	2 A FE
91845A-AA-3	VZ SECURED FINANCING BV	D	01/06/2022	BANK OF AMERICA	XXX	12,378,750	12,500,000		4 A FE
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	D	03/17/2022	CROSSROADS	XXX	747,000	800,000	3,900	3 C FE
97302V-MQ-4	QNBK 1 3/8 01/26/26	D	01/31/2022	HBB	XXX	1,346,800	1,400,000	321	1 F FE
G7777X-AA-4	ARAMCO 1.602 06/17/26	D	02/15/2022	MORGAN STANLEY & CO. INTERNATI	XXX	652,732	680,000	1,816	1 F FE
L56608-AF-6	JBSSBZ 3 3/4 12/01/31	D	02/15/2022	JO1	XXX	638,350	680,000	5,383	2 C FE
N15516-AB-8	BRASKM 4 1/2 01/10/28	D	02/15/2022	MORGAN STANLEY & CO. INTERNATI	XXX	657,360	660,000	3,053	2 C FE
N15516-AD-4	BRASKM 4 1/2 01/31/30	D	02/02/2022	VARIOUS	XXX	1,879,100	1,840,000	24,920	2 C FE
N15516-AE-2	BRASKM 5 7/8 01/31/50	D	01/14/2022	VARIOUS	XXX	8,837,186	8,080,000	216,803	2 C FE
P2867K-AG-1	COLBUN 3.95 10/11/27	D	01/31/2022	VARIOUS	XXX	1,864,500	1,800,000	21,791	2 B FE
P4909L-AA-8	GNLQCI 4.634 07/31/29	D	02/03/2022	BANKERS LIFE NEBRASKA	XXX	1,292,187	1,235,360	1,113	2 B FE
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	02/23/2022	BANKERS LIFE NEBRASKA	XXX	3,554,325	3,620,000	10,848	2 A FE
<b>1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>1,247,743,628</b>	<b>1,253,722,487</b>	<b>1,197,783</b>	<b>XXX</b>
<b>Bonds - Unaffiliated Bank Loans</b>									
01983J-AB-3	ALLO COMMUNICATIONS 1L DDTL FUND		02/07/2022	INTERNAL BROKER FOR BORROWING TL	XXX	137,250	137,250		5 B
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20		02/11/2022	DIRECT	XXX	80,121	80,121		3 A PL
10527@-AB-7	BRANDMUSCLE TL		02/25/2022	DIRECT	XXX	236,800	236,800		3 A PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		02/23/2022	DIRECT	XXX	165,714	165,714		1 F PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		03/22/2022	DIRECT	XXX	99,429	99,429		2 B PL
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		02/24/2022	DIRECT	XXX	56,700	56,700		3 A PL
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		02/04/2022	DIRECT	XXX	112,000	112,000		2 C PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		03/10/2022	DIRECT	XXX	298,518	298,518		1 F PL
92215*-AA-6	SDB HOLDCO T/L A 1L 9/20		03/11/2022	DIRECT	XXX	1,431,428	1,431,428		3 B PL
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		03/17/2022	CROSSROADS	XXX	610,761	671,166		4 C FE
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		01/14/2022	INTERNAL BROKER FOR BORROWING TL	XXX	550,066	550,066		5 B GI
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		02/14/2022	INTERNAL BROKER FOR BORROWING TL	XXX	1,580,958	1,580,958		4 C
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		02/23/2022	GOLDMAN SACHS & CO.	XXX	1,477,500	1,500,000		4 B FE
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		01/12/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	22,331,250	22,500,000		5 B GI
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		01/19/2022	GCA	XXX	500,000	500,000		4 C FE
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		03/22/2022	INTERNAL BROKER FOR BORROWING TL	XXX	1,308,727	1,323,618		5 A
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REF1		03/08/2022	CITIGROUP GLOBAL MARKETS	XXX	149,625	150,000		3 C FE
BGH76P-HQ-4	HIGHTOWER 1L TL CL		01/02/2022	JPMORGAN SECURITIES INC.	XXX	744,375	750,000		4 C FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		02/28/2022	INTERNAL BROKER FOR BORROWING TL	XXX	760,692	760,692		3 C FE
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		01/02/2022	JEFFERIES & COMPANY INC.	XXX	3,482,500	3,500,000		4 B FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		03/03/2022	INTERNAL BROKER FOR BORROWING TL	XXX	1,398,981	1,413,112		4 B Z
BGH7HB-BX-1	EYECARE PARTNERS 1L DDTL CL FUNDED		02/08/2022	INTERNAL BROKER FOR BORROWING TL	XXX	126,955	127,273		4 B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		01/02/2022	KEYBANC CAPITAL MARKETS	XXX	2,148,295	2,159,091		4 B Z
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		01/02/2022	BARCLAYS CAPITAL INC.	XXX	3,430,000	3,500,000		4 C FE
BGH7NR-Y4-1	FERTITIA (GOLDEN NUGGET) 1L TL CL		01/13/2022	JEFFERIES & COMPANY INC.	XXX	4,488,750	4,500,000		4 B FE
BGH7RH-HS-5	WEBER-STEPHEN 1L TL INCR CL		02/25/2022	BANK OF AMERICA	XXX	1,438,125	1,475,000		4 A FE
BGH74V-BF-3	NAVACORD CORP 1L TL CL		01/02/2022	TD SECURITIES LLC	XXX	4,950,000	4,005,537		4 A Z
<b>1909999999 - Bonds - Unaffiliated Bank Loans</b>						<b>54,095,520</b>	<b>53,584,473</b>	<b>0</b>	<b>XXX</b>
<b>2509999997 - Bonds - Subtotals - Bonds - Part 3</b>						<b>1,784,962,128</b>	<b>1,800,436,355</b>	<b>1,803,556</b>	<b>XXX</b>
<b>2509999999 - Bonds - Subtotals - Bonds</b>						<b>1,784,962,128</b>	<b>1,800,436,355</b>	<b>1,803,556</b>	<b>XXX</b>
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
06055H-60-8	BANK OF AMERICA CORP		03/15/2022	CROSSROADS	52,000,000	1,045,200			2 C FE
29452E-AA-9	EQUITABLE HOLDINGS INC		03/15/2022	CROSSROADS	850,000,000	852,125		11,337	3 A FE
313148-85-0	FARMER MAC		03/15/2022	CROSSROADS	28,000,000	700,000			4 B
570535-AW-4	MARKEL CORPORATION		03/15/2022	CROSSROADS	990,000,000	1,027,125		18,315	3 A FE
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		02/14/2022	UBS SECURITIES LLC	1,500,000,000	1,393,000		12,389	2 B FE
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)		03/02/2022	BANK OF AMERICA	1,000,000,000	1,000,000			2 B FE
816300-50-3	SELECTIVE INSURANCE GROUP		03/15/2022	CROSSROADS	18,000,000	376,020			3 A FE
775109-BS-9	ROGERS COMMUNICATIONS INC	A	02/03/2022	CITIGROUP GLOBAL MARKETS	28,000,000,000	28,000,000			2 C FE
<b>4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred</b>						<b>34,393,470</b>	<b>XXX</b>	<b>42,041</b>	<b>XXX</b>
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred</b>									

E04.6

STATEMENT AS OF MARCH 31, 2022 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
12621E-30-1	CNO FINANCIAL GROUP INC		03/15/2022	CROSSROADS	10,275.000	229,544			3 B FE
50149X-AA-2	KUVARE US HOLDINGS INC		03/15/2022	CROSSROADS	1,000,000.000	1,037,500		27,417	2 C FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						1,267,044	XXX	27,417	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						35,660,514	XXX	69,458	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						35,660,514	XXX	69,458	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
194170-20-5	COLICITY INC		03/14/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	7,809.000	76,970	XXX		XXX
38287A-20-0	GORES HOLDINGS IX INC		01/12/2022	DEUTSCHE BANK SECURITIES INC	1,761,868.000	17,618,680	XXX		XXX
577096-10-0	MATTERPORT INC		01/06/2022	FREE TRANSFER	47,869.000	694,905	XXX		XXX
74981W-20-6	RXR ACQUISITION CORP		03/14/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	2,122.000	20,880	XXX		XXX
872657-10-1	TPG INC		01/13/2022	JPMORGAN SECURITIES INC	15,217.000	448,902	XXX		XXX
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A		03/14/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	11,335.000	110,846	XXX		XXX
SBMYYV-P4-1	MSD ACQUISITION CORP		03/09/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	10,621.000	104,605	XXX		XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,075,788	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						19,075,788	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						19,075,788	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						54,736,302	XXX	69,458	XXX
6009999999 Totals						1,839,698,430	XXX	1,873,014	XXX

E04.7

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
<b>Bonds - U.S. Governments</b>																					
312902-LX-5	FHLMC 0 0 12/29		03/14/2022	PIERPONT SECURITIES LLC	XXX	6,636,160	8,000,000	5,805,280	6,302,289		38,934		38,934		6,341,223		294,937	294,937		12/17/2029	1 A FE
3130AC-UP-7	FHLB 3.20 11/32-11/22 (A)		03/04/2022	IFCS	XXX	15,541,695	15,500,000	15,500,000	15,500,000				0		15,500,000		41,695	41,695	135,022	11/29/2032	1 A
3130AD-BK-7	FHLB 3.27 01/33-01/23 (A)		03/04/2022	UBS SECURITIES LLC	XXX	17,061,370	17,000,000	16,974,500	16,980,038		276		276		16,980,314		81,056	81,056	344,349	01/24/2033	1 A
3130AF-PP-6	FHLB 4.2 01/39-01/22 (A)		01/24/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	147,000	01/24/2039	1 A
3133EJ-6N-4	FFCB 3.90 02/34-02/22		02/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,995,500	2,996,183		20		20		2,996,204		3,796	3,796	58,500	02/01/2034	1 A
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)		02/23/2022	FHN	XXX	21,380,340	23,000,000	22,971,250	22,971,877		240		240		22,972,117		(1,591,777)	(1,591,777)	272,320	08/12/2036	1 A FE
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)		02/15/2022	FHN	XXX	3,885,795	4,500,000	4,494,375	4,494,434		21		21		4,494,455		(608,660)	(608,660)	50,525	08/24/2046	1 A FE
3133EM-M7-4	FFCB 2.29 06/34 - 09/21		03/16/2022	WELLS FARGO	XXX	5,671,450	6,000,000	5,992,500	5,992,733		76		76		5,992,809		(321,359)	(321,359)	21,691	06/28/2034	1 A FE
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		02/15/2022	FHN	XXX	2,144,425	2,500,000	2,365,775	2,368,747		676		676		2,369,423		(224,998)	(224,998)	28,875	01/28/2041	1 A FE
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		02/16/2022	FHN	XXX	139,955	150,000	150,000	150,000		0		0		150,000		(10,046)	(10,046)	2,050	07/14/2036	1 A FE
3134A2-HG-6	FHLMC 0		03/07/2022	VARIOUS	XXX	17,197,595	18,390,000	10,777,055	15,856,027		110,616		110,616		15,966,644		1,230,951	1,230,951		12/11/2025	1 A FE
3134A3-ZU-3	FHLMC 0 0 12/29		03/14/2022	PIERPONT SECURITIES LLC	XXX	8,462,838	10,200,000	6,632,040	7,970,125		50,981		50,981		8,021,106		441,732	441,732		12/14/2029	1 A
3134A4-KY-9	FHLMC 0 0 07/32		03/07/2022	PIERPONT SECURITIES LLC	XXX	65,897,346	82,530,000	59,918,764	64,943,391		270,154		270,154		65,213,548		683,801	683,801		07/15/2032	1 A
3134A4-NS-3	FREESTP 0 1/31		03/14/2022	NOMURA INC.	XXX	3,209,245	4,000,000	2,661,360	3,012,614		19,485		19,485		3,032,095		177,146	177,146		07/15/2031	1 A
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)		01/04/2022	WELLS FARGO	XXX	931,700	1,000,000	1,000,000	1,000,000		0		0		1,000,000		(68,300)	(68,300)	10,272	07/13/2040	1 A FE
31358D-DG-6	FNMAP 0.00 1/30		03/14/2022	NOMURA INC.	XXX	6,195,264	7,500,000	4,969,740	5,875,748		36,784		36,784		5,912,532		282,732	282,732		01/15/2030	1 A
31358D-DR-2	FNMA		03/14/2022	NOMURA INC.	XXX	32,378,260	39,595,000	27,476,225	30,512,262		195,721		195,721		30,707,982		1,670,278	1,670,278		05/15/2030	1 A
31359Y-DB-0	FNWASC 0 0 1/30		03/14/2022	BREAN CAPITAL LLC	XXX	971,850	1,178,000	806,153	925,144		5,734		5,734		930,878		40,972	40,972		01/15/2030	1 A
76116F-AB-3	RESOLUTION FUNDING CORP.		03/14/2022	NOMURA INC.	XXX	16,218,301	19,750,000	13,693,895	15,316,023		97,671		97,671		15,413,694		804,608	804,608		01/15/2030	1 A
911759-NB-0	HUD 2.985 08/28		03/03/2022	BREAN CAPITAL LLC	XXX	1,062,360	1,000,000	1,000,000	1,000,000		0		0		1,000,000		62,360	62,360	18,159	08/01/2028	1 A
912810-TG-2	T 2.0 11/15/2041		03/01/2022	VARIOUS	XXX	59,780,762	62,500,000	63,383,253	63,383,048		(1,640)		(1,640)		63,381,408		(3,600,646)	(3,600,646)	314,227	11/15/2041	1 A
91282C-DJ-7	T 1.375 11/15/2031		03/01/2022	JPMORGAN SECURITIES INC.	XXX	12,116,699	12,500,000	12,341,800	12,341,800		0		0		12,341,800		(225,101)	(225,101)	50,803	11/15/2031	1 A
<b>0109999999 - Bonds - U.S. Governments</b>						306,883,410	346,793,000	288,909,465	306,892,483	0	825,749	0	825,749	0	307,718,232	0	(834,823)	(834,823)	1,453,793	XXX	XXX
<b>Bonds - All Other Governments</b>																					
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	D	01/24/2022	VARIOUS	XXX	3,314,500	3,200,000	3,200,000	3,200,000				0		3,200,000		114,500	114,500	26,010	04/29/2051	1 D FE
71675G-AE-8	PETIM 3.404 04/28/61	D	01/13/2022	BBN	XXX	1,164,960	1,200,000	1,171,200	1,171,427		16		16		1,171,443		(6,483)	(6,483)	9,077	04/28/2061	1 G FE
74730D-AC-7	OPETRO 2 1/4 07/12/31	D	01/31/2022	HBB	XXX	1,253,200	1,300,000	1,286,181	1,286,760		107		107		1,286,867		(33,667)	(33,667)	16,250	07/12/2031	1 D FE
80414L-2L-8	ARAMCO 3 1/4 11/24/50	D	01/28/2022	SCOTIABANK	XXX	404,250	440,000	435,829	435,921		7		7		435,928		(31,678)	(31,678)	2,661	11/24/2050	1 F FE
M0153A-AA-6	ABDPOC 2 1/2 05/06/31	D	02/03/2022	JLN	XXX	778,000	800,000	799,000	799,008		11		11		799,019		(21,019)	(21,019)	5,056	05/06/2031	1 E FE
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70	D	02/07/2022	VARIOUS	XXX	1,295,280	1,420,000	1,377,350	1,377,684		32		32		1,377,716		(82,436)	(82,436)	10,004	11/24/2070	1 F FE
P3143N-BF-0	CDEL 3.7 01/30/50	D	01/13/2022	BANKERS LIFE NEBRASKA	XXX	3,939,800	4,000,000	4,272,500	4,267,450		(245)		(245)		4,267,205		(327,405)	(327,405)	126,079	01/30/2050	1 G FE
Y20721-BM-0	INTERNATI SR UNSECU	D	01/06/2022	GOLDMAN SACHS INT'L	XXX	1,910,000	1,600,000	1,982,000	1,976,378		(261)		(261)		1,976,117		(66,117)	(66,117)	39,861	01/15/2045	2 B FE
<b>0309999999 - Bonds - All Other Governments</b>						14,059,990	13,960,000	14,524,060	14,514,628	0	(333)	0	(333)	0	14,514,295	0	(454,305)	(454,305)	234,998	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
13063B-HR-6	CA GO WFRN		01/11/2022	JEFFERIES & COMPANY INC	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	355	05/01/2040	1 C FE
20772G-F7-8	CONN 0 3/22		03/15/2022	MATURITY	XXX	11,000,000	11,000,000	4,741,440	10,862,498		137,502		137,502		11,000,000			0		03/15/2022	1 D FE
30309H-AC-1	FRETE 2019-ML05 AUS		03/01/2022	MBS PAYDOWN	XXX	52,769	52,769	53,659	52,776		(7)		(7)		52,769			0	306	01/01/2036	1 A
3132WR-RN-5	FG WA0503		03/01/2022	VARIOUS	XXX	96,185	96,185	96,384	96,189		(4)		(4)		96,185			0	969	03/01/2044	1 A
3132WW-AA-0	FG WA2500		03/01/2022	MBS PAYDOWN	XXX	16,081	16,081	15,391	16,075		6		6		16,081			0	92	09/01/2045	1 A
3132Y7-GN-9	FG WE2005		03/01/2022	MBS PAYDOWN	XXX	62,221	62,221	58,804	62,204		17		17		62,221			0	330	09/01/2033	1 A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		03/01/2022	MBS PAYDOWN	XXX	141,949	141,949	138,199	141,880		69		69		141,949			0	1,511	04/15/2032	1 A
3133TE-3N-2	PE		03/01/2022	MBS PAYDOWN	XXX	34,876	34,876	33,679	34,862		14		14		34,876			0	430	05/15/2028	1 A
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		03/01/2022	MBS PAYDOWN	XXX	36,221	36,221	35,119	36,210		11		11		36,221			0	444	12/15/2028	1 A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		03/01/2022	MBS PAYDOWN	XXX	23,195	23,195	22,752	23,190		5		5		23,195			0	251	12/15/2028	1 A
31359X-UW-7	FNMA 2000-M1 Z		03/17/2022	MBS PAYDOWN	XXX	677	677	700	683		(6)		(6)		677			0	8	01/17/2040	1 A
313602-RJ-5	R		01/31/2022	MBS PAYDOWN	XXX		100	100	100				0		100		(100)	(100)		05/25/2024	1 B FE
313637-ZJ-8	FN 109777		03/01/2022	MBS PAYDOWN	XXX	8,430	8,430	8,508	8,431				0		8,430			0	60	09/01/2033	1 A
313637-UD-0	FN 109580		01/25/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	9,500,000	9,500,000	9,505,938	9,502,022		24		24		9,502,046		(2,046)	(2,046)	1,504,218	09/01/2030	1 A
313637-W4-8	FN 109667		03/01/2022	MBS PAYDOWN	XXX	4,568	4,568	4,598	4,568				0		4,568			0	32	09/01/2033	1 A
313637-WC-0	FN 109643		03/01/2022	MBS PAYDOWN	XXX	1,370	1,370	1,420	1,370				0		1,370			0			

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3136A1-C8-6	FNR 2011-101 NB		03/01/2022	MBS PAYDOWN	XXX	146,063	146,063	146,063	146,063				0		146,063			0	952	10/25/2041	1 A
3136A1-ZD-0	FNR 2011-101 CB		03/01/2022	MBS PAYDOWN	XXX	426,551	426,551	426,551	426,523		28		28		426,551			0	2,572	10/25/2041	1 A
3136A7-JB-9	FNR 2012-67 MZ		03/01/2022	MBS PAYDOWN	XXX	189,228	189,228	189,228	189,206		22		22		189,228			0	1,349	07/25/2042	1 A
3136A8-D6-4	FNR 2012-103 ZC		03/01/2022	MBS PAYDOWN	XXX	245,103	245,103	236,665	244,367		736		736		245,103			0	1,365	09/25/2042	1 A
3136AB-MR-1	FNMA 2012-148 CU		03/25/2022	MBS PAYDOWN	XXX	113,455	113,455	110,902	112,902		553		553		113,455			0	865	01/25/2043	1 A
3136AE-S3-2	FNMA 13-52J		03/01/2022	MBS PAYDOWN	XXX	92,938	92,938	90,411	92,894		44		44		92,938			0	672	06/25/2043	1 A
3136AF-C2-5	FNR 2013-72 ZL		03/25/2022	VARIABLE	XXX	176,540	176,540	161,997	162,685		13,855		13,855		176,540			0	5,876	10/25/2043	1 A
3136AG-MJ-8	FNR 2013-108 VZ		03/01/2022	MBS PAYDOWN	XXX	671,771	671,771	662,438	671,529		242		242		671,771			0	3,286	10/25/2043	1 A
3136AG-NP-3	FNR 2013-103 GZ		03/01/2022	MBS PAYDOWN	XXX	228,749	228,749	202,757	228,188		561		561		228,749			0	1,363	10/25/2033	1 A
3136AG-P8-9	FNR 2013-114 Z		03/01/2022	MBS PAYDOWN	XXX	2,446,856	2,446,856	2,173,015	2,435,083		11,772		11,772		2,446,856			0	10,146	03/25/2043	1 A
3136AP-CN-0	FNR 2015-47 AY		03/01/2022	MBS PAYDOWN	XXX	386,516	386,516	357,980	385,543		973		973		386,516			0	1,921	07/01/2045	1 A
3136AQ-AN-0	FNR 2015-72 ZA		03/01/2022	MBS PAYDOWN	XXX	827,525	827,525	794,668	826,645		880		880		827,525			0	4,175	10/25/2045	1 A
3136AR-Y8-5	FNR 2016-30 BL		03/17/2022	IFCS	XXX	3,036,340	3,130,121	3,067,519	3,081,713		1,329		1,329		3,083,042		(46,702)	(46,702)	28,954	05/25/2046	1 A
3136AS-A9-7	FNR 2016-41 MZ		03/01/2022	MBS PAYDOWN	XXX	374,132	374,132	369,188	373,975		157		157		374,132			0	1,697	07/25/2046	1 A
3136AU-4D-0	FNR 2017-8 BZ		03/01/2022	MBS PAYDOWN	XXX	329,736	329,736	296,167	328,875		861		861		329,736			0	1,512	03/25/2047	1 A
3136AV-JB-6	FNR 2017-4 ZC		03/25/2022	MBS PAYDOWN	XXX	647,103	647,103	647,103	647,103		0		0		647,103			0	3,594	02/25/2047	1 A
3136AW-SS-2	FNR 17-52 KZ		03/01/2022	MBS PAYDOWN	XXX	314,276	314,276	308,726	314,027		250		250		314,276			0	2,621	07/01/2047	1 A
3136AW-H2-3	FNR 2017-39 CY		03/01/2022	MBS PAYDOWN	XXX	669,243	669,243	624,592	665,700		3,543		3,543		669,243			0	3,896	05/01/2047	1 A
3136AW-Z7-5	FNR 2017-51 EZ		03/01/2022	MBS PAYDOWN	XXX	349,021	349,021	324,679	348,412		609		609		349,021			0	1,631	07/25/2047	1 A
3136AX-GA-7	FNR 2017-49 ZC		03/01/2022	MBS PAYDOWN	XXX	1,160,337	1,160,337	1,128,765	1,159,550		788		788		1,160,337			0	6,021	05/25/2047	1 A
3136AX-YN-9	FNR 2017-61 TZ		03/01/2022	MBS PAYDOWN	XXX	301,032	301,032	280,450	300,342		690		690		301,032			0	2,252	08/25/2047	1 A
3136AY-YZ-0	FNR 2017-90 ZD		03/01/2022	MBS PAYDOWN	XXX	690,447	690,447	688,561	690,364		83		83		690,447			0	3,390	11/01/2047	1 A
3136B1-T7-9	FNR 2018-38 VZ		03/25/2022	MBS PAYDOWN	XXX	179,952	179,952	179,902	179,488		464		464		179,952			0	1,126	06/25/2048	1 A
3136B2-GE-6	FNR 2018-45 ZD		03/01/2022	MBS PAYDOWN	XXX	1,691,410	1,691,410	1,589,021	1,687,298		4,112		4,112		1,691,410			0	8,396	06/25/2048	1 A
3136B2-SB-9	FNR 2018-47 GZ		03/01/2022	MBS PAYDOWN	XXX	275,430	275,430	261,874	275,022		408		408		275,430			0	1,900	07/25/2048	1 A
3136B2-UE-0	FNR 2018-55 LZ		03/01/2022	MBS PAYDOWN	XXX	411,930	411,930	374,897	411,214		716		716		411,930			0	2,775	08/01/2048	1 A
3136B2-YL-0	FNR 2018-54 LZ		03/01/2022	MBS PAYDOWN	XXX	246,700	246,700	232,924	246,239		462		462		246,700			0	1,449	08/25/2048	1 A
3136B3-BL-3	FNR 2018-70 CZ		03/01/2022	MBS PAYDOWN	XXX	1,040,680	1,040,680	1,011,152	1,039,634		1,046		1,046		1,040,680			0	6,560	10/25/2048	1 A
3136B3-DT-4	FNR 2018-73 BZ		03/01/2022	MBS PAYDOWN	XXX	480,793	480,793	459,259	480,146		647		647		480,793			0	3,303	10/25/2048	1 A
3136B3-GN-4	FNR 2018-76 ZB		03/01/2022	MBS PAYDOWN	XXX	206,571	206,571	186,692	206,200		371		371		206,571			0	1,085	10/25/2048	1 A
3136B3-MM-9	FNR 18-84 ZA		03/25/2022	MBS PAYDOWN	XXX	460,687	460,687	413,403	457,419		3,268		3,268		460,687			0	3,440	11/01/2048	1 A
3136B3-MV-9	FNR 18-84 ZD		03/01/2022	MBS PAYDOWN	XXX	507,971	507,971	460,855	506,110		1,861		1,861		507,971			0	3,669	11/01/2048	1 A
3136B7-JB-8	FNR 2019-72 ZL		03/01/2022	MBS PAYDOWN	XXX	5,203	5,203	5,149	5,201		2		2		5,203			0	39	12/25/2049	1 A
3136B7-V2-4	FNR 2019-82 HZ		03/01/2022	MBS PAYDOWN	XXX	829,154	829,154	827,182	829,053		101		101		829,154			0	4,195	01/25/2050	1 A
3136B8-LT-4	FNR 2020-7 DZ		03/25/2022	MBS PAYDOWN	XXX	994,058	994,058	992,578	992,085		1,973		1,973		994,058			0	4,869	02/25/2050	1 A
3136BG-N3-1	FNR 2021-56 ZK		01/01/2022	MBS PAYDOWN	XXX	165,755	165,755	164,770	165,755		0		0		165,755			0	346	09/25/2051	1 A
3136BJ-WW-1	FNR 2021-76 PZ		03/01/2022	MBS PAYDOWN	XXX	649,309	649,309	640,584	648,911		398		398		649,309			0	2,233	11/25/2051	1 A
31377U-6D-0	FN 387968		03/01/2022	MBS PAYDOWN	XXX	6,315	6,315	6,445	6,316		(1)		(1)		6,315			0	46	08/01/2048	1 A
31377U-6Y-4	FN 387987		03/14/2022	BREAN CAPITAL LLC	XXX	7,469,492	7,000,000	7,054,688	7,036,382		(2,021)		(2,021)		7,034,361		435,131	435,131	75,231	09/01/2030	1 A
31377U-XN-8	FN 387785		03/14/2022	CITIGROUP GLOBAL MARKETS	XXX	14,286,191	13,432,000	13,585,209	13,543,218		(2,143)		(2,143)		13,541,076		745,115	745,115	145,939	09/01/2030	1 A
3137A0-K9-5	FHR 3695 JG		03/01/2022	MBS PAYDOWN	XXX	99,252	99,252	99,364	99,253		(1)		(1)		99,252			0	691	07/15/2040	1 A
3137A5-P2-4	FHR 3795 VZ		03/01/2022	MBS PAYDOWN	XXX	73,879	73,879	63,902	73,779		101		101		73,879			0	481	01/15/2041	1 A
3137A7-UU-2	FHR 3828 LZ		03/01/2022	MBS PAYDOWN	XXX	517,185	517,185	496,968	516,958		227		227		517,185			0	3,593	03/15/2041	1 A
3137A9-Y2-6	FHR 3835 ZV		03/01/2022	MBS PAYDOWN	XXX	330,534	330,534	323,198	330,472		62		62		330,534			0	1,656	04/15/2041	1 A
3137AJ-AY-0	FHR 3955 Z		02/01/2022	MBS PAYDOWN	XXX	435,278	435,278	434,729	435,213		65		65		435,278			0	2,318	11/15/2041	1 A
3137B1-B3-6	FHR 4182 ZD		03/15/2022	MBS PAYDOWN	XXX	120,385	120,385	115,874	120,277		108		108		120,385			0	589	03/15/2043	1 A
3137B1-3E-0	FHR 4182 ZK		03/01/2022	MBS PAYDOWN	XXX	445,550	445,550	444,929	445,540		9		9		445,550			0	2,528	03/15/2043	1 A
3137B3-6D-5	FHR 4215 ZK		03/01/2022	MBS PAYDOWN	XXX	148,289	148,289	140,139	148,192		97		97		148,289			0	702	06/15/2043	1 A
3137B3-A3-2	FHR 4230 Z		03/01/2022	MBS PAYDOWN	XXX	252,111	252,111	194,786	250,728		1,383		1,383		252,111			0	937	07/15/2043	1 A
3137B4-KX-3	FHR 4253 PB		03/01/2022	MBS PAYDOWN	XXX	194,006	194,006	181,395	193,891		114		114		194,006			0	911	08/15/2041	1 A
3137B4-RQ-1	FHR 4249 GW		03/01/2022	MBS PAYDOWN	XXX	128,258	128,258	118,759	128,041		217		217		128,258			0	804	10/15/2041	1 A
3137BL-EX-2	FHLIC 45-10		03/01/2022	MBS PAYDOWN	XXX	915,453	915,453	914,719	915,438		15		15		915,453			0	3,953	09/15/2045	1 A
3137BV-BA-3	FHR 4656 B		03/01/2022	VARIABLE	XXX	1,937,289	1,937,289	1,844,965	1,933,943		3,346		3,346		1,937,289			0	9,487	02/15/2047	1 A
3137BY-5W-6	FHR 4680 BQ		03/01/2022	MBS PAYDOWN	XXX	41,287	41,287	40,049	41,245		42		42		41,287			0	217	05/15/2047	1 A
3137F1-7F-9	FHR 4693 TZ		03/01/2022	VARIABLE	XXX	766,205	766,205	704,263	765,003		1,203		1,203		766,205			0	5,709	06/15/2047	1 A
3137F2-ZW-9	FHR 4711 CZ		03/01/2022	VARIABLE	XXX	1,130,121	1,130,121	1,112,874	1,129,547		573		573		1,130,121			0	11,960	08/15/2047	1 A
3137F3-K6-0	FHR 4768 ZH		03/01/2022	MBS PAYDOWN	XXX	197,559	197,559	178,086	197,350		209		209		197,559			0	865	03/01/2048	1 A
3137F4-DW-1	FHR 4778 BN		03/01/2022	MBS PAYDOWN	XXX	760,542	760,542</														



STATEMENT AS OF MARCH 31, 2022 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
3137FG-3P-8	FHR 4801 ZN		03/15/2022	VARIOUS	.XXX	2,152,882	2,152,882	2,149,742	2,149,920		2,962		2,962		2,152,882			.0	18,150	05/15/2048	1.A
3137FG-5H-4	FHR 4796 NZ		03/01/2022	VARIOUS	.XXX	1,310,117	1,310,117	1,310,117	1,310,117				.0		1,310,117			.0	19,108	05/15/2048	1.A
3137FJ-C2-3	FHR 4833 VZ		03/01/2022	MBS PAYDOWN	.XXX	256,316	256,316	249,317	255,998		318		318		256,316			.0	1,649	09/15/2048	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2		03/01/2022	MBS PAYDOWN	.XXX	165,801	165,801	155,309	165,581		219		219		165,801			.0	775	05/25/2047	1.A
3137H2-Z6-4	FHR 5150 GZ		03/01/2022	MBS PAYDOWN	.XXX	73,595	73,595	73,112	73,570		25		25		73,595			.0	290	10/25/2051	1.A
3138L5-VJ-6	FMMA 4.83 5116 FEDERAL NA AM5731 3.99		01/25/2022	MBS PAYDOWN	.XXX	1,498,730	1,498,730	1,606,920	1,578,673		(79,943)		(79,943)		1,498,730			.0	358,040	01/01/2044	1.A
3138L6-LM-8	01JUN44		03/01/2022	MBS PAYDOWN	.XXX	32,374	32,374	33,048	32,380		(6)		(6)		32,374			.0	216	05/01/2044	1.A
3138LA-XT-1	FN AM9689		03/01/2022	MBS PAYDOWN	.XXX	18,755	18,755	19,116	18,758		(3)		(3)		18,755			.0	127	09/01/2045	1.A
3138LC-OA-6	FN AN0448		03/01/2022	MBS PAYDOWN	.XXX	180,022	180,022	183,747	180,048		(26)		(26)		180,022			.0	1,229	01/01/2046	1.A
3138LC-VN-2	FN AN0620		03/01/2022	MBS PAYDOWN	.XXX	52,947	52,947	54,254	52,956		(9)		(9)		52,947			.0	374	01/01/2046	1.A
3138LD-CZ-4	FN AN0987		03/01/2022	MBS PAYDOWN	.XXX	76,526	76,526	78,295	76,533		(7)		(7)		76,526			.0	484	02/01/2036	1.A
3138LD-D9-1	FN AN1027		03/01/2022	MBS PAYDOWN	.XXX	10,237	10,237	10,455	10,238		(1)		(1)		10,237			.0	63	02/01/2036	1.A
3138LD-JE-4	FN AN1160		03/01/2022	MBS PAYDOWN	.XXX	12,303	12,303	12,556	12,304		(2)		(2)		12,303			.0	76	03/01/2036	1.A
3138LD-K4-4	FN AN1214		03/01/2022	MBS PAYDOWN	.XXX	36,992	36,992	37,755	36,998		(6)		(6)		36,992			.0	220	04/01/2046	1.A
3138LD-PM-9	FN AN1327		03/01/2022	MBS PAYDOWN	.XXX	2,320	2,320	2,368	2,321				.0		2,320			.0	15	01/01/2033	1.A
3138LE-NT-4	FN AN2201		03/01/2022	MBS PAYDOWN	.XXX	4,564	4,564	4,658	4,564		(1)		(1)		4,564			.0	28	07/01/2046	1.A
3138LE-OX-2	FN AN2269		03/01/2022	MBS PAYDOWN	.XXX	30,867	30,867	31,504	30,872		(4)		(4)		30,867			.0	178	08/01/2046	1.A
3138LF-L7-1	FN AN3049		03/01/2022	MBS PAYDOWN	.XXX	5,958	5,958	5,885	5,958		1		1		5,958			.0	34	10/01/2046	1.A
3138LF-L8-9	FN AN3050		03/01/2022	MBS PAYDOWN	.XXX	8,425	8,425	8,370	8,425				.0		8,425			.0	46	10/01/2046	1.A
3138LG-SU-1	FN AN4130		03/01/2022	MBS PAYDOWN	.XXX	37,854	37,854	38,256	37,855		(1)		(1)		37,854			.0	228	01/01/2037	1.A
3138LG-SV-9	FN AN4131		03/01/2022	MBS PAYDOWN	.XXX	41,548	41,548	41,989	41,548		(1)		(1)		41,548			.0	250	01/01/2037	1.A
3138LH-AV-6	FN AN4519		03/01/2022	MBS PAYDOWN	.XXX	17,904	17,904	18,324	17,907		(3)		(3)		17,904			.0	121	02/01/2047	1.A
3138LH-D3-5	FN AN4621		03/01/2022	MBS PAYDOWN	.XXX	30,671	30,671	31,304	30,678		(6)		(6)		30,671			.0	193	08/01/2032	1.A
3138LH-L9-3	FN AN4851		03/01/2022	MBS PAYDOWN	.XXX	18,752	18,752	19,256	18,755		(3)		(3)		18,752			.0	127	03/01/2047	1.A
3138LH-MA-9	FN AN4852		03/01/2022	MBS PAYDOWN	.XXX	4,667	4,667	4,813	4,668		(1)		(1)		4,667			.0	32	03/01/2047	1.A
3138LH-N4-2	FN AN4910		03/01/2022	MBS PAYDOWN	.XXX	4,566	4,566	4,619	4,566				.0		4,566			.0	29	02/01/2035	1.A
3138LJ-3J-7	FN AN6200		03/01/2022	MBS PAYDOWN	.XXX	21,734	21,734	22,182	21,738		(3)		(3)		21,734			.0	129	07/01/2047	1.A
3138LJ-LN-8	FN AN5732		03/14/2022	CITIGROUP GLOBAL MARKETS	.XXX	16,402,500	16,000,000	16,110,000	16,070,134		(2,446)		(2,446)		16,067,688		334,812	334,812	153,582	06/01/2032	1.A
3138LJ-X0-8	FN AN6086		03/01/2022	MBS PAYDOWN	.XXX	21,494	21,494	21,843	21,496		(2)		(2)		21,494			.0	128	08/01/2037	1.A
3138LK-JK-4	FN AN6565		03/01/2022	MBS PAYDOWN	.XXX	8,835	8,835	9,017	8,836		(1)		(1)		8,835			.0	53	09/01/2047	1.A
3138LK-YX-9	FN AN7025		03/01/2022	MBS PAYDOWN	.XXX	5,000	5,000	5,128	5,001		(1)		(1)		5,000			.0	30	10/01/2047	1.A
3138LM-4B-6	FN AN8917		03/01/2022	MBS PAYDOWN	.XXX	18,736	18,736	18,806	18,736		(1)		(1)		18,736			.0	121	04/01/2033	1.A
3138LM-4C-4	FN AN8918		03/01/2022	MBS PAYDOWN	.XXX	44,977	44,977	45,905	44,982		(5)		(5)		44,977			.0	296	05/01/2033	1.A
3138LM-6D-0	FN AN8967		03/01/2022	MBS PAYDOWN SUNTRUST ROBINSON HUMPHREY, INC	.XXX	32,602	32,602	32,898	32,604		(2)		(2)		32,602			.0	200	04/01/2030	1.A
3138LM-6G-3	FN AN8970		03/14/2022	HUMPHREY, INC	.XXX	11,336,016	11,000,000	11,058,438	11,027,225		(2,255)		(2,255)		11,024,970		311,046	311,046	114,819	04/01/2028	1.A
3138LM-6H-8	FN AN8984		03/01/2022	MBS PAYDOWN	.XXX	7,778	7,778	7,786	7,778				.0		7,778			.0	49	04/01/2028	1.A
3138LM-7A-5	FMMA >7 YR BALLOON MULTI		03/14/2022	CITIGROUP GLOBAL MARKETS	.XXX	7,322,109	7,000,000	7,039,375	7,025,221		(675)		(675)		7,024,545		297,564	297,564	72,448	04/01/2030	1.A
3138LM-7C-1	FN AN8990		03/01/2022	MBS PAYDOWN	.XXX	47,452	47,452	47,660	47,453		(1)		(1)		47,452			.0	294	04/01/2030	1.A
3138LM-7F-4	FN AN8993		03/01/2022	MBS PAYDOWN	.XXX	22,299	22,299	22,313	22,299				.0		22,299			.0	149	04/01/2048	1.A
3138LM-HB-2	FN AN8325		03/01/2022	MBS PAYDOWN	.XXX	36,167	36,167	36,378	36,169		(2)		(2)		36,167			.0	226	02/01/2038	1.A
3138LM-K6-9	FN AN8416		03/01/2022	MBS PAYDOWN	.XXX	7,296	7,296	7,296	7,296				.0		7,296			.0	48	02/01/2048	1.A
3138LM-KK-8	FN AN8397		03/01/2022	MBS PAYDOWN	.XXX	11,857	11,857	11,758	11,856		1		1		11,857			.0	74	03/01/2048	1.A
3138LM-KL-6	FN AN8398		03/01/2022	MBS PAYDOWN SECURITY CALLED BY ISSUER	.XXX	6,980	6,980	6,931	6,979		1		1		6,980			.0	43	02/01/2048	1.A
3138LM-PV-9	FN AN8535		03/25/2022	at 100.000	.XXX	4,000,000	4,000,000	3,943,906	3,959,774		1,214		1,214		3,960,989		39,011	39,011	483,426	03/01/2030	1.A
3138LM-SN-4	FN AN8624		03/01/2022	MBS PAYDOWN	.XXX	52,163	52,163	52,736	52,163		(4)		(4)		52,163			.0	325	03/01/2030	1.A
3138LM-V5-9	FN AN8735		03/01/2022	MBS PAYDOWN	.XXX	20,497	20,497	20,670	20,499		(2)		(2)		20,497			.0	134	03/01/2033	1.A
3138LM-WK-5	FN AN8749		03/01/2022	MBS PAYDOWN	.XXX	10,158	10,158	10,224	10,159				.0		10,158			.0	62	03/01/2030	1.A
3138LM-Y2-3	FN AN8828		03/01/2022	MBS PAYDOWN	.XXX	36,167	36,167	36,664	36,170		(3)		(3)		36,167			.0	234	04/01/2030	1.A
3138LM-Z6-3	FN AN8864		03/14/2022	CITIGROUP GLOBAL MARKETS SECURITY CALLED BY ISSUER	.XXX	10,719,563	10,200,000	10,257,375	10,238,875		(749)		(749)		10,238,126		481,437	481,437	106,318	05/01/2030	1.A
3138LN-6T-3	FN AN9881		03/25/2022	at 100.000	.XXX	4,565,000	4,565,000	4,639,895	4,617,372		(1,629)		(1,629)		4,615,743		(50,743)	(50,743)	657,402	07/01/2030	1.A
3138LN-7M-7	FN AN9899		03/01/2022	MBS PAYDOWN	.XXX	58,457	58,457	59,352	58,461		(4)		(4)		58,457			.0	392	07/01/2033	1.A
3138LN-C9-0	FN AN9095		03/01/2022	MBS PAYDOWN	.XXX	4,503	4,503	4,442	4,502		1		1		4,503			.0	29	05/01/2033	1.A
3138LN-D2-4	FN AN9120		03/01/2022	MBS PAYDOWN	.XXX	24,081	24,081	24,397	24,083		(2)		(2)		24,081			.0	158	05/01/2030	1.A
3138LN-EJ-6	FN AN9136		03/01/2022	MBS PAYDOWN	.XXX	19,515	19,515	19,527	19,5												

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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
3138LN-NF-4	FN AN9389		03/01/2022	MBS PAYDOWN	.XXX	24,747	24,747	24,878	24,747				.0		24,747			.0	159	06/01/2033	1.A
3138LN-NG-2	FN AN9390		03/01/2022	MBS PAYDOWN	.XXX	170,259	170,259	171,164	170,266		(7)		(7)		170,259			.0	1,092	06/01/2033	1.A
3138LN-NH-0	FN AN9391		03/01/2022	MBS PAYDOWN	.XXX	176,693	176,693	177,632	176,701		(8)		(8)		176,693			.0	1,133	06/01/2033	1.A
3138LN-O4-6	FN AN9474		03/01/2022	MBS PAYDOWN	.XXX	19,437	19,437	19,607	19,439		(3)		(3)		19,437			.0	127	06/01/2028	1.A
3138LN-OR-5	FN AN9463		03/25/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,500,000	3,500,000	3,540,469	3,532,799		(400)		(400)		3,532,399		(32,399)	(32,399)	749,594	10/01/2033	1.A
3138LN-UZ-2	FN AN9599		03/01/2022	MBS PAYDOWN	.XXX	66,264	66,264	67,900	66,283		(19)		(19)		66,264			.0	470	06/01/2043	1.A
3138LN-YB-1	FN AN9705		03/01/2022	MBS PAYDOWN	.XXX	7,511	7,511	7,521	7,511				.0		7,511			.0	52	07/01/2033	1.A
3138LP-AG-0	FN AN9902		03/01/2022	MBS PAYDOWN	.XXX	33,709	33,709	33,777	33,708		1		1		33,709			.0	226	09/01/2038	1.A
3138LP-AL-0	FN AN9910		03/01/2022	MBS PAYDOWN	.XXX	135,093	135,093	135,367	135,090		2		2		135,093			.0	906	09/01/2038	1.A
3138LP-CV-6	FN AN9983		03/01/2022	MBS PAYDOWN	.XXX	18,069	18,069	18,176	18,069		(1)		(1)		18,069			.0	123	07/01/2033	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FMMA SERIES 2003-111 CLASS		03/01/2022	MBS PAYDOWN	.XXX	112,318	112,318	107,046	112,279		39		39		112,318			.0	988	12/15/2032	1.A
31393T-3S-3	FMMA SERIES 2003-109 CLASS		03/01/2022	MBS PAYDOWN	.XXX	166,770	166,770	145,405	166,615		155		155		166,770			.0	2,452	12/25/2032	1.A
31393T-U6-1	SA FMMA SERIES 2004-W1 CLASS		03/25/2022	MBS PAYDOWN	.XXX	144,709	144,709	131,623	143,653		1,056		1,056		144,709			.0	2,253	01/25/2033	1.A
31393U-4J-9	1A7 FMMA SERIES 2003-123 CLASS		03/01/2022	MBS PAYDOWN	.XXX	99,319	99,319	99,319	99,319				.0		99,319			.0	809	11/25/2043	1.A
31393U-BC-6	ND		03/01/2022	MBS PAYDOWN	.XXX	36,063	36,063	36,964	36,065		(2)		(2)		36,063			.0	358	12/25/2033	1.A
31393U-DL-4	FMMA 2003-119 CLASS SA, FMMA SERIES 2003-119 CLASS		03/25/2022	MBS PAYDOWN	.XXX	14,111	14,111	13,661	14,015		96		96		14,111			.0	154	12/25/2033	1.A
31393U-DW-2	UD FMMA SERIES 2003-119 CLASS		03/25/2022	MBS PAYDOWN	.XXX	8,467	8,467	8,195	8,409		58		58		8,467			.0	92	12/25/2033	1.A
31393U-DN-0	UG FMMA SERIES 2003-119 CLASS		03/25/2022	MBS PAYDOWN	.XXX	12,700	12,700	12,292	12,613		87		87		12,700			.0	138	12/25/2033	1.A
31393U-DQ-3	SB FMMA SERIES 2003-W18 CLASS		03/25/2022	MBS PAYDOWN	.XXX	11,490	11,490	11,747	11,490				.0		11,490			.0	194	12/25/2033	1.A
31393U-NR-0	1A7		03/01/2022	MBS PAYDOWN	.XXX	315,151	315,151	315,151	315,151				.0		315,151			.0	3,222	08/25/2043	1.A
31393W-3S-6	FHLMC SERIES 2650 CLASS PB, FMMA SERIES 2004-W2 CLASS		03/01/2022	MBS PAYDOWN	.XXX	39,970	39,970	37,665	39,955		14		14		39,970			.0	351	07/15/2033	1.A
31393X-GN-1	1A4 FMMA SERIES 2004-91 CLASS		03/01/2022	MBS PAYDOWN	.XXX	108,912	108,912	107,879	108,912				.0		108,912			.0	1,260	02/25/2044	1.A
31394B-YX-6	ZK		03/01/2022	MBS PAYDOWN	.XXX	196,925	196,925	160,048	196,691		234		234		196,925			.0	1,250	12/25/2034	1.A
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH, FHLMC SERIES 2682 CLASS		03/15/2022	MBS PAYDOWN	.XXX	29,219	29,219	26,225	29,115		103		103		29,219			.0	446	02/15/2033	1.A
31394K-LZ-8	SK		03/15/2022	MBS PAYDOWN	.XXX	230,667	230,667	226,421	229,772		895		895		230,667			.0	3,808	01/15/2033	1.A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		03/15/2022	MBS PAYDOWN	.XXX	85,054	85,054	74,203	84,738		317		317		85,054			.0	1,448	01/15/2033	1.A
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		03/15/2022	MBS PAYDOWN	.XXX	225,007	225,007	207,105	224,223		784		784		225,007			.0	3,790	04/15/2033	1.A
31394L-GD-8	FHLMC SERIES 2691 CLASS SW, FMMA SERIES 2006-18 CLASS		03/15/2022	MBS PAYDOWN	.XXX	72,814	72,814	72,187	72,531		284		284		72,814			.0	1,292	09/15/2032	1.A
31394V-4H-0	PE		03/01/2022	MBS PAYDOWN	.XXX	31,324	31,324	30,227	31,319		5		5		31,324			.0	338	03/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		03/01/2022	MBS PAYDOWN	.XXX	40,964	40,964	40,298	40,942		22		22		40,964			.0	262	03/25/2044	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		03/01/2022	MBS PAYDOWN	.XXX	58,268	58,268	59,106	58,273		(5)		(5)		58,268			.0	574	07/15/2034	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		03/01/2022	MBS PAYDOWN	.XXX	17,904	17,904	17,904	17,902		1		1		17,904			.0	164	02/15/2036	1.A
31396N-HB-5	FHLMC 3136		03/01/2022	MBS PAYDOWN	.XXX	80,304	80,304	78,667	80,292		13		13		80,304			.0	810	04/15/2036	1.A
31396P-SS-1	FNR 2007-7		03/01/2022	MBS PAYDOWN	.XXX	91,015	91,015	88,967	91,015		41		41		91,015			.0	737	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		03/01/2022	MBS PAYDOWN	.XXX	582,664	582,664	601,236	582,815		(152)		(152)		582,664			.0	5,687	07/15/2036	1.A
31396X-RS-5	FMMA 07-90		03/01/2022	MBS PAYDOWN	.XXX	5,051	5,051	4,999	5,051				.0		5,051			.0	29	09/25/2037	1.A
31397A-SH-7	FHLMC 3217 PE		03/01/2022	MBS PAYDOWN	.XXX	103,439	103,439	105,427	103,459		(20)		(20)		103,439			.0	938	09/15/2036	1.A
31397B-SW-7	FHR 3211 HEE		03/01/2022	MBS PAYDOWN	.XXX	98,090	98,090	101,128	98,104		(15)		(15)		98,090			.0	697	09/15/2036	1.A
31397B-6Q-9	FHLMC 3211-MB		03/01/2022	MBS PAYDOWN	.XXX	38,437	38,437	37,151	38,431		6		6		38,437			.0	353	09/15/2036	1.A
31397C-SZ-3	FHR 3242 NH		03/01/2022	MBS PAYDOWN	.XXX	539,116	539,116	547,540	539,158		(42)		(42)		539,116			.0	4,998	11/01/2036	1.A
31397C-TD-1	FHLMC 3242 PH		03/01/2022	MBS PAYDOWN	.XXX	57,994	57,994	57,994	57,994				.0		57,994			.0	558	11/15/2036	1.A
31397G-PF-1	FHR 3303 PD		03/01/2022	MBS PAYDOWN	.XXX	55,865	55,865	53,168	55,834		32		32		55,865			.0	410	04/15/2037	1.A
31397H-B9-8	FHR 3312 HP		03/01/2022	MBS PAYDOWN	.XXX	41,454	41,454	38,617	41,434		20		20		41,454			.0	288	05/15/2037	1.A
31397J-OS-6	FHR 3351 PC		03/01/2022	MBS PAYDOWN	.XXX	33,818	33,818	33,110	33,815		3		3		33,818			.0	336	07/25/2037	1.A
31397J-W4-2	FHR 3349 PE		03/01/2022	MBS PAYDOWN	.XXX	12,492	12,492	12,830	12,493		(2)		(2)		12,492			.0	101	07/15/2037	1.A
31397Q-6S-1	FNR 2011-18 ZE		03/01/2022	MBS PAYDOWN	.XXX	75,380	75,380	68,228	75,301		79		79		75,380			.0	516	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		03/01/2022	MBS PAYDOWN	.XXX	133,222	133,222	125,604	133,128		94		94		133,222			.0	857	03/25/2041	1.A
31397S-69-9	FNR 2011-46 Z		03/01/2022	MBS PAYDOWN	.XXX	103,815	103,815	95,276	103,774		41		41		103,815			.0	703	05/25/2041	1.A
31397S-VR-2	FNR 2011-39 UZ		03/01/2022	MBS PAYDOWN	.XXX	680,950	680,950	637,371	680,040		910		910		680,950			.0	5,437	05/25/2041	1.A
31397U-ZQ-5	FNR 2011-58 HL		03/01/2022	MBS PAYDOWN	.XXX	80,638	80,638	76,064	80,586		52		52		80,638			.0	625	07/25/2041	1.A

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STATEMENT AS OF MARCH 31, 2022 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
31397W-X9-1	FHR 3473 AY		03/01/2022	MBS PAYDOWN	.XXX	53,441	53,441	51,571	53,421		.20		.20		53,441			.0	.442	.07/15/2038	.1 A
31398S-RK-1	FNR 2010-143 Z		03/01/2022	MBS PAYDOWN	.XXX	126,625	126,625	123,863	126,610		.16		.16		126,625			.0	.510	.12/25/2040	.1 A
31398S-RV-7	FNR 2010-143 BG		03/01/2022	MBS PAYDOWN	.XXX	79,578	79,578	77,107	79,535		.43		.43		79,578			.0	.600	.12/25/2040	.1 A
31398S-WG-4	FNR 2010-139 HA		03/01/2022	MBS PAYDOWN	.XXX	56,880	56,880	53,678	56,865		.15		.15		56,880			.0	.353	.11/25/2040	.1 A
31398T-X6-3	FNR 10-103 ME		03/01/2022	MBS PAYDOWN	.XXX	33,510	33,510	33,374	33,509		.1		.1		33,510			.0	.132	.09/25/2040	.1 A
3140FX-EK-4	FN BF0137		03/01/2022	MBS PAYDOWN	.XXX	661,131	661,131	648,393	660,883		.248		.248		661,131			.0	3,555	.08/01/2056	.1 A
3140FX-FR-8	FN BF0175		03/25/2022	VARIOUS	.XXX	15,183,223	15,692,507	14,943,270	15,001,340		23,461		23,461		15,024,801		158,422	158,422	118,623	.01/01/2057	.1 A
3140HR-3B-7	FN BL0793		03/01/2022	MBS PAYDOWN	.XXX	49,054	49,054	49,284	49,053						49,054			.0	.360	.12/01/2038	.1 A
3140HR-6G-3	FN BL0870		03/01/2022	MBS PAYDOWN	.XXX	65,495	65,495	66,825	65,502		(7)		(7)		65,495			.0	.525	.12/01/2048	.1 A
3140HR-B3-6	FN BL0057		03/01/2022	MBS PAYDOWN	.XXX	9,050	9,050	9,188	9,051		(1)		(1)		9,050			.0	.64	.09/01/2038	.1 A
3140HR-B4-4	FN BL0058		03/01/2022	MBS PAYDOWN	.XXX	13,168	13,168	13,369	13,169		(1)		(1)		13,168			.0	.94	.09/01/2038	.1 A
3140HR-B8-5	FN BL0062		03/01/2022	MBS PAYDOWN	.XXX	9,100	9,100	9,117	9,100						9,100			.0	.61	.07/01/2031	.1 A
3140HR-CR-2	FN BL0079		03/01/2022	MBS PAYDOWN	.XXX	5,321	5,321	5,357	5,321						5,321			.0	.38	.09/01/2033	.1 A
3140HR-LE-1	FN BL0324		03/01/2022	MBS PAYDOWN	.XXX	25,142	25,142	25,520	25,145		(3)		(3)		25,142			.0	.175	.10/01/2030	.1 A
3140HR-MG-7	FN BL0380		03/01/2022	MBS PAYDOWN	.XXX	2,664,982	2,664,982	2,699,960	2,665,419		(437)		(437)		2,664,982			.0	269,743	.10/01/2033	.1 A
3140HR-MS-9	FN BL0368 15/14.5		03/15/2022	MBS PAYDOWN	.XXX	46,880	46,880	47,817	46,859		.21		.21		46,880			.0	.338	.10/01/2033	.1 A
3140HR-NZ-2	FN BL0407		03/01/2022	MBS PAYDOWN	.XXX	33,521	33,521	34,192	33,525		(3)		(3)		33,521			.0	.239	.11/01/2033	.1 A
3140HR-PV-9	FN BL0435		03/01/2022	MBS PAYDOWN	.XXX	15,471	15,471	15,558	15,472		(1)		(1)		15,471			.0	.109	.06/01/2044	.1 A
3140HR-VR-1	FN BL0623		03/01/2022	MBS PAYDOWN	.XXX	11,517	11,517	11,611	11,518		(1)		(1)		11,517			.0	.86	.05/01/2031	.1 A
3140HR-WP-4	FN BL0653		03/01/2022	MBS PAYDOWN	.XXX	12,951	12,951	12,960	12,951						12,951			.0	.96	.12/01/2032	.1 A
3140HR-WX-7	FN BL0661		03/01/2022	MBS PAYDOWN	.XXX	78,420	78,420	78,604	78,419		.1		.1		78,420			.0	.550	.11/01/2033	.1 A
3140HR-YR-8	FN BL0719		03/01/2022	MBS PAYDOWN	.XXX	8,310	8,310	8,528	8,312		(1)		(1)		8,310			.0	.67	.12/01/2048	.1 A
3140HR-ZK-2	FN BL0745		03/01/2022	MBS PAYDOWN	.XXX	62,951	62,951	63,167	62,953		(2)		(2)		62,951			.0	.454	.01/01/2034	.1 A
3140HR-ZN-6	FN BL0748		03/01/2022	MBS PAYDOWN	.XXX	16,194	16,194	16,249	16,194						16,194			.0	.117	.01/01/2034	.1 A
3140HS-BH-3	FN BL0939		03/01/2022	MBS PAYDOWN	.XXX	12,125	12,125	12,133	12,125						12,125			.0	.93	.12/01/2036	.1 A
3140HS-BK-6	FN BL0941		03/01/2022	MBS PAYDOWN	.XXX	9,244	9,244	9,276	9,244						9,244			.0	.67	.11/01/2029	.1 A
3140HS-CA-7	FN BL0964		03/01/2022	MBS PAYDOWN	.XXX	8,613	8,613	8,613	8,613						8,613			.0	.65	.12/01/2033	.1 A
3140HS-CK-5	FN BL0973		03/01/2022	MBS PAYDOWN	.XXX	7,672	7,672	7,739	7,673		(1)		(1)		7,672			.0	.58	.12/01/2033	.1 A
3140HS-E4-9	FN BL1054		03/01/2022	MBS PAYDOWN	.XXX	2,307	2,307	2,340	2,307						2,307			.0	.25	.02/01/2032	.1 A
3140HS-HC-8	FN BL1126		03/01/2022	MBS PAYDOWN	.XXX	14,602	14,602	14,611	14,603		(1)		(1)		14,602			.0	.105	.01/01/2029	.1 A
3140HS-KF-7	FN BL1193		03/01/2022	MBS PAYDOWN	.XXX	10,504	10,504	10,550	10,504						10,504			.0	.76	.12/01/2029	.1 A
3140HS-P7-0	FN BL1345		03/01/2022	MBS PAYDOWN	.XXX	3,653	3,653	3,754	3,655		(2)		(2)		3,653			.0	.31	.01/01/2049	.1 A
3140HS-PQ-8	FN BL1330		03/01/2022	MBS PAYDOWN	.XXX	20,002	20,002	20,198	20,003		(1)		(1)		20,002			.0	.138	.01/01/2034	.1 A
3140HS-QQ-7	FN BL1362		03/01/2022	MBS PAYDOWN	.XXX	16,708	16,708	16,708	16,708						16,708			.0	.115	.01/01/2034	.1 A
3140HS-RA-1	FN BL1380		03/01/2022	MBS PAYDOWN	.XXX	14,671	14,671	14,716	14,671						14,671			.0	.102	.02/01/2034	.1 A
3140HS-RS-2	FN BL1396		03/01/2022	MBS PAYDOWN	.XXX	3,804	3,804	3,902	3,805		(1)		(1)		3,804			.0	.29	.01/01/2039	.1 A
3140HS-RV-5	FN BL1399		03/01/2022	MBS PAYDOWN	.XXX	83,155	83,155	83,636	83,158		(3)		(3)		83,155			.0	.563	.01/01/2031	.1 A
3140HS-UA-1	FN BL1502		03/01/2022	MBS PAYDOWN	.XXX	21,404	21,404	21,792	21,407		(3)		(3)		21,404			.0	.146	.02/01/2049	.1 A
3140HS-UZ-2	FN BL1499		03/01/2022	MBS PAYDOWN	.XXX	14,883	14,883	14,988	14,884		(1)		(1)		14,883			.0	.97	.02/01/2031	.1 A
3140HS-XN-6	FN BL1584		03/01/2022	MBS PAYDOWN	.XXX	8,783	8,783	8,876	8,783		(1)		(1)		8,783			.0	.60	.02/01/2034	.1 A
3140HT-2V-0	FN BL2587		03/01/2022	MBS PAYDOWN	.XXX	1,627	1,627	1,653	1,627						1,627			.0	.11	.06/01/2049	.1 A
3140HT-NB-1	FN BL2185		03/01/2022	MBS PAYDOWN	.XXX	3,898	3,898	3,979	3,899						3,898			.0	.28	.05/01/2049	.1 A
3140HT-S6-7	FN BL2340		03/01/2022	MBS PAYDOWN	.XXX	14,950	14,950	15,029	14,953		(3)		(3)		14,950			.0	.90	.05/01/2029	.1 A
3140HT-UT-4	FN BL2393		03/01/2022	MBS PAYDOWN	.XXX	4,457	4,457	4,458	4,458		(1)		(1)		4,457			.0	.28	.05/01/2034	.1 A
3140HT-XR-5	FN BL2487		03/01/2022	MBS PAYDOWN	.XXX	4,970	4,970	5,091	4,970		(1)		(1)		4,970			.0	.32	.05/01/2034	.1 A
3140HU-B7-0	FN BL2761		03/01/2022	MBS PAYDOWN	.XXX	26,290	26,290	26,832	26,295		(5)		(5)		26,290			.0	.185	.06/01/2049	.1 A
3140HU-B9-6	FN BL2763		03/01/2022	MBS PAYDOWN	.XXX	20,793	20,793	21,325	20,798		(5)		(5)		20,793			.0	.148	.06/01/2049	.1 A
3140HV-C9-3	FN BL3695		03/01/2022	MBS PAYDOWN	.XXX	12,052	12,052	12,180	12,053		(1)		(1)		12,052			.0	.73	.08/01/2049	.1 A
3140HW-ED-0	FN BL4631		03/25/2022	MBS PAYDOWN	.XXX	5,336	5,336	5,339	5,336						5,336			.0	.30	.09/01/2042	.1 A
3140HX-ZN-3	FN BL6148		03/01/2022	MBS PAYDOWN	.XXX	6,022	6,022	6,146	6,022		(1)		(1)		6,022			.0	.28	.04/01/2050	.1 A
3140HY-CH-9	FN BL6371		03/01/2022	MBS PAYDOWN	.XXX	2,491	2,491	2,505	2,491						2,491			.0	.11	.02/01/2048	.1 A
3140HY-D9-6	FN BL6427		03/25/2022	MBS PAYDOWN	.XXX	5,555	5,555	5,670	5,556		(1)		(1)		5,555			.0	.25	.04/01/2050	.1 A
3140LD-ZZ-5	FN BS3459		03/01/2022	MBS PAYDOWN	.XXX	19,374	19,374	19,774	19,376		(2)		(2)		19,374			.0	.82	.10/01/2051	.1 A
3140LE-6F-9	FN BS4469		03/01/2022	MBS PAYDOWN	.XXX	9,715	9,715	9,637	9,715		.1		.1		9,715			.0	.28	.01/01/2037	.1 A
31418C-3J-1	FN MA3500		03/01/2022	MBS PAYDOWN	.XXX	40,628	40,628	40,412	40,616		.11		.11		40,628			.0	.290	.10/01/2048	.1 A
31418C-4J-0	FN MA3524		03/01/2022	MBS PAYDOWN	.XXX	96,850	96,850	96,494	96,817		.33		.33		96,850			.0	.607	.10/01/2048	.1 A
35563C-AJ-7	FMMHR 2015-R1 2A		03/25/2022	VARIOUS	.XXX	87,189	87,189	94,361	87,204		(15)		(15)		87,189			.0	.595	.10/25/2052	.1 B
35563C-AS-7	FMMHR 2015-R1 A3		03/25/2022	VARIOUS	.XXX	187,199	187,199	218,399	187,304		(106)		(106)		187,199			.0	1,631	.11/25/2052	.1 B
35563P-HB-8	SCRT 2018-4 HB		03/30/2022	MBS PAYDOWN	.XXX	13,813	13,813	11,625	13,734		.79		.79		13,813			.0	.86	.11/01/2057	.1 A

E05.4

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
35563P-H6-7	SCRT 2018-4 MB GNMA SERIES 2002-56 CLASS		03/28/2022	MBS PAYDOWN	.XXX	37,686	37,686	33,850	37,496		190		190		37,686			.0	250	11/01/2057	1.A
38373M-FX-3	Z		03/01/2022	MBS PAYDOWN	.XXX	2,169	2,169	2,108	2,168		.1		.1		2,169			.0	25	06/16/2042	1.A
38373M-H7-8	GNR 2007-46 Z GNMA SERIES 2003-78 CLASS		03/01/2022	MBS PAYDOWN	.XXX	2,530	2,530	1,629	2,528		.3		.3		2,530			.0	17	06/16/2049	1.A
38373M-HM-5	Z		03/01/2022	MBS PAYDOWN	.XXX	1,352	1,352	1,208	1,351		.1		.1		1,352			.0	12	09/16/2044	1.A
38373M-K9-0	GNMA..07-55 GNMA SERIES 2003-109 CLASS		03/01/2022	MBS PAYDOWN	.XXX	665,107	665,107	560,796	662,983		2,124		2,124		665,107			.0	2,463	07/16/2047	1.A
38373M-KL-3	Z		03/01/2022	MBS PAYDOWN	.XXX	101,697	101,697	90,675	101,414		283		283		101,697			.0	563	11/16/2043	1.A
38373M-V7-2	GNR 2008-45 Z		03/01/2022	MBS PAYDOWN	.XXX	1,693	1,693	1,409	1,693		.1		.1		1,693			.0	15	02/16/2048	1.A
38373M-VY-3	GNR 2006-39 Z		03/01/2022	MBS PAYDOWN	.XXX	25,585	25,585	22,799	25,572		13		13		25,585			.0	233	07/16/2046	1.A
38373M-W6-3	GNR 2008-39 Z		03/01/2022	MBS PAYDOWN	.XXX	10,976	10,976	7,604	10,970		6		6		10,976			.0	82	02/16/2048	1.A
38373M-Y7-9	GNR 2008-48 Z GNMA SERIES 2002-83 CLASS		03/01/2022	MBS PAYDOWN	.XXX	17,827	17,827	13,489	17,823		4		4		17,827			.0	145	04/16/2048	1.A
38373V-T8-3	Z		03/01/2022	MBS PAYDOWN	.XXX	2,524	2,524	2,533	2,524		.0		.0		2,524			.0	25	10/16/2042	1.A
38374D-ES-4	GNR 2006-33 PC GNMA SERIES 2003-99 CLASS		03/01/2022	MBS PAYDOWN	.XXX	11,957	11,957	12,068	11,958		(1)		(1)		11,957			.0	118	07/20/2036	1.A
38374E-ME-4	KD		03/01/2022	MBS PAYDOWN	.XXX	150,528	150,528	148,106	150,506		22		22		150,528			.0	1,309	11/16/2033	1.A
38374E-SC-2	GNMA 2003-103 PC		03/21/2022	MBS PAYDOWN	.XXX	199,151	199,151	196,133	198,911		241		241		199,151			.0	1,755	11/20/2033	1.A
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		03/01/2022	MBS PAYDOWN	.XXX	39,408	39,408	38,181	39,405		3		3		39,408			.0	354	09/16/2044	1.A
38374F-PZ-1	ZH GNMA SERIES 2004-11 CLASS		03/01/2022	MBS PAYDOWN	.XXX	132,318	132,318	104,614	131,936		382		382		132,318			.0	960	02/16/2034	1.A
38374F-O9-8	ZC		03/01/2022	MBS PAYDOWN	.XXX	17,888	17,888	15,686	17,853		35		35		17,888			.0	132	03/16/2034	1.A
38374N-JZ-1	GNR 2006-42 Z		03/01/2022	MBS PAYDOWN	.XXX	4,472	4,472	2,959	4,467		4		4		4,472			.0	30	02/16/2048	1.A
38375P-LF-6	GNR 2008-9 Z		03/21/2022	MBS PAYDOWN	.XXX	48,903	48,903	45,510	48,841		63		63		48,903			.0	358	02/20/2038	1.A
38376U-VR-7	GNR 2017-73 VZ		03/21/2022	MBS PAYDOWN	.XXX	470,398	470,398	455,387	468,821		1,578		1,578		470,398			.0	2,657	05/20/2047	1.A
38378U-RP-4	GNR 2013-160 ZC		03/01/2022	MBS PAYDOWN	.XXX	17,731	17,731	13,398	17,608		123		123		17,731			.0	111	10/16/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		03/01/2022	MBS PAYDOWN	.XXX	395,908	395,908	300,904	393,022		2,886		2,886		395,908			.0	1,429	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		03/21/2022	MBS PAYDOWN	.XXX	37,692	37,692	37,692	37,692		.0		.0		37,692			.0	320	05/20/2045	1.A
38379T-FX-2	GNMA..15-182		03/01/2022	MBS PAYDOWN	.XXX	572,803	572,803	572,087	572,763		41		41		572,803			.0	2,621	12/20/2045	1.A
38379W-4J-8	GNR 2016-62 MZ		03/21/2022	MBS PAYDOWN	.XXX	338,652	338,652	322,370	332,290		1,362		1,362		338,652			.0	2,425	05/20/2046	1.A
38379W-BZ-4	GNR 2016-53 HZ		03/01/2022	MBS PAYDOWN	.XXX	148,974	148,974	147,432	148,923		51		51		148,974			.0	671	04/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		03/21/2022	MBS PAYDOWN	.XXX	1,184,839	1,184,839	1,072,877	1,180,072		4,767		4,767		1,184,839			.0	5,930	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		03/01/2022	MBS PAYDOWN	.XXX	201,106	201,106	191,824	200,741		364		364		201,106			.0	999	11/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		03/21/2022	MBS PAYDOWN	.XXX	484,874	484,874	425,736	481,762		3,112		3,112		484,874			.0	2,786	02/20/2048	1.A
38380V-ES-6	GNR 2018-19 Z		03/21/2022	MBS PAYDOWN	.XXX	801,923	801,923	708,977	797,245		4,678		4,678		801,923			.0	3,904	02/01/2048	1.A
45129Y-S4-9	ID HFA SFM 2019C		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	125,000	125,000		.0		.0		125,000			.0	1,813	07/01/2039	1.B FE
45201Y-3P-0	IL HSG DEV AUTH IN INDIANA HOUSING COMM		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	750,000	750,000	750,000	750,000		.0		.0		750,000			.0	2,794	10/01/2039	1.A FE
45505T-PW-7	DEV 2019B CA INDUSTRY PROJ 2 (RDA)		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	420,000	420,000	420,000	420,000		.0		.0		420,000			.0	5,565	07/01/2039	1.A FE
45656T-BP-2	2015B CA INDUSTRY PROJ 3 (RDA)		01/01/2022	MATURITY	.XXX	3,740,000	3,740,000	3,740,000	3,740,000		.0		.0		3,740,000			.0	77,063	01/01/2022	1.C FE
45656T-CK-2	2015B MI MICHIGAN STATE HOUSING DEV AUTH		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,623,300	2,580,000	2,580,000	2,580,000		.0		.0		2,580,000			.0	108,368	01/01/2027	1.C FE
594654-EX-9	MINN M INNESOTA HFA 2019G		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,065,000	1,065,000	1,106,330	1,103,770		(185)		(185)		1,103,585		(38,585)	(38,585)	10,650	12/01/2044	1.C FE
60416S-W3-0	MO - MISSOURI HOUSING DEV COMMUNIT		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	115,000	115,000	115,000	115,000		.0		.0		115,000			.0	1,876	01/01/2040	1.B FE
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	40,000	40,000	40,000	40,000		.0		.0		40,000			.0	12	11/01/2039	1.B FE
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	120,000	120,000	120,000	120,000		.0		.0		120,000			.0	44	11/01/2044	1.B FE
60637B-VD-9	MO MISSOURI HOUSING DEV COMMUNIT		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	130,000	130,000	131,184	131,136		.0		.0		131,136		(1,136)	(1,136)	51	11/01/2049	1.B FE
60637B-WJ-5	COMM 2019C MO MISSOURI HOUSING DEV		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	40,000	40,000	40,000	40,000		.0		.0		40,000			.0	8	11/01/2044	1.B FE
60637B-WL-0	COMM 2019C NM NEW MEXICO MTGE FIN		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	80,000	80,000	80,000	80,000		.0		.0		80,000			.0	14	11/01/2049	1.B FE
647201-FW-7	AGCY 2019C		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	45,000	45,000		.0		.0		45,000			.0	810	07/01/2044	1.A FE
647201-HA-3	NM NEW MEXICO MFA 2019D		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	130,000	130,000	130,000	130,000		.0		.0		130,000			.0	2,113	07/01/2044	1.A FE

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STATEMENT AS OF MARCH 31, 2022 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
647201-HB-1	NM NEW MEXICO MFA 2019D		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	220,000	220,000	220,000	220,000				.0		220,000			.0	3,685	07/01/2049	1.A FE
64972E-FE-4	NY NYC HDC 2019		03/30/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	195,000	195,000	195,000	195,000				.0		195,000			.0	339	11/01/2044	1.C FE
64988Y-CT-2	NY NEW YORK MTGE AGCY 222 ND NORTH DAKOTA HOUSING		01/04/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	370,000	370,000	370,000	370,000				.0		370,000			.0	2,868	10/01/2033	1.B FE
658909-VA-1	2019C OH OHIO HOUSING FIN AGCY		01/03/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	70,000	70,000	70,000	70,000				.0		70,000			.0	1,173	07/01/2042	1.B FE
67756Q-ZT-7	2019B OH OHIO HOUSING FIN AGCY		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	50,000	50,000	50,000	50,000				.0		50,000			.0	750	09/01/2039	1.A FE
67756Q-ZU-4	2019B OKLAHOMA ST HSG FIN AGY SF		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	75,000	75,000	75,000	75,000				.0		75,000			.0	1,219	09/01/2044	1.A FE
67886M-RY-7	MTG		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	125,000	125,000				.0		125,000			.0	548	09/01/2039	1.A FE
73358X-DP-4	PORT AUTH N Y & N J		02/16/2022	CITIGROUP GLOBAL MARKETS	.XXX	900,301	900,000	900,000	900,000				.0		900,000		(29,699)	(29,699)	3,202	02/15/2051	1.E FE
74514L-D2-0	PUERTO RICO COMWLTH		03/17/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,760,000	2,760,000	2,656,058	2,682,909		.934		.934		2,683,843		76,157	76,157	97,367	07/01/2035	1.E FE
74514L-WN-3	PR GO 2011A AGM		03/17/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,500,000	2,500,000	2,500,000	2,500,000				.0		2,500,000			.0	92,604	07/01/2024	1.E FE
767781-CD-7	RITSCD 1.25 3/1/2025		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	425,000	425,000	425,000	425,000				.0		425,000			.0	2,656	03/01/2025	1.B FE
797400-FF-0	TRANSPORTATION WFRN		01/11/2022	BARCLAYS CAPITAL INC	.XXX	5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000			.0	407	04/01/2038	1.D FE
85231L-AE-5	STLSCD 1.25 2/15/2025		02/15/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	830,000	830,000	830,000	830,000				.0		830,000			.0	5,188	02/15/2025	1.B FE
880461-C9-7	2019 TN TENNESSEE HSG DEV AUTH		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	430,000	430,000	430,000	430,000				.0		430,000			.0	6,361	07/01/2049	1.B FE
880461-G5-1	TN HOUSING 2019		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	55,000	55,000	55,000	55,000				.0		55,000			.0	730	07/01/2034	1.B FE
880461-G6-9	TN HOUSING 2019		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	170,000	170,000	170,000	170,000				.0		170,000			.0	2,469	07/01/2039	1.B FE
880461-YK-8	2019-1 TN TENNESSEE HSG DEV AGCY		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	145,000	145,000	154,063	153,350		(26)		(26)		153,324		(8,324)	(8,324)	2,731	07/01/2039	1.B FE
882750-PJ-5	TXSHSG 3.9 07/01/2044		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	45,000	45,000				.0		45,000			.0	884	07/01/2044	1.B FE
882750-PL-0	TXSHSG 3.95 01/01/2050		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	300,000	300,000	300,000	300,000				.0		300,000			.0	5,958	01/01/2050	1.B FE
88275F-RA-9	TX DEPT OF HOUSING		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000	5,000	5,351	5,319		(2)		(2)		5,317		(317)	(317)	84	09/01/2039	1.B FE
88275F-RB-7	TX DEPT OF HOUSING		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	10,000	10,000	10,244	10,229		(1)		(1)		10,227		(227)	(227)	181	09/01/2044	1.B FE
88275F-RC-5	TX DEPT OF HOUSING		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	20,000	20,000	20,539	20,515		(2)		(2)		20,513		(513)	(513)	375	09/01/2049	1.B FE
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA		03/28/2022	VARIOUS	.XXX	22,407	22,407	22,996	22,412		(4)		(4)		22,407			.0	247	08/01/2036	1.B FE
911760-SY-3	J VENDE SERIES 2003-1 CLASS		03/01/2022	MBS PAYDOWN	.XXX	181,624	181,624	181,312	181,379		245		245		181,624			.0	1,479	11/15/2032	1.A
915115-3V-9	UNIV OF TEXAS TX PERMANENT		01/11/2022	WELLS FARGO	.XXX	5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000			.0	411	07/01/2038	1.A FE
917435-AA-7	UTSHSG		01/06/2022	SINKING FUND REDEMPTION	.XXX	33,108	33,108	31,287	33,082		26		26		33,108			.0	893	07/01/2050	1.D FE
92261U-AB-0	VENDE 2008 - 1 GZ		03/15/2022	MBS PAYDOWN	.XXX	793,456	793,456	743,906	790,567		2,889		2,889		793,456			.0	7,447	01/15/2037	1.A
950732-SL-2	WENSCD 7.23 3/15/2024		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	635,000	635,000	635,000	635,000				.0		635,000			.0	2,540	03/01/2024	1.B FE
BGH52H-NY-6	GNR 2017-77 DY		03/21/2022	MBS PAYDOWN	.XXX	105,903	105,903	105,705	105,698		205		205		105,903			.0	634	03/01/2047	1.A
BGH53H-9Q-8	TALISKER		02/10/2022	SECURITY CALLED BY ISSUER at 103.000	.XXX	151,389,242	146,979,847	146,979,847	146,979,847				.0		146,979,847			.0	6,924,388	12/01/2057	1.D PL
BGH54L-AV-5	STRU BA-8889 ZC		03/01/2022	MBS PAYDOWN	.XXX	842,326	842,326	817,044	840,962		1,364		1,364		842,326			.0	3,821	07/01/2047	1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						362,890,472	356,166,770	347,584,027	355,589,024	0	171,134	0	171,134	0	355,769,873	0	2,667,904	2,667,904	12,572,058	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A		02/16/2022	MBS PAYDOWN	.XXX	250,186	250,186	249,514	249,753		433		433		250,186			.0	831	05/16/2042	2.B FE
00038P-AA-8	AASET 2021-1A A		03/16/2022	MBS PAYDOWN	.XXX	697,590	697,590	690,424	696,501		1,089		1,089		697,590			.0	3,429	11/16/2041	1.F FE
00083Y-AA-3	ACC GROUP HOUSING LLC		01/18/2022	SINKING FUND REDEMPTION	.XXX	57,713	57,713	58,679	57,713				.0		57,713			.0	1,832	07/15/2054	1.C FE
00110X-AB-0	AFN 2021-1A A2		03/21/2022	MBS PAYDOWN	.XXX	16,000	16,000	15,998	15,976		24		24		16,000			.0	74	05/20/2051	1.A FE
00255U-AA-3	AASET 2020-1A A		03/15/2022	MBS PAYDOWN	.XXX	75,398	75,398	75,296	75,298		101		101		75,398			.0	286	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 A		03/15/2022	MBS PAYDOWN	.XXX	106,426	106,426	103,008	106,236		190		190		106,426			.0	698	05/15/2039	2.B FE

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STATEMENT AS OF MARCH 31, 2022 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
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		03/10/2022	SINKING FUND REDEMPTION	.XXX	101,540	101,540	101,540	101,540				.0		101,540			.0	.736	.11/10/2039	1.F
009349-AX-9	ALS 2016-1 AR		03/17/2022	VARIOUS	.XXX	740,885	740,885	750,800	741,403		(484)		(484)		740,920		(34)	(34)	7,582	.05/15/2034	2.A PL
017175-AC-4	ALLEGHANY CORP.		02/10/2022	WELLS FARGO	.XXX	7,098,000	7,000,000	6,992,860	6,999,563		107		107		6,999,670		98,330	98,330	45,238	.06/27/2022	2.A FE
017175-AE-0	ALLEGHANY CORPORATION		03/24/2022	VARIOUS	.XXX	23,021,966	23,000,000	22,969,410	22,973,601		648		648		22,974,249		47,718	305,705	305,705	.05/15/2030	2.A FE
021485-AA-5	AV-DAL 2020 A		03/18/2022	MBS PAYDOWN	.XXX	348,929	348,929	348,946	348,946		.0		.0		348,946		(17)	(17)	2,512	.12/15/2045	2.A PL
02376W-AA-9	AMERICAN AIRLINES INC.		01/18/2022	SINKING FUND REDEMPTION	.XXX	380,020	380,020	380,020	380,020		.0		.0		380,020		.0	.0	7,790	.01/15/2028	3.B FE
02378A-AA-5	AMERICAN AIRLINES INC.		02/15/2022	SINKING FUND REDEMPTION	.XXX	767,125	767,125	767,125	767,125		.0		.0		767,125		.0	.0	15,343	.08/15/2030	2.C FE
02660T-EK-5	AHM 2005-2 1A1		03/25/2022	MBS PAYDOWN	.XXX	127,573	127,573	105,699	126,965		608		608		127,573		.0	.0	126	.09/25/2045	1.A FM
02660T-GS-6	AHM 2005-4 3A1		03/25/2022	MBS PAYDOWN	.XXX	34,331	34,331	27,308	34,121		210		210		34,331		.0	.0	29	.11/25/2045	1.B FM
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC.		03/10/2022	BARCLAYS CAPITAL INC.	.XXX	19,700,150	19,000,000	18,903,860	18,905,612		343		343		18,905,955		794,195	794,195	170,868	.06/30/2050	2.B FE
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		02/17/2022	IMPERIAL CAPTIAL	.XXX	2,811,600	2,200,000	2,991,472	2,960,900		(7,718)		(7,718)		2,953,182		(141,582)	(141,582)	75,709	.08/15/2033	2.B FE
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		03/10/2022	WELLS FARGO	.XXX	10,183,000	10,000,000	9,993,700	9,993,700		.0		.0		9,993,700		189,300	189,300	124,458	.06/01/2040	2.A FE
038779-AB-0	ARBYS 2020-1A A2		01/31/2022	MBS PAYDOWN	.XXX	77,500	77,500	77,500	77,500		.0		.0		77,500		.0	.0	627	.08/01/2050	2.C FE
04015K-AB-6	ARES FINANCE CO II LLC		02/16/2022	BANK OF AMERICA	.XXX	4,834,863	4,950,000	4,938,665	4,940,184		133		133		4,940,317		(105,454)	(105,454)	28,153	.06/15/2030	2.A FE
04301Y-AA-1	ARTEMIS 2018-1 CN		03/18/2022	MBS PAYDOWN	.XXX	53,169	129,240	53,169	53,169		.0		.0		53,169		.0	.0	.0	.12/15/2068	3.A
04546K-AA-6	AASET 2018-2A A		03/16/2022	VARIOUS	.XXX	959,652	959,652	958,980	957,909		1,742		1,742		959,652		.0	.0	8,202	.11/18/2038	2.B FE
04650U-AA-6	AFNI 2013-1 A		03/23/2022	VARIOUS	.XXX	294,583	294,583	294,583	294,583		(11)		(11)		294,583		.0	.0	139,488	.09/23/2027	1.F PL
05178T-AA-9	AURMIL 5.82 7/34		01/15/2022	SINKING FUND REDEMPTION	.XXX	19,535	19,535	20,723	19,535		.0		.0		19,535		.0	.0	568	.07/15/2034	1.F FE
05491U-BE-7	BBCMS 2018-C2 XA		01/07/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	218	.12/15/2051	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA		01/05/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	(2,368)	.05/15/2050	1.A FE
071813-BW-8	BAXTER INTERNATIONAL INC.		03/23/2022	BARCLAYS CAPITAL INC.	.XXX	2,676,362	2,600,000	2,590,406	2,591,822		196		196		2,592,017		84,345	84,345	49,638	.04/01/2030	2.B FE
08162C-AJ-9	BMARK 2018-B6 XA		01/12/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	(662)	.11/10/2051	1.A FE
08162P-AY-7	BMARK 2018-B1 XA		01/14/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	112	.01/15/2051	1.A FE
08186U-AJ-1	BSP 2020-22A D		03/25/2022	CTL - BEST BUY (HONOLULU)	.XXX	1,000,000	1,000,000	1,000,000	1,000,000		.0		.0		1,000,000		.0	.0	15,954	.01/20/2032	2.C FE
08652@-AA-0	BLACKROCK DLF IX 2021-2		03/15/2022	SINKING FUND REDEMPTION	.XXX	45,404	45,404	45,404	45,404		.0		.0		45,404		.0	.0	451	.01/15/2026	2.A
09262E-AP-8	CLO CLASS W		01/31/2022	VARIOUS	.XXX	1,313,082	1,313,082	1,313,082	1,313,082		.0		.0		1,313,082		.0	.0	11,007	.05/20/2035	4.A FE
096260-BA-4	BLUEM 2014-2A A2R2		02/17/2022	JPMORGAN SECURITIES INC.	.XXX	6,665,625	6,750,000	6,750,000	6,750,000		.0		.0		6,750,000		(84,375)	(84,375)	36,653	.10/20/2030	1.A FE
12328M-AN-1	BLX 2005-AA A		03/25/2022	MBS PAYDOWN	.XXX	7,294	7,294	4,960	7,137		158		158		7,294		.0	.0	5	.09/25/2038	1.E FE
12479M-AH-1	CBCI 2016-1 A		01/15/2022	MBS PAYDOWN	.XXX	1,052,423	1,052,423	1,052,423	1,052,423		.0		.0		1,052,423		.0	.0	14,120	.07/15/2046	1.F FE
12479R-AE-7	CAUTO 2017-1A A2		03/15/2022	VARIOUS	.XXX	128,082	128,082	128,064	127,854		227		227		128,082		.0	.0	926	.04/15/2047	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		03/15/2022	MBS PAYDOWN	.XXX	57,878	57,878	57,878	57,878		.0		.0		57,878		.0	.0	425	.04/15/2047	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		03/15/2022	MBS PAYDOWN	.XXX	1,458	1,458	1,473	1,459		.0		.0		1,458		.0	.0	9	.02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1A A6		03/15/2022	MBS PAYDOWN	.XXX	9,115	9,115	9,109	9,102		12		12		9,115		.0	.0	64	.02/15/2050	1.E FE
12515A-BF-6	CD 2016-CD2 XA		01/19/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	361	.11/10/2049	1.A FE
12531W-BC-5	CFGRE 2016-C3 XA		01/12/2022	PRIOR YEAR INCOME	.XXX	.0	.0	.0	.0		.0		.0		.0		.0	.0	(2,990)	.01/10/2048	1.A FE
12559Q-AD-4	CITM 2007-1 2A3		03/25/2022	MBS PAYDOWN	.XXX	322,906	322,906	277,036	311,955		10,951		10,951		322,906		.0	.0	893	.10/25/2037	1.A FM
12598F-AA-7	CPI CG INC.		03/11/2022	SECURITY CALLED BY ISSUER at 103.000	.XXX	20,600	20,000	20,467	20,467		(10)		(10)		20,456		(456)	(456)	600	.03/15/2026	4.C FE
12646U-AA-6	CSMC 2013-1VR1 A1		03/01/2022	MBS PAYDOWN	.XXX	65,257	65,257	61,504	65,036		221		221		65,257		.0	.0	248	.03/25/2043	1.A FM
12646W-AG-9	CSMC 2013-1VR2 A1		03/01/2022	MBS PAYDOWN	.XXX	31,798	31,798	29,458	31,683		116		116		31,798		.0	.0	137	.04/25/2043	1.A FM
12646W-AH-7	CSMC 2013-1VR2 A2		03/01/2022	MBS PAYDOWN	.XXX	119,925	119,925	113,291	119,584		341		341		119,925		.0	.0	619	.04/25/2043	1.A FM
126650-BP-4	TRUST		03/10/2022	SINKING FUND REDEMPTION	.XXX	137,005	137,005	138,537	137,019		(14)		(14)		137,005		.0	.0	1,381	.12/10/2028	2.B FE
126650-BS-8	CVS PASS THROUGH TRUST		03/10/2022	CVS PASS THROUGH TRUST	.XXX	33,206	33,206	33,206	33,206		.0		.0		33,206		.0	.0	416	.01/10/2032	2.B FE
12665U-AA-2	CVS CAREMARK CORP.		03/10/2022	SINKING FUND REDEMPTION	.XXX	37,855	37,855	37,855	37,855		.0		.0		37,855		.0	.0	297	.01/10/2036	2.B FE
126673-OR-6	CWHEL 2004-S 1A		03/15/2022	MBS PAYDOWN	.XXX	125,197	125,197	101,550	124,129		1,068		1,068		125,197		.0	.0	93	.02/15/2030	1.A FM
126685-AF-3	CWHEL 2005-D 2A		03/15/2022	MBS PAYDOWN	.XXX	16,750	16,750	13,484	16,735		14		14		16,750		.0	.0	8	.11/15/2035	1.A FM
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)		03/15/2022	SINKING FUND REDEMPTION	.XXX	30,039	30,039	30,039	30,039		.0		.0		30,039		.0	.0	300	.01/15/2035	2.B
130331-AA-9	CAHFA 2018-K PT		03/28/2022	MBS PAYDOWN	.XXX	8,539	8,539	8,539	8,539		.0		.0		8,539		.0	.0	77	.12/01/2033	1.B FE
14066A-AA-7	CPMRK 2006-RILY A1		01/10/2022	SINKING FUND REDEMPTION	.XXX	87,346	87,346	97,257	87,346		.0		.0		87,346		.0	.0	2,685	.07/10/2051	1.G
140689-AA-8	CPMRK 2007-LEE A		03/10/2022	SINKING FUND REDEMPTION	.XXX	5,084	5,084	5,090	5,084		.0		.0		5,084		.0	.0	51	.09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		03/10/2022	SINKING FUND REDEMPTION	.XXX	12,418	12,418	12,198	12,398		19		19		12,418		.0	.0	126	.10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		03/10/2022	SINKING FUND REDEMPTION	.XXX	63,672	63,672	63,230	63,654		17		17		63,672		.0	.0	611	.02/10/2052	2.A
14069E-AA-6	CPMRK 2007-ACC A1		03/10/2022	MBS PAYDOWN	.XXX	32,449	32,449	33,715	32,426		24										

STATEMENT AS OF MARCH 31, 2022 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
14070E-AC-9	CPMRK 2009-AMCW A1A		03/10/2022	SINKING FUND REDEMPTION	.XXX	4,304	4,304	4,261	4,295		.9		.9		4,304			.0	.57	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		03/10/2022	SINKING FUND REDEMPTION	.XXX	12,092	12,092	12,085	12,071		.21		.21		12,092			.0	.144	12/10/2053	1.F FE
14855J-AB-1	CLAST 2016-1 A		03/15/2022	MBS PAYDOWN	.XXX	5,280,918	5,280,918	5,251,352	5,271,000		9,918		9,918		5,280,918			.0	40,930	08/15/2041	1.G FE
14855J-AC-9	CLAST 2016-1 B		03/15/2022	MBS PAYDOWN	.XXX	480,721	480,721	480,392	479,576		1,145		1,145		480,721			.0	5,009	08/15/2041	2.C FE
14855M-AA-6	CLAST 2019-1A A		03/15/2022	MBS PAYDOWN	.XXX	1,752,447	1,752,447	1,751,983	1,719,230		2,603		2,603		1,752,447			.0	14,296	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		03/15/2022	MBS PAYDOWN	.XXX	4,546,963	4,546,963	4,486,290	4,537,617		9,346		9,346		4,546,963			.0	37,655	06/15/2043	2.A FE
14856E-AE-5	CLAST 2015-1 AR		03/15/2022	MBS PAYDOWN	.XXX	1,753,738	1,753,738	1,745,811	1,749,858		3,880		3,880		1,753,738			.0	11,384	03/15/2034	2.A PL
14856G-AA-8	CLAST 2021-1A A		03/15/2022	MBS PAYDOWN	.XXX	649,250	649,250	649,232	648,378		872		872		649,250			.0	3,812	01/15/2046	1.F FE
14856G-AB-6	CLAST 2021-1A B		03/15/2022	MBS PAYDOWN	.XXX	63,591	63,591	63,589	63,426		165		165		63,591			.0	716	01/15/2046	2.B FE
155431-AA-7	CENTRAL STORAGE TRUST		02/01/2022	SINKING FUND REDEMPTION	.XXX	422,464	422,464	437,661	422,510		(46)		(46)		422,464			.0	5,094	02/01/2038	1.C FE
15674T-AA-7	CERB 2021-4A A		03/31/2022	VARIOUS	.XXX	41,401,672	41,448,203	41,448,203	41,448,202						41,448,202		(46,530)	(46,530)	234,993	08/13/2033	1.A FE
161546-HU-3	CFAB 2004-1 A7		03/01/2022	MBS PAYDOWN	.XXX	22,892	22,892	21,289	22,863		28		28		22,892			.0	200	11/25/2033	1.A FM
17290X-AY-6	CGOMT 2016-GC37 XA		01/19/2022	PRIOR YEAR INCOME	.XXX													.0	242	04/01/2049	1.A FE
17291C-BW-4	CGOMT 2016-C2 XA		01/14/2022	PRIOR YEAR INCOME	.XXX													.0	(6,298)	09/10/2049	1.A FE
17321J-AJ-3	CGOMT-13-GC15		01/05/2022	PRIOR YEAR INCOME	.XXX													.0	(324)	09/10/2046	1.A FE
17327C-AQ-6	CITIGROUP INC.		02/10/2022	MORGAN STANLEY	.XXX	7,834,240	8,000,000	8,000,000							8,000,000		(165,760)	(165,760)	12,907	01/25/2033	1.G FE
17327G-AU-8	CGOMT 2018-C6 XA		01/14/2022	PRIOR YEAR INCOME	.XXX													.0	442	11/10/2051	1.A FE
19648W-AA-5	COSHS6 3.65 7/1/2036		03/28/2022	MBS PAYDOWN	.XXX	5,746	5,746	5,746	5,746						5,746			.0	38	07/01/2036	1.B FE
233046-AF-8	DNKN 2017-1A A211		02/20/2022	MBS PAYDOWN	.XXX	31,875	31,875	31,875	31,875						31,875			.0	321	11/20/2047	2.B FE
233046-AL-5	DNKN 2019-1A A23		02/20/2022	MBS PAYDOWN	.XXX	4,975	4,975	4,735	4,959		16		16		4,975			.0	54	05/20/2049	2.B FE
23312J-AG-8	DBJPM 2017-C6 XA		01/05/2022	PRIOR YEAR INCOME	.XXX													.0	(11,006)	06/10/2050	1.B FE
239753-BM-7	DAYTON HUDSON		02/10/2022	DIRECT	.XXX	3,058,920	3,000,000	4,002,240	3,032,446		(10,412)		(10,412)		3,022,034		36,886	36,886	65,267	05/15/2022	1.F FE
251513-BB-2	DBALT 2006-AB4 A5		03/01/2022	MBS PAYDOWN	.XXX	26,569	26,569	25,078	25,078						25,078		1,491	1,491	210	08/01/2046	1.A FM
25400L-AC-0	DIGITAL DELTA HOLDINGS LLC		02/03/2022	SECURITY CALLED BY ISSUER at 111.036	.XXX	7,772,520	7,000,000	7,000,000	7,000,000						7,000,000			.0	885,201	10/01/2025	2.B FE
25755T-AE-0	DPABS 2015-1A A211		01/25/2022	MBS PAYDOWN	.XXX	92,500	92,500	92,500	92,500						92,500			.0	1,035	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		01/25/2022	MBS PAYDOWN	.XXX	62,500	62,500	62,500	62,500						62,500			.0	643	07/25/2047	2.A FE
25755T-AP-5	DPABS 2021-1A A211		01/25/2022	MBS PAYDOWN	.XXX	110,000	110,000	110,000	110,000						110,000			.0	867	04/25/2051	2.A FE
26249G-AW-0	DRSLF 2014-33A CR3		02/23/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000			.0	47,061	04/15/2029	1.F FE
27830T-AC-9	EATON 2014-1RA A2		02/17/2022	JPMORGAN SECURITIES INC	.XXX	9,409,750	9,500,000	9,500,000	9,500,000						9,500,000		(90,250)	(90,250)	56,446	07/15/2030	1.A FE
29429E-AF-8	CGOMT 2016-P4 XA		01/04/2022	PRIOR YEAR INCOME	.XXX													.0	(3,582)	07/10/2049	1.A FE
30070R-AC-6	XAN 2020-RS08 AS		03/17/2022	MBS PAYDOWN	.XXX	1,000,000	1,000,000	985,313	988,708		11,292		11,292		1,000,000			.0	3,508	03/15/2035	1.A FE
302610-AJ-2	FREMF 2013-K26 B		03/15/2022	SG AMERICAS SECURITIES, LLC	.XXX	4,389,252	4,350,000	4,320,094	4,330,918		3,002		3,002		4,333,919		55,333	55,333	46,072	12/25/2045	1.A FM
30262S-AR-9	FREMF 2015-K42 B		03/15/2022	ROBERT W. BAIRD & CO. INCORPORATED	.XXX	3,038,438	3,000,000	3,084,159	3,022,483		(1,459)		(1,459)		3,021,024		17,413	17,413	34,000	12/25/2024	1.A FM
30286X-AN-9	FREMF 2015-K43 B		03/15/2022	ROBERT W. BAIRD & CO. INCORPORATED	.XXX	12,522,063	12,400,000	12,775,176	12,635,403		(18,140)		(18,140)		12,617,263		(95,200)	(95,200)	136,255	02/25/2048	1.A FM
30291H-AE-7	FREMF-13-K28 B		03/15/2022	WELLS FARGO	.XXX	6,063,047	6,000,000	5,702,813	5,874,357		26,244		26,244		5,900,601		162,446	162,446	61,640	06/25/2046	1.A FM
30291J-AJ-2	FREMF 2013-K29 B		03/17/2022	MBS PAYDOWN	.XXX	2,025,625	2,000,000	1,874,688	1,945,249		80,376		80,376		2,025,625			.0	20,444	05/25/2046	1.A FM
30291N-AE-4	FREMF 2013-K32 B		03/15/2022	SG AMERICAS SECURITIES, LLC	.XXX	3,090,850	3,058,000	2,998,035	3,026,538		4,371		4,371		3,030,909		59,941	59,941	31,796	10/25/2046	1.A FM
30291R-AA-3	FREMF 2013-K34 B		03/17/2022	VARIOUS	.XXX	6,479,500	6,400,000	6,269,880	6,329,987		32,628		32,628		6,362,615		116,885	116,885	70,254	09/25/2046	1.A FM
30291V-AE-6	FREMF-2013-K35 B		03/15/2022	SG AMERICAS SECURITIES, LLC	.XXX	9,169,102	9,000,000	8,856,875	8,919,600		10,166		10,166		8,929,766		239,336	239,336	104,243	12/26/2046	1.A FM
30292C-AJ-6	FREMF 2014-K38 B		03/15/2022	GOLDMAN SACHS & CO	.XXX	6,565,455	6,450,000	6,789,176	6,649,343		(17,560)		(17,560)		6,631,783		(66,328)	(66,328)	80,171	06/25/2047	1.A FM
302920-AA-4	FREMF 2015-K718 B		01/25/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	10,000,000	10,000,000	9,885,625	9,976,331		1,021		1,021		9,977,352		22,648	22,648	28,643	02/25/2022	1.A FM
303075-AB-1	FACTSET RESEARCH SYSTEMS INC		03/15/2022	BANK OF AMERICA	.XXX	965,480	1,000,000	996,060		15		15		996,075		(30,595)	(30,595)	1,533	03/01/2032	2.C FE	
30610G-AA-1	FLCON 2019-1 A		03/15/2022	MBS PAYDOWN	.XXX	1,805,376	1,805,376	1,802,525	1,802,800		2,576		2,576		1,805,376			.0	10,348	09/15/2039	2.B FE
30768W-AA-6	FARM 2021-1 A		03/25/2022	MBS PAYDOWN	.XXX	229,452	229,452	229,358	229,125		327		327		229,452			.0	545	01/25/2051	1.A
3136A7-TU-6	FNR 2012-80 NZ		03/25/2022	MBS PAYDOWN	.XXX	694,525	694,525	693,095	692,923		1,603		1,603		694,525			.0	3,708	05/25/2042	1.A
313761-BK-2	FWLS 2017-SC01 1A		03/01/2022	MBS PAYDOWN	.XXX	120,645	120,645	116,479	120,532		114		114		120,645			.0	625	12/25/2046	1.A
31620R-AJ-4	FINANCIAL INC.		02/17/2022	JPMORGAN SECURITIES INC	.XXX	2,125,140	2,137,000	2,131,786	2,132,479		66		66		2,132,545		(7,405)	(7,405)	13,522	06/15/2030	2.B FE
338422-AS-7	FLAGS 2014-8A BRR		01/21/2022	MBS PAYDOWN	.XXX	1,738,271	1,738,271	1,696,987	1,687,122		51,149		51,149		1,738,271			.0	6,762	01/16/2026	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		03/31/2022	SINKING FUND REDEMPTION	.XXX	937,989	937,989	937,989	937,989						937,989			.0	19,346	03/31/2038	2.B FE
346845-AB-6	FORT BENNING CLASS I		01/15/2022	SINKING FUND REDEMPTION	.XXX	31,046	31,046	31,046	31,046						31,046			.0	863	01/15/2036	1.E FE
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		01/15/2022	SINKING FUND REDEMPTION	.XXX	52,545	52,5														

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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	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
346845-AA-6	FORT BENNING FAM. FTKNOX 5.815 2/52 CLASS 1-A		01/25/2022	SINKING FUND REDEMPTION	.XXX	40,908	40,908	48,321	40,908				.0		40,908			.0	1,246	.01/15/2051	.1 F FE
347508-AA-1			03/15/2022	SINKING FUND REDEMPTION	.XXX	17,503	17,503	16,964	17,462		.40		.40		17,503			.0	170	.02/15/2052	.1 F FE
35563C-AA-6	FMMHR 2015-R1 1A		03/25/2022	VARIABLE	.XXX	154,044	154,044	173,668	154,070		(26)		(26)		154,044			.0	897	.11/25/2055	.1 A
35563C-AM-0	FMMHR 2015-R1 B2		03/25/2022	SINKING FUND REDEMPTION	.XXX	17,652	17,652	19,042	17,655		(3)		(3)		17,652			.0	118	.10/25/2052	.1 A
35563C-AV-0	FMMHR 2015-R1 B3		03/25/2022	VARIABLE	.XXX	52,046	52,046	56,542	52,058		(11)		(11)		52,046			.0	497	.11/25/2052	.1 A
35563C-AY-4	FMMHR 2015-R1 C3		03/25/2022	SINKING FUND REDEMPTION	.XXX	8,327	8,327	8,327	8,327						8,327			.0	93	.11/25/2052	.5 B GI
35563P-BS-7	SCRT 2017-3 MT		02/25/2022	VARIABLE	.XXX	28,138,940	27,712,034	27,514,422	27,518,413		3,906		3,906		27,522,320		616,620	616,620	192,869	.07/25/2056	.1 A
35563P-BX-6	SCRT 2017-3 HT		02/18/2022	VARIABLE	.XXX	3,664,537	3,570,185	3,558,964	3,558,859		210		210		3,559,069		105,469	105,469	26,706	.07/01/2056	.1 A
35563P-DD-8	SCRT 2017-4 HT		02/28/2022	VARIABLE	.XXX	24,973,011	24,369,965	24,309,339	24,308,379		664,632		664,632		24,973,011			.0	264,587	.06/01/2057	.1 A
361448-BF-9	GATX CORPORATION		03/23/2022	VARIABLE	.XXX	6,131,980	6,000,000	6,101,480	6,087,331		(1,140)		(1,140)		6,086,190		45,790	45,790	48,444	.06/30/2030	.2 B FE
36186E-AA-7	GMACN 2003-PRES A		03/10/2022	MBS PAYDOWN	.XXX	130,917	130,917	144,938	130,971		(54)		(54)		130,917			.0	1,364	.10/10/2041	.1 F
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		03/10/2022	SINKING FUND REDEMPTION	.XXX	22,338	22,338	22,289	22,309		29		29		22,338			.0	196	.10/10/2050	.1 C
36186Y-AA-3	2005-A1		03/10/2022	SINKING FUND REDEMPTION	.XXX	70,582	70,582	73,040	70,594		(12)		(12)		70,582			.0	646	.02/10/2035	.2 A
36186Y-AF-2	GMACN 2007-HCKM A		03/10/2022	SINKING FUND REDEMPTION	.XXX	145,677	145,677	165,428	145,769		(93)		(93)		145,677			.0	1,485	.08/10/2052	.2 A
36188A-AA-3	GMACN 2008-LEWS A		03/10/2022	SINKING FUND REDEMPTION	.XXX	56,772	56,772	56,745	56,671		101		101		56,772			.0	588	.04/10/2047	.1 D FE
36249B-AD-2	GSA 2007-7 A4		03/25/2022	MBS PAYDOWN	.XXX	122,420	122,420	106,255	121,605		815		815		122,420			.0	91	.07/25/2037	.1 A FM
36253P-AE-2	GSM 2017-6S6 XA		01/05/2022	PRIOR YEAR INCOME	.XXX													.0	(4,065)	.05/10/2050	.1 A FE
36255C-AG-4	GPMT 2018-FL1 C GALAXY PIPELINE ASSETS		03/21/2022	MBS PAYDOWN	.XXX	110,902	110,902	110,902	110,902						110,902			.0	417	.12/19/2035	.1 G FE
36321P-AE-0	BIDCO LTD		03/31/2022	SINKING FUND REDEMPTION	.XXX	550,394	550,394	550,394	550,394						550,394			.0	8,091	.09/30/2040	.1 C FE
37476W-AA-4	6IBSL SN 2019-1		01/21/2022	PRIOR YEAR INCOME	.XXX													.0	8,116	.04/17/2056	.2 C PL
38011W-AA-4	GMACN 2002-MEAD A		03/10/2022	SINKING FUND REDEMPTION	.XXX	104,523	104,523	126,311	104,669		(146)		(146)		104,523			.0	1,195	.05/10/2037	.1 F
38012D-AB-3	GMACN 2005-DRUM A		03/10/2022	SINKING FUND REDEMPTION	.XXX	93,735	93,735	100,275	93,754		(19)		(19)		93,735			.0	860	.05/10/2050	.2 B FE
38012D-AD-9	GMACN 2005-DRUM A		03/10/2022	SINKING FUND REDEMPTION	.XXX	53,654	53,654	53,480	53,560		94		94		53,654			.0	641	.05/10/2050	.2 A FE
38012L-AA-7	CLASS A GOLDMAN SACHS GROUP		03/10/2022	SINKING FUND REDEMPTION	.XXX	17,454	17,454	16,075	17,428		26		26		17,454			.0	156	.05/10/2051	.1 E
38141G-WB-6	INC/THE		03/07/2022	GOLDMAN SACHS & CO	.XXX	21,702,741	20,995,000	20,942,604	20,965,882		980		980		20,966,862		735,879	735,879	500,702	.01/26/2027	.2 A FE
38175N-AA-6	GOCAP 2015-25A AR HARTFORD FINANCIAL		03/11/2022	WELLS FARGO	.XXX	65,356,141	66,000,000	66,000,000	66,000,000						66,000,000		(643,859)	(643,859)	365,802	.05/05/2030	.1 A FE
416518-AD-0	SERVICES GROUP		02/18/2022	JPMORGAN SECURITIES INC	.XXX	8,477,900	10,000,000	9,912,800	9,913,289		255		255		9,913,544		(1,435,644)	(1,435,644)	122,444	.09/15/2051	.2 A FE
42809H-AG-2	HESS CORPORATION		03/23/2022	RBC DAIN RAUSCHER	.XXX	10,283,700	10,000,000	9,979,000	9,988,315		463		463		9,988,778		294,922	294,922	207,833	.04/01/2027	.3 A FE
43730X-AB-0	HPA 2021-3 B		03/17/2022	MBS PAYDOWN	.XXX	46,218	46,218	46,216	46,165		53		53		46,218			.0	219	.01/17/2041	.1 D FE
43730X-AC-8	HPA 2021-3 C		03/17/2022	MBS PAYDOWN	.XXX	33,613	33,613	33,612	33,572		41		41		33,613			.0	168	.01/17/2041	.1 G FE
44329H-AL-8	HP COMMUNITIES		03/23/2022	SINKING FUND REDEMPTION	.XXX	21,429	21,429	21,429	21,429						21,429			.0	804	.09/01/2053	.1 C FE
44329H-AM-4	HP COMMUNITIES LLC		03/15/2022	SINKING FUND REDEMPTION	.XXX	6,848	6,848	6,823	6,830		18		18		6,848			.0	234	.09/15/2053	.1 E FE
444838-AN-6	HULLS 2014-1A CR		01/18/2022	MBS PAYDOWN	.XXX	287,939	287,939	287,939	287,939						287,939			.0	2,077	.10/18/2026	.1 E FE
45203L-CX-9	ILSMFH 3.07 06/01/36		03/28/2022	MBS PAYDOWN	.XXX	5,709	5,709	5,709	5,709						5,709			.0	31	.06/26/2036	.1 A FE
45605P-AM-0	BIND 2016-1A 3		01/19/2022	MBS PAYDOWN	.XXX	678,758	678,758	678,758	678,758						678,758			.0	9,179	.04/15/2026	.2 B FE
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY COR		03/25/2022	SECURITY CALLED BY ISSUER AT 100.000	.XXX	1,985,000	1,985,000	2,050,924	1,991,033		(1,937)		(1,937)		1,989,096		(4,096)	(4,096)	85,818	.09/19/2022	.2 B FE
45669W-AC-0	INDX 2007-FLX5 2A1		03/25/2022	MBS PAYDOWN	.XXX	527,423	527,423	451,546	525,543		1,879		1,879		527,423			.0	240	.08/25/2037	.1 A FM
46590M-AT-7	JPMCC 2016-JP2 XA		01/05/2022	PRIOR YEAR INCOME	.XXX													.0	(6,165)	.08/01/2049	.1 A FE
46590R-AG-4	JPMCC 2016-JP3 XA		01/14/2022	PRIOR YEAR INCOME	.XXX													.0	(7,046)	.08/15/2049	.1 A FE
46590U-AA-0	HENDR 2018-2A A		03/15/2022	MBS PAYDOWN	.XXX	425,542	425,542	425,318	424,956		585		585		425,542			.0	2,701	.10/15/2075	.1 A FE
46591A-BC-8	JPMDB 2018-C8 XA		01/07/2022	PRIOR YEAR INCOME	.XXX													.0	427	.06/15/2051	.1 A FE
465976-AB-4	JPMIT 2022-LTV1 A2		03/25/2022	MBS PAYDOWN	.XXX	19,619	19,619	19,209	19,209		47		47		19,619			.0	58	.07/25/2052	.1 D FE
46603B-AS-8	IVYH 9A CR		03/03/2022	MBS PAYDOWN	.XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000			.0	9,485	.01/18/2030	.2 A FE
46616P-AA-1	HENDR 2011-1A A		03/15/2022	MBS PAYDOWN	.XXX	332,967	332,967	332,880	332,336		631		631		332,967			.0	2,236	.10/15/2056	.1 A FE
46616P-AB-9	HENDR 2011-1A B		03/15/2022	MBS PAYDOWN	.XXX	71,945	71,945	71,924	71,733		213		213		71,945			.0	770	.10/15/2058	.1 G FE
46616Q-AA-9	HENDR 2011-2A A		03/15/2022	MBS PAYDOWN	.XXX	463,219	463,219	462,955	462,322		897		897		463,219			.0	3,292	.09/15/2056	.1 A FE
46616Q-AB-7	HENDR 2011-2A B		03/15/2022	MBS PAYDOWN	.XXX	80,071	80,071	80,068	79,802		269		269		80,071			.0	962	.09/15/2058	.2 B FE
46616V-AA-8	HENDR 2012-1A A		03/15/2022	MBS PAYDOWN	.XXX	149,518	149,518	154,716	149,273		245		245		149,518			.0	1,060	.02/15/2065	.1 A FE
46616V-AB-6	HENDR 2012-1A B		03/15/2022	MBS PAYDOWN	.XXX	22,825	22,825	22,820	22,766		59		59		22,825			.0	274	.02/15/2067	.2 B FE
46617A-AA-3	HENDR 2012-3A A		03/15/2022	MBS PAYDOWN	.XXX	94,493	94,493	91,253	94,321		172		172		94,493			.0	505	.09/15/2065	.1 A FE
46617J-AA-4	HENDR 2013-2A A		03/15/2022	MBS PAYDOWN	.XXX	82,433	82,433	82,414	82,287		146		146		82,433			.0	593	.03/15/2062	.1 A FE
46617T-AA-2	HENDR 2014-1A A		03/15/2022	MBS PAYDOWN	.XXX	188,461	188,461	188,355	188,159		302		302		188,461			.0	1,152	.03/15/2063	.1 A FE
46617T-AB-0	HENDR 201																				



STATEMENT AS OF MARCH 31, 2022 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 i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46618H-AB-5	HENDR 2014-3A B		03/15/2022	MBS PAYDOWN	.XXX	14,809	14,809	14,806	14,784	.25			.25		14,809			.0	100	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		03/15/2022	MBS PAYDOWN	.XXX	34,864	34,864	34,834	34,806	.58			.58		34,864			.0	231	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		03/15/2022	MBS PAYDOWN	.XXX	190,085	190,085	189,937	189,797	.288			.288		190,085			.0	1,055	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		03/15/2022	MBS PAYDOWN	.XXX	35,421	35,421	35,420	35,354	.67			.67		35,421			.0	245	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		03/15/2022	MBS PAYDOWN	.XXX	46,341	46,341	46,235	46,266	.75			.75		46,341			.0	326	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		03/15/2022	MBS PAYDOWN	.XXX	80,712	80,712	80,695	80,533	.180			.180		80,712			.0	791	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		03/15/2022	MBS PAYDOWN	.XXX	70,996	70,996	70,942	70,897	.100			.100		70,996			.0	479	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		03/15/2022	MBS PAYDOWN	.XXX	36,124	36,124	37,874	34,956	1,168			1,168		36,124			.0	332	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		03/15/2022	MBS PAYDOWN	.XXX	127,020	127,020	126,962	126,862	.157			.157		127,020			.0	640	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		03/15/2022	VARIOUS	.XXX	17,155	17,155	17,146	17,119	.36			.36		17,155			.0	159	09/17/2074	2.C FE
46651N-AA-2	JOLAR 2019-1 A		03/15/2022	MBS PAYDOWN	.XXX	262,617	262,617	261,081	242,452	427			427		262,617			.0	1,869	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		03/15/2022	MBS PAYDOWN	.XXX	45,391	45,391	52,014	45,451	(59)			(59)		45,391			.0	303	10/15/2072	1.A FE
46654W-BS-9	JPMIT 2022-1 A15		03/01/2022	MBS PAYDOWN	.XXX	67,740	67,740	65,094		11			11		67,740			.0	230	07/25/2052	1.B FE
46665R-AA-7	JGW 2020-D		03/15/2022	VARIOUS	.XXX	240,823	240,823	240,823	240,823				.0		240,823			.0	1,341	01/01/2064	1.F FE
470170-AA-9	5.875 08JUL22		01/07/2022	MBS PAYDOWN	.XXX	308,484	308,484	308,484	308,484				.0		308,484			.0	12,128	07/08/2022	3.A FE
470170-AD-3	NCSJ 2016-1 A		01/10/2022	MBS PAYDOWN	.XXX	434,071	434,071	434,071	434,071				.0		434,071			.0	6,104	01/05/2027	3.A FE
47232X-AA-6	JMHT 2010-SILL A		03/10/2022	SINKING FUND REDEMPTION	.XXX	19,010	19,010	18,604	18,977	.33			.33		19,010			.0	214	06/10/2055	1.G FE
47233J-GT-9	JEFFERIES GROUP LLC		02/16/2022	JEFFERIES & COMPANY INC	.XXX	926,450	1,000,000	951,140		343			343		951,483		(25,033)	(25,033)	9,479	10/15/2031	2.B FE
48252K-AC-3	KKR 21 B		02/18/2022	JPMORGAN SECURITIES INC	.XXX	12,788,750	13,000,000	13,000,000	13,000,000				.0		13,000,000		(211,250)	(211,250)	73,610	04/15/2031	1.C FE
48255K-AA-4	KKR CORE SR SECURED NOTES		02/16/2022	MBS PAYDOWN	.XXX	547,630	547,630	547,630	290,230				.0		547,630			.0	5,220	07/15/2031	2.B PL
48273L-AC-6	KVK 2018-1A B		02/22/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,500,000	4,500,000	4,500,000	4,500,000				.0		4,500,000			.0	20,811	05/20/2029	1.A FE
50209L-AA-5	LMRK 2018-1A C		03/15/2022	MBS PAYDOWN	.XXX	30,000	30,000	29,999	29,958	.42			.42		30,000			.0	202	06/15/2048	1.G FE
50209L-AB-3	LMRK 2018-1A D		03/15/2022	MBS PAYDOWN	.XXX	12,500	12,500	12,496	12,478	.22			.22		12,500			.0	100	06/15/2048	2.C FE
50209L-AC-1	LMRK 2018-1A F		03/15/2022	MBS PAYDOWN	.XXX	15,000	15,000	14,996	14,969	.31			.31		15,000			.0	150	06/15/2048	3.C FE
525221-EM-5	LXS 2005-7N 1A1A		03/25/2022	MBS PAYDOWN	.XXX	63,800	63,800	57,048	63,545	.255			.255		63,800			.0	64	12/25/2035	1.A FM
53079E-AW-4	LIBERTY MUTUAL GROUP INC		02/10/2022	JPMORGAN SECURITIES INC	.XXX	5,043,100	5,000,000	4,984,450	4,999,350	233			233		4,999,583		43,517	43,517	70,813	05/01/2022	2.B FE
550786-AS-6	LVII 2009-3 B4B		03/29/2022	MBS PAYDOWN	.XXX	591,256	591,256	585,993		5,263			5,263		591,256			.0	7,099	10/27/2037	1.A FM
55283L-AA-3	MAPSL 2019-1A A		02/15/2022	MBS PAYDOWN	.XXX	6,279,851	6,279,851	6,271,906	6,268,766	11,085			11,085		6,279,851			.0	46,141	03/15/2044	1.F
55446M-AA-5	MAACH 2019-1 A		03/15/2022	MBS PAYDOWN	.XXX	2,515,782	2,515,782	2,513,908	2,512,335	3,447			3,447		2,515,782			.0	14,443	10/15/2039	1.G FE
56564R-AA-8	MAPSL 2018-1A A		03/15/2022	MBS PAYDOWN	.XXX	341,951	341,951	341,939	341,398	.554			.554		341,951			.0	2,172	05/15/2043	2.A FE
56576Q-AQ-1	MCL0 2013-5A A2R		02/17/2022	BARCLAYS CAPITAL INC	.XXX	6,773,813	6,825,000	6,842,063	6,852,328	(2,155)			(2,155)		6,850,173		(76,361)	(76,361)	28,075	11/21/2027	1.B FE
56577A-AN-2	MCL0 2014-7A BR		01/28/2022	MBS PAYDOWN	.XXX	4,928,822	4,928,822	4,928,822	4,928,822				.0		4,928,822			.0	31,312	10/28/2025	1.A FE
57586N-3F-6	WASHSG 3.875 01/01/39		03/28/2022	MBS PAYDOWN	.XXX	30,545	30,545	30,545	30,545				.0		30,545			.0	340	01/26/2039	1.B FE
59524E-AB-8	MID-ATLANTIC MILITARY CO		02/01/2022	SINKING FUND REDEMPTION	.XXX	44,722	44,722	51,015	44,737	(15)			(15)		44,722			.0	1,172	08/01/2050	1.E FE
59524E-AC-6	MIDATL 5.30 8/50		02/01/2022	SINKING FUND REDEMPTION	.XXX	528,447	528,447	507,847	528,413	34			34		528,447			.0	14,004	08/01/2050	2.B FE
59801Q-AN-9	MIDO 2015-4A CR		03/31/2022	VARIOUS	.XXX	8,500,000	8,500,000	8,500,000	8,500,000				.0		8,500,000			.0	64,705	04/15/2027	1.A FE
598329-AB-6	MIDWEST FAM HSG		01/05/2022	SINKING FUND REDEMPTION	.XXX	40,185	40,185	36,930	40,158	.27			.27		40,185			.0	1,109	01/01/2051	1.A FE
598329-AC-4	MWFAM 5.531 1/51		01/01/2022	SINKING FUND REDEMPTION	.XXX	63,282	63,282	61,483	63,282				.0		63,282			.0	1,750	01/01/2051	1.F FE
610333-AW-6	MOCAP 2014-1A CR		01/24/2022	MBS PAYDOWN	.XXX	2,465,352	2,465,352	2,465,352	2,465,352				.0		2,465,352			.0	16,275	10/22/2026	1.A FE
61764P-BA-9	MSBAM 2014-C19 LNC1		03/17/2022	MBS PAYDOWN	.XXX	63,840	63,840	64,167	63,847	(6)			(6)		63,840			.0	442	12/15/2046	1.A FM
61767E-AF-1	MSBAM 2017-C34 XA		01/05/2022	PRIOR YEAR INCOME	.XXX								.0					.0	(2,280)	11/15/2052	1.A FE
63172D-AA-9	COFZ 2019-1 A		02/15/2022	MBS PAYDOWN	.XXX	736,402	736,402	736,402	736,402				.0		736,402			.0	7,327	08/15/2034	1.F FE
63681#-AA-8	CTL - NAT LOGISTICS PT FUNDED		03/10/2022	SINKING FUND REDEMPTION	.XXX	2,014	2,014	2,014	2,014				.0		2,014			.0	27	10/10/2042	1.D FE
63943B-AB-9	NAVTR 2021-1 B		03/15/2022	MBS PAYDOWN	.XXX	15,625	15,625	15,625	15,603	.22			.22		15,625			.0	84	11/15/2046	2.B FE
641062-AV-0	NESTLE HOLDINGS INC		02/10/2022	RBC DAIN RAUSCHER SECURITY CALLED BY ISSUER at 100.000	.XXX	9,037,500	10,000,000	9,976,500	9,976,771	109			109		9,976,800		(939,380)	(939,380)	104,167	09/14/2041	1.D FE
64131E-AG-2	NEUB 2016-23A BR		02/25/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	15,000,000	15,000,000	15,000,000	15,000,000				.0		15,000,000			.0	92,465	10/17/2027	1.C FE
64829G-AJ-8	NRZT 2016-2A B1		03/01/2022	MBS PAYDOWN	.XXX	24,795	24,795	25,945	24,813	(18)			(18)		24,795			.0	178	11/25/2035	1.B FE
65251Q-AG-6	NSCDN 2014-1A D		01/26/2022	MBS PAYDOWN	.XXX	19,539	19,539	19,588	19,539				.0		19,539			.0	223	01/25/2027	1.D FE
65251X-AQ-9	NSBKY 2016-1A BR		01/26/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	8,140,000	8,140,000	7,840,000	7,928,803	5,672			5,672		7,934,475		205,525	205,525	56,663	10/25/2028	1.A FE
65252A-AG-0	NWSTR 2017-1A CN		02/11/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,825,302	1,825,302	1,825,302	1,825,302				.0		1,825,302			.0	9,979	03/20/2027	1.A FE
65252A-AJ-4	NWSTR 2017-1A DN		02/11/2022	VARIOUS	.XXX	4,000,000	4,000,000	4,000,000	4,000,000				.0		4,000,000			.0	31,291	03/20/2027	1.A FE
65252B-AA-1	FSSLF 2015-2A A1N NORTHWESTERN																				

STATEMENT AS OF MARCH 31, 2022 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 i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (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
69144A-AA-7	OXFIN 2020-1A A2		03/15/2022	MBS PAYDOWN	XXX	108,536	108,536	108,536	108,536				0		108,536			0	841	02/15/2028	1.F FE
69144A-AB-5	OXFIN 2020-1A B		03/15/2022	MBS PAYDOWN	XXX	100,402	100,402	100,402	100,402				0		100,402			0	865	02/15/2028	2.B FE
69403W-AE-7	NAVASL BASE SAN DIEGO		01/18/2022	SINKING FUND REDEMPTION	XXX	35,824	35,824	35,824	35,824				0		35,824			0	999	07/15/2051	2.B FE
69403W-AG-2	NAVASL BASE SAN DIEGO		01/18/2022	SINKING FUND REDEMPTION	XXX	8,625	8,625	7,780	8,600		26		26		8,625			0	243	07/15/2051	2.B FE
695156-AW-9	PACKAGING CORP OF AMERICA		02/23/2022	BANK OF AMERICA SECURITY CALLED BY ISSUER at 100.000	XXX	1,511,091	1,772,000	1,762,662	1,762,704		29		29		1,762,733		(251,642)	(251,642)	23,120	07/10/2051	2.B FE
69700K-AC-7	PSTAT 2018-4A A2		02/22/2022		XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	20,521	11/15/2026	1.A FE
70069F-HV-2	PPSI 2005-WHQ2 M2		02/28/2022	MBS PAYDOWN	XXX	131,776	131,776	115,716	126,059		5,717		5,717		131,776			0	124	05/25/2035	1.A FM
709599-AH-7	PENSKE TRUCK LEASING CO LP PERSHING SQUARE HOLDINGS		02/10/2022	VARIOUS	XXX	20,301,200	20,000,000	19,875,200	19,991,774		1,854		1,854		19,993,628		307,572	307,572	576,875	07/11/2022	2.B FE
715310-AA-9	LTD		03/03/2022	JPMORGAN SECURITIES INC	XXX	1,010,000	1,000,000	1,025,000	1,003,861		(1,551)		(1,551)		1,002,310		7,690	7,690	35,444	07/15/2022	2.B FE
717081-EG-3	Pfizer Inc		03/16/2022	GOLDMAN SACHS & CO	XXX	13,507,782	12,992,000	13,289,385	13,237,560		(2,630)		(2,630)		13,234,931		272,852	272,852	134,251	12/15/2036	1.F FE
71839#-AA-2	PHILLIES FUNDING LP		01/10/2022	SINKING FUND REDEMPTION	XXX	80,664	80,664	80,664	80,664				0		80,664			0	1,252	07/10/2030	2.A PL
718546-AV-6	PHILLIPS 66		03/07/2022	HUMPHREY, INC	XXX	3,108,510	3,000,000	2,998,380	2,998,906		59		59		2,998,965		109,545	109,545	48,125	04/09/2025	2.A FE
72650T-AA-6	PLAINS END FINANCING LLC		01/15/2022	SINKING FUND REDEMPTION	XXX	75,795	75,795	75,795	75,795				0		75,795			0	1,139	04/15/2028	3.A FE
73557*-AB-0	PORT WA GENERATING STATION		03/15/2022	SINKING FUND REDEMPTION	XXX	48,802	48,802	60,203	48,895		(93)		(93)		48,802			0	489	06/15/2033	1.F
741771-AA-7	PRINCESS JULIANA INTL		03/22/2022	SINKING FUND REDEMPTION	XXX	70,857	70,857	70,502	70,627		229		229		70,857			0	974	12/20/2027	4.A FE
74938F-AW-8	RCKT 2022-1 A21		03/01/2022	MBS PAYDOWN	XXX	57,426	57,426	55,838	57,426		6		6		57,426			0	193	01/25/2052	1.A FE
75405R-AC-7	RPRO 2005-1A B		01/20/2022	MBS PAYDOWN	XXX	894,306	894,306	851,481	890,354		3,952		3,952		894,306			0	1,729	03/23/2024	1.D FE
75410R-AS-5	RATE 2022-J1 A17		03/01/2022	MBS PAYDOWN	XXX	47,402	47,402	45,424	47,402		37		37		47,402			0	159	01/25/2052	1.B FE
75410R-AU-0	RATE 2022-J1 A19		03/01/2022	MBS PAYDOWN	XXX	55,633	55,633	54,912	55,633		41		41		55,633			0	224	01/25/2052	1.B FE
759351-AP-4	AMERICA INCOR		02/11/2022	CITIGROUP GLOBAL MARKETS	XXX	7,440,000	7,500,000	7,475,256	7,478,542		268		268		7,478,810		(38,810)	(38,810)	39,375	06/15/2030	2.A FE
80306A-AA-8	SAPA 2018-1A A		03/15/2022	MBS PAYDOWN	XXX	282,108	282,108	277,694	281,549		559		559		282,108			0	1,756	03/15/2040	2.B FE
80307A-AA-7	SAPA 2020-1A A		03/01/2022	MBS PAYDOWN	XXX	338,293	338,293	338,288	338,294		(1)		(1)		338,293			0	1,920	03/15/2040	2.A FE
81744Y-AA-4	SMET -13-4		03/25/2022	MBS PAYDOWN	XXX	37,108	37,108	33,194	36,723		385		385		37,108			0	134	04/25/2043	1.A FM
81761T-AA-3	SERV 2020-1 A21		01/31/2022	MBS PAYDOWN	XXX	11,125	11,125	11,125	11,125				0		11,125			0	79	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A21		01/31/2022	MBS PAYDOWN	XXX	61,375	61,375	61,375	61,375				0		61,375			0	512	01/30/2051	2.C FE
81881G-AE-8	SHACK 2014-6RA B		02/14/2022	at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	12,424	07/17/2028	1.A FE
82323M-AA-7	SAIL 2018-1 CN		03/17/2022	MBS PAYDOWN	XXX	87,010	87,010	87,010	87,010				0		87,010			0		09/15/2065	2.C
83546D-AQ-1	SONIC 2021-1A A21		03/21/2022	MBS PAYDOWN	XXX	31,500	31,500	31,500	31,500				0		31,500			0	138	08/20/2051	2.B FE
841215-AA-4	SOUTHAVEN CWBD CYCLE GEN SPERBER LANDSCAPE R/C 1L		02/15/2022	SINKING FUND REDEMPTION	XXX	63,886	63,886	63,886	63,886				0		63,886			0	1,229	08/15/2033	1.C FE
84833*-AA-5	9/21		03/31/2022	SINKING FUND REDEMPTION	XXX	261,176	261,176	261,176	261,176				0		261,176			0	1,061	09/01/2026	2.A PL
85208U-AA-2	SPRTE 2021-1 A		03/15/2022	MBS PAYDOWN	XXX	681,600	681,600	676,429	680,423		1,177		1,177		681,600			0	4,260	10/15/2046	1.G FE
85443Z-AD-3	STANI 2014-1A D		03/15/2022	MBS PAYDOWN	XXX	860,047	860,047	736,415	845,308		14,739		14,739		860,047			0	7,961	06/15/2025	1.A FE
857740-AE-4	SPST 2021-WL1 E		01/21/2022	VARIOUS	XXX	333,333	333,333	333,333	333,333				0		333,333			0	487	01/24/2023	2.B FE
857740-AF-1	SPST 2021-WL1 F		01/21/2022	VARIOUS	XXX	333,333	333,333	333,333	333,333				0		333,333			0	602	01/24/2023	2.B FE
86190B-AB-0	STR 2021-1 A2		03/21/2022	MBS PAYDOWN	XXX	10,250	10,250	10,245	10,234		16		16		10,250			0	51	06/20/2051	1.A FE
86190B-AD-6	STR 2021-1A A4		03/22/2022	MBS PAYDOWN	XXX	1,875	1,875	1,874	1,874		4		4		1,875			0	12	06/20/2051	1.E FE
86212V-AA-2	STR 2016-1A A1		03/21/2022	MBS PAYDOWN	XXX	202,566	202,566	202,458	202,134		432		432		202,566			0	1,338	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		03/21/2022	MBS PAYDOWN	XXX	57,609	57,609	58,584	57,546		63		63		57,609			0	415	10/20/2046	1.E FE
86212V-AE-4	STR 2018-1A A2		03/21/2022	MBS PAYDOWN	XXX	53,750	53,750	53,730	53,626		124		124		53,750			0	384	10/20/2048	1.A FE
86213B-AB-3	STR 2014-1A A2		03/21/2022	MBS PAYDOWN	XXX	12,500	12,500	12,667	12,478		22		22		12,500			0	104	04/20/2044	1.E FE
86213C-AB-1	STR 2015-1A A2		03/21/2022	MBS PAYDOWN	XXX	13,125	13,125	13,298	13,108		17		17		13,125			0	91	04/20/2045	1.E FE
86358E-RB-4	SAIL 2005-2 M2		03/25/2022	MBS PAYDOWN	XXX	33,403	33,403	27,944	33,223		180		180		33,403			0	41	03/25/2035	1.A FM
86359B-RC-7	SASC SERIES 2004-9XS CLASS 1A5		03/01/2022	MBS PAYDOWN	XXX	156,618	156,618	158,184	156,620		(2)		(2)		156,618			0	933	05/25/2034	1.A FM
86359D-EN-3	1A3B		01/25/2022	VARIOUS	XXX	16,369	16,369	16,369	16,369				0		16,369			0	5,831	06/25/2035	1.A FM
86359U-AE-9	SASC 2006-OPT1 A5		03/25/2022	MBS PAYDOWN	XXX	211,099	211,099	175,344	207,863		3,236		3,236		211,099			0	104	04/25/2036	1.A FM
87233G-AE-0	TCP 2016-1A A1J		03/31/2022	MBS PAYDOWN	XXX	4,048,593	4,048,594	4,048,594	4,048,594				0		4,048,594		(1)	(1)	25,332	12/15/2028	1.A FE
87233G-AG-5	TCP 2016-1A A2		03/16/2022	MBS PAYDOWN	XXX	461,791	461,791	461,791	461,791				0		461,791			0	3,698	12/15/2028	1.A FE
87342R-AC-8	BELL 2016-1A A23		02/25/2022	MBS PAYDOWN	XXX	169,725	169,725	169,712	169,721		4		4		169,721			0	2,109	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1 A21		02/25/2022	MBS PAYDOWN	XXX	37,500	37,500	37,500	37,500				0		37,500			0	463	11/25/2048	2.B FE
87342R-AJ-3	BELL 2021-1A A23		02/25/2022	MBS PAYDOWN	XXX	106,875	106,875	106,875	106,875				0		106,875			0	679	08/25/2051	2.B FE
87404L-AA-0	TLWIND 2019-1 A		03/18/2022	VARIOUS	XXX	910,383	910,383	793,384	770,921		29		29		793,857		116,527	116,527	6,420	12/15/2044	2.B FE
88576N-AP-3	HENDR 2007-3A A1		03/15/2022	MBS PAYDOWN	XXX	50,073	50,073	51,703	49,988		85</										

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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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
88576U-AA-0	HENDR 2008-2A 321 HENDERSON RECEIVABLES		03/15/2022	MBS PAYDOWN	XXX	148,033	148,033	147,971	147,669		364		364		148,033			.0	1,555	12/15/2030	1.A FE
88576V-AA-8	V 2008-A		03/15/2022	MBS PAYDOWN	XXX	193,840	193,840	187,321	193,205		635		635		193,840			.0	2,507	06/15/2045	1.A FE
886528-AA-6	TIERRA 6.028 9/54		03/15/2022	SINKING FUND REDEMPTION	XXX	28,681	28,681	28,681	28,681				.0		28,681			.0	864	09/15/2054	2.B FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		02/15/2022	SINKING FUND REDEMPTION	XXX	158,730	158,730	158,730	158,730				.0		158,730			.0	4,272	02/15/2048	4.A FE
89655Y-AA-4	TRL 2009-1A A		03/16/2022	MBS PAYDOWN	XXX	90,882	90,882	99,862	90,986		(104)		(104)		90,882			.0	973	11/16/2039	2.C FE
90139A-AA-0	CL-DAL 2020 A		01/13/2022	PRIOR YEAR INCOME	XXX								.0					.0	655,820	12/15/2045	2.C PL
909319-AA-3	UNITED AIRLINES INC		02/15/2022	SINKING FUND REDEMPTION	XXX	847,447	847,447	847,447	847,447				.0		847,447			.0	18,220	08/15/2025	2.B FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT		03/03/2022	SINKING FUND REDEMPTION	XXX	336,955	336,955	336,061	336,933		21		21		336,955			.0	6,318	09/03/2026	2.A FE
90983V-AA-1	MCGAFB 5.611 9/51		03/15/2022	SINKING FUND REDEMPTION	XXX	125,310	125,310	129,667	125,243		68		68		125,310			.0	3,516	09/15/2051	2.B FE
91823A-AH-4	VBOW 2018-1A D		02/28/2022	MBS PAYDOWN	XXX	250,000	250,000	250,000	250,000				.0		250,000			.0	2,176	02/15/2048	2.B FE
91823A-AJ-0	VBOW 2018-1A F		02/28/2022	VARIOUS	XXX	4,600,000	4,600,000	4,559,492	4,586,057		13,943		13,943		4,600,000			.0	50,983	02/15/2048	3.C FE
91823A-AS-0	VBOW 2020-1A F		03/11/2022	SECURITY CALLED BY ISSUER at 110.350	XXX	22,401,013	20,300,000	20,300,000	20,300,000				.0		20,300,000			.0	2,386,303	06/15/2050	3.C FE
91913Y-BC-3	VALERO ENERGY CORPORATION		02/16/2022	CITIGROUP GLOBAL MARKETS	XXX	2,001,844	2,150,000	2,067,978			562		562		2,068,540		(66,696)	(66,696)	13,211	12/01/2031	2.B FE
92330K-AA-1	VENTR 2015-20A E1		02/28/2022	MBS PAYDOWN	XXX	969,000	969,000	959,310	961,610		7,391		7,391		969,000			.0	18,886	04/15/2027	3.C FE
92556H-AB-3	VIAOCMS INC		03/23/2022	JPMORGAN SECURITIES INC	XXX	14,774,760	14,000,000	14,008,154	14,004,953		(435)		(435)		14,004,519		770,241	770,241	481,250	01/15/2031	2.B FE
92838@-AA-1	VISTA RIDGE LLC		03/31/2022	SINKING FUND REDEMPTION	XXX	54,386	54,386	54,386	54,386				.0		54,386			.0	349	10/14/2049	1.F PL
92870V-AE-5	VOLTAGE FINANCE CLASS A		01/18/2022	SINKING FUND REDEMPTION	XXX	197,199	197,199	197,199	197,199				.0		197,199			.0	1,528	10/15/2028	3.C PL
92870V-AF-2	VOLTAGE FINANCE CLASS B		01/18/2022	SINKING FUND REDEMPTION	XXX	9,086	9,086	9,086	9,086				.0		9,086			.0		10/15/2028	4.C PL
93142-AA-2	WALGREENS CO SERIES 2002A		03/16/2022	SINKING FUND REDEMPTION	XXX	103,545	103,545	103,561	103,563				.0		103,563		(18)	(18)	1,118	11/15/2028	2.B
94354K-AA-8	WAAV 2019-1 A		03/15/2022	VARIOUS	XXX	746,844	746,844	739,188	703,497		1,103		1,103		746,844			.0	5,656	09/15/2044	2.A FE
94989T-BC-7	WFCM 2015-LC22 XA		01/12/2022	PRIOR YEAR INCOME	XXX								.0					.0	(4,168)	09/15/2058	1.A FE
95000P-AH-7	WFCM 2016-C37 XA		01/07/2022	PRIOR YEAR INCOME	XXX								.0					.0	732	12/15/2049	1.A FE
95058X-AL-2	WEN 2021-1 A211		03/15/2022	MBS PAYDOWN	XXX	90,000	90,000	89,743	80,000		12		12		90,000			.0	624	06/15/2051	2.B FE
95829T-AA-3	WSTGRP 6.75 3/57		03/15/2022	SINKING FUND REDEMPTION	XXX	51,413	51,413	51,413	51,413				.0		51,413			.0	1,735	03/15/2057	1.C FE
962166-BY-9	WEYERHAEUSER COMPANY		03/23/2022	BANK OF AMERICA	XXX	17,314,330	17,000,000	16,739,900	16,777,668		5,254		5,254		16,782,922		531,408	531,408	302,222	04/15/2030	2.B FE
96928*-CH-8	CTL - WALGREENS POOL 111		03/16/2022	SINKING FUND REDEMPTION	XXX	78,320	78,320	78,320	78,320				.0		78,320			.0	857	11/15/2034	2.B
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		03/15/2022	SINKING FUND REDEMPTION	XXX	66,328	66,328	66,328	66,384				.0		66,384		(56)	(56)	521	01/15/2023	2.B
97770*-AA-2	WOLFENT 2021-1 A		02/23/2022	MBS PAYDOWN	XXX	2,540,961	2,540,961	2,540,961	2,540,961				.0		2,540,961			.0	18,994	05/20/2045	2.B PL
BGH227-UJ-8	CTL - WALGREENS		03/22/2022	VARIOUS	XXX	40,047	40,047	40,063	40,063				.0		40,063		(15)	(15)	1,046	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL 11 SUTTONPARK STRUC 5.14		03/16/2022	SINKING FUND REDEMPTION	XXX	26,377	26,377	26,377	26,377				.0		26,377			.0	300	06/15/2034	2.B
BGH330-18-8	15NOV52 REST AT FDG NT ISSUER LLC 4.25		03/16/2022	MBS PAYDOWN	XXX	5,614	5,614	5,422	5,599		15		15		5,614			.0	43	11/15/2052	1.F FE
BGH35K-HQ-5	23SEP27 AT FDG NT ISSUER LLC 6.125		03/23/2022	MBS PAYDOWN	XXX	4,124,160	4,124,160	4,124,160	4,124,160				.0		4,124,160			.0	4,695	08/15/2027	1.F PL
BGH35K-HR-3	23SEP27 CORVIAS MGMT FEE 6.25		03/23/2022	SINKING FUND REDEMPTION	XXX	1,091,322	1,091,322	1,091,322	1,091,322				.0		1,091,322			.0	16,711	08/15/2027	3.C PL
BGH36H-P6-6	01JAN44 RESTR		01/06/2022	SINKING FUND REDEMPTION	XXX	325,197	325,197	325,197	325,197				.0		325,197			.0	11,971	12/01/2043	1.C
BGH3WS-HM-7	PERSHING SQUARE HOLDINGS CVS LEASE PASS THROUGH		03/03/2022	JPMORGAN SECURITIES INC	XXX	8,787,000	8,700,000	8,700,000	8,700,000				.0		8,700,000		87,000	87,000	308,367	07/15/2022	2.B FE
BGH4Q2-R9-7	TRUST		03/10/2022	SINKING FUND REDEMPTION	XXX	73,097	73,097	73,097	73,097				.0		73,097			.0	417	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC CVS LEASE PASS THROUGH		02/11/2022	SINKING FUND REDEMPTION	XXX	1,020,000	1,020,000	1,020,000	1,020,000				.0		1,020,000			.0	14,182	08/11/2024	2.C FE
BGH559-EB-1	TRUST CTL - ARKANSAS STATE		03/10/2022	SINKING FUND REDEMPTION	XXX	102,103	102,103	102,103	102,103				.0		102,103			.0	665	10/10/2039	2.B
BGH58D-JL-2	UNIVERSITY		03/21/2022	SINKING FUND REDEMPTION	XXX	4,193	4,193	4,235	4,193				.0		4,193			.0	31	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		03/15/2022	VARIOUS	XXX	2,542,601	2,542,601	2,542,601	2,542,601				.0		2,542,601			.0	16,606	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018 CTL - AMZN S BERNARDINO A-1 FUNDED		03/16/2022	SINKING FUND REDEMPTION	XXX	107,486	107,486	107,487	107,487				.0		107,487		(2)	(2)	703	07/15/2033	1.B PL
BGH5TT-XW-4	1 FUNDED		03/10/2022	SINKING FUND REDEMPTION	XXX	93,527	93,527	93,527	93,527				.0		93,527			.0	707	03/15/2040	1.F
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		03/10/2022	SINKING FUND REDEMPTION	XXX	231,075	231,075	231,075	231,075				.0		231,075			.0	1,631	11/10/2041	2.B
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		03/18/2022	MBS PAYDOWN	XXX	168,005	168,005	168,005	168,005				.0		168,005			.0	939	07/15/2040	1.E PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA) CTL - AMZN PROJECT DIXIE		03/17/2022	SINKING FUND REDEMPTION	XXX	48,149	48,149	48,149	48,149				.0		48,149			.0	243	12/17/2024	1.G
BGH6H5-MZ-2	FUNDED FINANCIAL INSTITUTION NOTE		03/10/2022	VARIOUS	XXX	133,267	133,267	133,316	133,267				.0		133,267			.0	593	08/10/2041	1.E
BGH6M6-92-2	SECURITIZATION		01/15/2022	MBS PAYDOWN	XXX	3,712,121	3,712,121	3,712,121	3,712,121				.0		3,712,121			.0	46,402	10/15/2038	1.D PL
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		01/03/2022	VARIOUS	XXX	1,477,000	1,477,000	1,477,000	1,477,000				.0		1,477,000			.0	22,506	06/30/2039	2.C FE
U4034G-AA-1	GBBRZ 4 1/4 01/21/30		02/02/2022	BANKERS LIFE NEBRASKA	XXX	625,800	600,000	631,500	626,073		(276)		(276)		625,797		3	3	13,671	01/21/2030	2.C FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	03/22/2022	SINKING FUND REDEMPTION	XXX	1,206,409	1,206,409	1,206,409	1,206,409				.0		1,206,409			.0	21,866	09/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B PTT	A	03/31/2022	VARIOUS	XXX	2,189,141	2,189,141	2,189,141	2,189,141				.0		2,189,141		2,736	2,736	41,472	03/15/2023	2.C FE

E05.12

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC.	A	03/15/2022	GOLDMAN SACHS & CO.	.XXX	11,893,205	11,850,000	11,650,000	11,650,000	.0	.0	.0	.0	11,650,000		243,205	243,205	312,955	.01/15/2025	.1 G FE	
56501R-AC-0	MANULIFE FINANCIAL CORP.	A	03/14/2022	BANK OF AMERICA	.XXX	26,156,082	25,435,000	25,373,193	25,406,069	1,323	1,323	1,323	1,323	25,407,393		748,690	748,690	562,961	.03/04/2026	.1 G FE	
94106B-AD-3	WASTE CONNECTIONS INC.	A	02/22/2022	JPMORGAN SECURITIES INC.	.XXX	10,146,720	12,000,000	11,820,120	11,820,880	507	507	507	507	11,821,387		(1,674,667)	(1,674,667)	151,433	.01/15/2052	.2 A FE	
00037U-AA-8	AASET 2018-3 A	D	03/18/2022	VARIOUS	.XXX	574,484	574,484	574,494	574,494	.0	.0	.0	.0	574,494		(10)	(10)	3,800	.12/15/2038	.2 B FE	
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	02/10/2022	JEFFERIES & COMPANY INC.	.XXX	4,521,320	4,000,000	4,817,900	4,703,738	(9,257)	(9,257)	(9,257)	(9,257)	4,694,481		(173,161)	(173,161)	83,125	.04/01/2030	.2 B FE	
03938L-BC-7	ARCELORMITTAL	D	03/23/2022	MORGAN STANLEY	.XXX	1,006,950	1,000,000	1,017,120	1,013,729	(367)	(367)	(367)	(367)	1,013,362		(6,412)	(6,412)	29,396	.07/16/2029	.2 C FE	
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	01/31/2022	MBS PAYDOWN	.XXX	553,364	553,364	553,364	553,364	.0	.0	.0	.0	553,364		(553,364)	(553,364)		.09/15/2022	.1 G PL	
05523R-AE-7	BAE SYSTEMS PLC	D	02/23/2022	CITIGROUP GLOBAL MARKETS	.XXX	21,264,250	25,000,000	24,754,491	24,761,100	779	779	779	779	24,761,879		(3,497,629)	(3,497,629)	333,333	.09/15/2050	.2 B FE	
08866T-AA-0	BIB 2017-1 A	D	01/07/2022	MBS PAYDOWN	.XXX	916,462	916,462	916,462	916,462	.0	.0	.0	.0	916,462		.0	.0	9,348	.04/07/2027	.2 A FE	
08866T-AB-8	BIB 2018-1 A	D	01/07/2022	MBS PAYDOWN	.XXX	404,067	404,067	404,067	404,067	.0	.0	.0	.0	404,067		.0	.0	4,222	.04/07/2028	.2 A FE	
11042A-AA-2	BRITISH AIRWAYS PLC	D	03/21/2022	SINKING FUND REDEMPTION	.XXX	568,496	568,496	568,496	568,496	.0	.0	.0	.0	568,496		.0	.0	6,573	.06/20/2024	.1 F FE	
11042C-AA-8	IAGLH 2021-1 A	D	03/15/2022	SINKING FUND REDEMPTION	.XXX	4,534	4,534	4,416	285	5	5	5	5	4,534		.0	.0	33	.03/15/2035	.1 F FE	
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	02/16/2022	SINKING FUND REDEMPTION	.XXX	55,480	55,480	55,480	55,480	.0	.0	.0	.0	55,480		.0	.0	589	.11/15/2032	.1 G FE	
12502Y-AP-8	CCRIN 2012-CA C	D	03/10/2022	MBS PAYDOWN	.XXX	610,714	610,714	610,714	610,714	.0	.0	.0	.0	610,714		.0	.0	4,835	.07/10/2022	.1 G FE	
12807C-AA-1	CAI 2020-1A A	D	02/28/2022	VARIOUS	.XXX	32,514,726	33,201,025	33,193,525	33,200,533	110	110	110	110	33,200,643		(685,917)	(685,917)	81,014	.09/25/2045	.1 F FE	
29359U-AA-7	ENSTAR GROUP LTD.	D	02/10/2022	VARIOUS	.XXX	18,026,377	18,000,000	18,000,000	18,000,000	.0	.0	.0	.0	18,000,000		26,377	26,377	345,722	.03/10/2022	.2 C FE	
314890-AB-0	FERGUSON FINANCE PLC	D	02/17/2022	JEFFERIES & COMPANY INC.	.XXX	2,973,900	3,000,000	2,986,560	2,988,403	170	170	170	170	2,988,574		(14,674)	(14,674)	21,667	.06/02/2030	.2 B FE	
36830D-AC-5	PTTGC 4.3 03/18/51	D	01/14/2022	VARIOUS	.XXX	8,527,800	8,000,000	8,435,231	8,430,610	(306)	(306)	(306)	(306)	8,430,304		97,496	97,496	111,657	.03/18/2051	.2 B FE	
40049J-AV-9	GRUPO TELEVIS SA	D	03/30/2022	SECURITY CALLED BY ISSUER at 110.454	.XXX	1,767,271	1,600,000	1,801,376	1,660,532	(4,283)	(4,283)	(4,283)	(4,283)	1,656,249		(56,249)	(56,249)	221,449	.03/18/2025	.2 A FE	
40049J-BA-4	TELVIS 5 05/13/45	D	01/13/2022	GOLDMAN SACHS INT'L	.XXX	3,524,202	3,060,000	3,594,172	3,583,948	(657)	(657)	(657)	(657)	3,583,291		(59,089)	(59,089)	27,625	.05/13/2045	.2 A FE	
44985G-AD-3	IPIC GMTN LTD.	D	03/01/2022	MATURITY	.XXX	14,310,000	14,310,000	14,273,223	14,309,210	790	790	790	790	14,310,000		.0	.0	393,525	.03/01/2022	.1 C FE	
48244X-AA-0	KDAC 2017-1A A	D	03/15/2022	MBS PAYDOWN	.XXX	1,490,791	1,490,791	1,490,740	1,488,336	2,455	2,455	2,455	2,455	1,490,791		.0	.0	7,822	.12/15/2042	.3 C FE	
54988L-AB-2	LUKOIL 3 7/8 05/06/30	D	01/19/2022	VARIOUS	.XXX	1,561,500	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	1,600,000		(38,500)	(38,500)	12,836	.05/06/2030	.2 B FE	
759470-BC-0	RILIN 3 3/4 01/12/62	D	03/14/2022	JLN	.XXX	2,417,604	2,800,000	2,770,180	2,770,180	58	58	58	58	2,770,238		(352,634)	(352,634)	18,958	.01/12/2062	.2 B FE	
85573L-AA-9	STARR 2019-1 A	D	03/15/2022	MBS PAYDOWN	.XXX	10,525	10,525	10,484	7,938	16	16	16	16	10,525		.0	.0	78	.03/15/2044	.2 B FE	
88032W-BB-1	TENCNT 3.68 04/22/41	D	02/15/2022	JLN	.XXX	798,840	840,000	839,765	839,770	1	1	1	1	839,771		(40,931)	(40,931)	9,875	.04/22/2041	.1 E FE	
88323A-AD-4	TOPTB 5 3/8 11/20/48	D	01/12/2022	HBB	.XXX	1,320,000	1,200,000	1,469,560	1,464,747	(200)	(200)	(200)	(200)	1,464,548		(144,548)	(144,548)	9,675	.11/20/2048	.2 C FE	
88323A-AE-2	TOPTB 3 1/2 10/17/49	D	01/11/2022	VARIOUS	.XXX	3,533,920	4,200,000	3,892,368	3,897,226	201	201	201	201	3,897,427		(363,507)	(363,507)	35,117	.10/17/2049	.2 C FE	
88323A-AH-5	TOPTB 3 3/4 06/18/50	D	01/06/2022	BAL	.XXX	3,164,348	3,660,000	3,578,522	3,579,638	39	39	39	39	3,579,677		(415,329)	(415,329)	8,388	.06/18/2050	.2 C FE	
89640A-AC-0	TRNTS 2019-10A B 2.22375%	D	03/07/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	500,000	500,000	500,000	500,000	.0	.0	.0	.0	500,000		.0	.0	4,397	.04/15/2032	.1 C FE	
91912E-AA-3	VALEBZ 5 5/8 09/11/42	D	01/14/2022	VARIOUS	.XXX	5,400,684	4,800,000	6,034,800	5,994,506	(1,818)	(1,818)	(1,818)	(1,818)	5,992,688		(592,004)	(592,004)	89,344	.09/11/2042	.2 C FE	
BG43BD-T9-9	SEACO TL 1L USD	D	02/28/2022	PRIOR YEAR INCOME	.XXX					.0	.0	.0	.0					23,256	.09/01/2024	.1 G FE	
BG43BD-T9-9	CTL - CAYMAN UNIVERSE	D	01/03/2022	VARIOUS	.XXX	938,715	938,715	930,078	938,517	197	197	197	197	938,715		.0	.0	8,918	.09/30/2045	.1 D PL	
BG43BD-T9-9	HOLDINGS LLC	D	01/03/2022	VARIOUS	.XXX	938,715	938,715	930,078	938,517	197	197	197	197	938,715		.0	.0	8,918	.09/30/2045	.1 D PL	
BG43BD-T9-9	QATAR AIRWAYS	D	02/23/2022	SINKING FUND REDEMPTION	.XXX	3,340,437	3,340,437	3,319,659	3,333,908	6,529	6,529	6,529	6,529	3,340,437		.0	.0	24,636	.04/23/2031	.1 D PL	
BG43BD-T9-9	NLMKRU 4.7 05/30/26	D	01/27/2022	CITIBANK N.A. LONDON	.XXX	552,825	540,000	592,380	577,727	(648)	(648)	(648)	(648)	577,079		(24,254)	(24,254)	4,230	.05/30/2026	.6 FE	
M8237R-AA-2	ARAMCO 4 1/4 04/16/39	D	02/15/2022	MORGAN STANLEY & CO.	.XXX	1,404,480	1,320,000	1,484,850	1,473,099	(838)	(838)	(838)	(838)	1,472,261		(67,781)	(67,781)	18,856	.04/16/2039	.1 F FE	
N1384F-AA-3	BHARTI 5 1/8 03/11/23	D	03/11/2022	SECURITY CALLED BY ISSUER at 103.480	.XXX	827,843	800,000	839,200	817,780	(2,837)	(2,837)	(2,837)	(2,837)	814,943		(14,943)	(14,943)	47,888	.03/11/2023	.2 C FE	
N15516-AD-4	BRASKM 4 1/2 01/31/30	D	01/31/2022	PRIOR YEAR INCOME	.XXX					.0	.0	.0	.0					27,000	.01/31/2030	.2 C FE	
P40070-AB-3	FENIPE 4.317 09/20/27	D	03/23/2022	SINKING FUND REDEMPTION	.XXX	71,471	71,471	72,958	71,501	(31)	(31)	(31)	(31)	71,471		.0	.0	1,431	.09/20/2027	.2 C FE	
P47773-AN-9	GLOPAR 4.843 06/08/25	D	01/20/2022	SINKING FUND REDEMPTION	.XXX	1,257,000	1,200,000	1,118,500	1,141,637	115,363	115,363	115,363	115,363	1,257,000		.0	.0	6,457	.06/08/2025	.3 A FE	
P55409-AA-7	PENOMX 4.15 09/12/29	D	01/11/2022	MIZUHO INTERNATIONAL PLC	.XXX	1,281,000	1,200,000	1,279,680	1,265,626	(259)	(259)	(259)	(259)	1,265,367		15,633	15,633	16,738	.09/12/2029	.2 B FE	
P7922T-AA-7	PROMIG 3 3/4 10/16/29	D	01/12/2022	BANKERS LIFE NEBRASKA	.XXX	1,244,800	1,280,000	1,278,800	1,278,282	4	4	4	4	1,278,286		(33,486)	(33,486)	11,733	.10/16/2029	.2 C FE	
Y64606-AP-4	ONCIN 3 3/8 12/05/29	D	03/18/2022	CITIBANK N.A. LONDON	.XXX	919,808	980,000	995,543	992,965	(326)	(326)	(326)	(326)	992,639		(72,831)	(72,831)	9,831	.12/05/2029	.2 C FE	
Y6S28S-AE-6	ONCIN 4 5/8 07/15/24	D	03/18/2022	WELLS FARGO BANK NA II	.XXX	496,283	483,000	519,950	504,779	(1,874)	(1,874)	(1,874)	(1,874)	502,905		(6,622)	(6,622)	15,327	.07/15/2024	.2 C FE	
000000-00-0	ADDITIONAL RECOVERY CLAIMS		03/31/2022	CORPORATE NOTE CLAIM RECOVERY	.XXX	1,788,571										1,788,571	1,788,571	1,788,571			
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						922,352,636	920,758,218	922,939,214	907,074,176	0	1,095,716	0	1,095,716	0	923,874,281	0	(4,590,888)	(4,590,888)	14,680,478	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		03/31/2022	PRIOR YEAR INCOME	.XXX	</															

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
40168P-AQ-1	PDFNI 2016-C 1		01/20/2022	MBS PAYDOWN	.XXX	3,657,494	3,657,494	3,657,494	3,657,494				.0		3,657,494			.0	28,955	04/12/2027	1.E FE
40168P-AR-9	PDFNI 2016-C 2		01/20/2022	MBS PAYDOWN	.XXX	1,721,897	1,721,897	1,721,897	1,721,897				.0		1,721,897			.0	13,633	04/12/2027	1.E FE
40168P-AS-7	PDFNI 2016-C 3		01/21/2022	MBS PAYDOWN	.XXX	1,352,919	1,352,919	1,352,919	1,352,919				.0		1,352,919			.0	10,711	04/12/2027	1.E FE
40168P-AT-5	PDFNI 2017-C 4		01/20/2022	MBS PAYDOWN	.XXX	631,394	631,394	631,394	631,394				.0		631,394			.0	4,999	04/12/2027	1.E FE
40168P-AU-2	PDFNI 2017-C 5		01/19/2022	MBS PAYDOWN	.XXX	1,520,596	1,520,596	1,520,596	1,520,596				.0		1,520,596			.0	12,038	04/12/2027	1.E FE
40168P-AX-6	PDFNI 2016-D 1		01/20/2022	MBS PAYDOWN	.XXX	19,797	19,797	19,797	19,797				.0		19,797			.0	157	04/12/2027	1.E FE
40168P-AY-4	PDFNI 2016-D 2		01/20/2022	MBS PAYDOWN	.XXX	9,653	9,653	9,653	9,653				.0		9,653			.0	76	04/12/2027	1.E FE
40168P-AZ-1	PDFNI 2016-D 3		01/20/2022	MBS PAYDOWN	.XXX	7,985	7,985	7,985	7,985				.0		7,985			.0	63	04/12/2027	1.E FE
40168P-BA-5	PDFNI 2017-D 4		01/19/2022	MBS PAYDOWN	.XXX	7,891	7,891	7,891	7,891				.0		7,891			.0	62	04/12/2027	1.E FE
40168P-BB-3	PDFNI 2017-D 5		01/19/2022	MBS PAYDOWN	.XXX	8,238	8,238	8,238	8,238				.0		8,238			.0	65	04/12/2027	1.E FE
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		03/15/2022	VARIOUS	.XXX	72,773	72,773	72,773	72,773				.0		72,773			.0	1,443	07/15/2055	1.C
BGH3WY-N2-1	SENTRY 2015-1 NOTE		01/31/2022	MBS PAYDOWN	.XXX	525,538	525,538	525,538	525,538				.0		525,538		(525,538)	(525,538)		11/25/2022	2.B FE
BGH4SF-PA-5	SPM HOLDINGS COV LITE TLB		03/31/2022	SINKING FUND REDEMPTION	.XXX	78,089	78,089	77,989	77,989				.0	100	78,089			.0	396	07/22/2023	3.B PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						15,193,303	15,718,841	15,709,917	15,710,012	0	100	0	100	0	15,710,112	0	(516,809)	(516,809)	585,271	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	12,908	12,908	12,702	12,812		.96		.96		12,908			.0	39	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		03/31/2022	SINKING FUND REDEMPTION	.XXX	6,419	6,419	6,311	6,373		.46		.46		6,419			.0	122	10/02/2025	5.A
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		03/31/2022	SINKING FUND REDEMPTION	.XXX	2,884	2,884	2,835	2,863		.21		.21		2,884			.0	54	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	4,651	4,651	4,647	4,649		.2		.2		4,651			.0	15	10/02/2025	3.A PL
02928@-AF-0	C T/L (ADD-ON)		03/31/2022	SINKING FUND REDEMPTION	.XXX	1,326	1,326	1,299	1,316		.10		.10		1,326			.0		10/02/2025	3.A PL
10527@-AB-7	BRANDMUSCLE TL		03/31/2022	SINKING FUND REDEMPTION	.XXX	24,110	24,110	23,731	23,366		.165		.165		24,110			.0	411	02/17/2025	3.A PL
1252L*-AA-1	CG BUYER T/L 1L 6/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	18,900	18,900	18,437	18,826		.74		.74		18,900			.0	318	06/30/2026	2.A PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		03/31/2022	VARIOUS	.XXX	87,015	87,015	86,008	86,723		.292		.292		87,015			.0	4,615	11/01/2025	3.C PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		03/31/2022	VARIOUS	.XXX	198,857	198,857	198,857	99,429				.0		198,857			.0	2,326	12/15/2025	1.F PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		03/31/2022	SINKING FUND REDEMPTION	.XXX	92,536	92,536	91,544	91,661		.233		.233		92,536			.0	1,181	12/15/2025	2.B PL
30208*-AB-3	EXO GROUP T/L 1L 9/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	12,422	12,422	12,072	12,340		.82		.82		12,422			.0	202	08/31/2026	3.A PL
42801@-AB-7	HERSPJEGEL T/L 1L 12/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	5,562	5,562	5,451	5,527		.35		.35		5,562			.0	90	12/14/2026	2.C PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		03/31/2022	PRIOR YEAR INCOME	.XXX						.0		.0					.0	3	08/02/2026	3.A PL
72765#-AB-6	PLATO US BIDCO TL ADD-ON QUINTESSENTIAL TOTS		03/31/2022	VARIOUS	.XXX	14,537	14,537	14,283	14,442		.95		.95		14,537			.0	496	04/15/2026	1.G PL
74876#-AA-0	REVOLVER		03/11/2022	SINKING FUND REDEMPTION	.XXX	240,000	240,000	240,000	240,000				.0		240,000			.0	3,570	04/14/2026	2.C PL
74876#-AB-8	QUINTESSENTIAL TOTS TL		03/31/2022	VARIOUS	.XXX	8,000	8,000	7,825	7,946		.54		.54		8,000			.0	299	04/14/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	7,142	7,142	7,142	7,142				.0		7,142			.0	128	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	4,000	4,000	3,920	3,974		.26		.26		4,000			.0	69	12/29/2026	2.C PL
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		02/28/2022	SINKING FUND REDEMPTION	.XXX	522,351	522,351	505,278	519,732		2,619		2,619		522,351			.0	466	09/01/2026	2.A PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		03/31/2022	SINKING FUND REDEMPTION	.XXX	3,606	3,606	3,606	3,606				.0		3,606			.0	65	04/08/2026	2.A PL
91859#-AB-3	V RENTAL HOLDINGS LLC TL		03/31/2022	VARIOUS	.XXX	16,987	16,987	16,445	16,857		.130		.130		16,987			.0	409	04/08/2026	2.A PL
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		03/31/2022	SINKING FUND REDEMPTION	.XXX	4,086	4,086	4,086	4,086				.0		4,086			.0	26	04/08/2026	2.A PL
92215*-AA-6	SDB HOLDCO T/L A 1L 9/20		03/18/2022	SINKING FUND REDEMPTION	.XXX	17,621	17,621	17,621	14,647				.0		17,621			.0	200	09/18/2025	3.B PL
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		01/31/2022	SINKING FUND REDEMPTION	.XXX		233,914	233,036	233,914		(233,914)		(233,914)					.0		09/17/2022	2.B FE
BGH407-36-6	PETROCHOICE TL 1L CL		03/31/2022	VARIOUS	.XXX	1,550	1,550	1,486	1,529		.21		.21		1,550			.0	48	08/19/2022	5.A FE
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER TL		01/31/2022	SINKING FUND REDEMPTION	.XXX	111,040	111,040	111,040	111,040				.0		111,040			.0		09/03/2022	4.B FE
BGH50X-GC-9	MAVERICK BIDCO INC 1L TL		01/31/2022	SINKING FUND REDEMPTION	.XXX	450,914	444,151	449,096	449,096		(449,096)		(449,096)					.0		04/10/2023	3.B PL
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		03/01/2022	SINKING FUND REDEMPTION	.XXX	11,595	11,595	11,494	11,591		.4		.4		11,595			.0	163	06/20/2024	4.B PL
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL		03/31/2022	SINKING FUND REDEMPTION	.XXX	2,584	2,584	2,556	2,570		.14		.14		2,584			.0	34	12/11/2024	4.C FE
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		03/31/2022	VARIOUS	.XXX	41,684	41,684	39,620	39,834		.65		.65		41,684			.0	599	04/03/2025	4.C FE
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1TL		01/03/2022	SINKING FUND REDEMPTION	.XXX	4,806	4,806	4,307	4,804		.3		.3		4,806			.0	86	05/08/2023	4.B PL

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STATEMENT AS OF MARCH 31, 2022 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.	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
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL PARAMOUNT 1L DDTL CL		03/15/2022	SINKING FUND REDEMPTION	.XXX	131,646	131,646	9,873	9,873				.0		9,873		121,772	121,772	6,635	05/09/2024	6.
BGH5UW-SZ-4	FUNDED		03/10/2022	VARIOUS	.XXX	2,049,989	2,049,989	2,066,479	2,066,479				.0	2,066,479		(16,490)	(16,490)	83,245	10/24/2023	5.B GI.	
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL		03/31/2022	VARIOUS	.XXX	2,000	2,000	1,973	1,991	9			9	2,000				.39	12/14/2025	4.A FE.	
BGH5WH-PQ-8	WIND RIVER 1L TL		03/31/2022	VARIOUS	.XXX	176,471	176,471	173,824	175,183	1,288			1,288	176,471				6,777	06/17/2024	4.B	
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL ACETO (ATLAS INTERMEDIATE)		03/31/2022	SINKING FUND REDEMPTION	.XXX	55,847	55,847	55,397	55,753	94			94	55,847				.255	02/15/2026	4.A FE.	
BGH62V-NS-6	1L TL ACETO (ATLAS) 1L REV		03/31/2022	VARIOUS	.XXX	17,842	17,842	17,722	17,740	101			101	17,842				.0	04/29/2025	4.C	
BGH62W-1R-0	FUNDED		03/31/2022	PRIOR YEAR INCOME	.XXX								.0					5,929	04/29/2025	4.C	
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		03/30/2022	SINKING FUND REDEMPTION	.XXX	3,750	3,750	3,713	3,731	19			19	3,750				.54	05/07/2026	5.A FE.	
BGH64S-JT-4	DREW MARINE 1L TL		03/31/2022	VARIOUS	.XXX	15,679	15,679	15,443	15,656	23			23	15,679				176	06/26/2026	5.B GI.	
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		03/31/2022	SINKING FUND REDEMPTION	.XXX	19,010	19,010	18,628	16,402	63			63	19,010				.185	07/12/2025	4.B FE.	
BGH68F-NS-5	UGI ENERGY SERVICES LLC 1L TLB		03/31/2022	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,463	7,489	11			11	7,500				.41	08/07/2026	3.C FE.	
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		03/04/2022	SINKING FUND REDEMPTION	.XXX	980,000	980,000	980,000	980,000				.0	980,000				13,663	09/06/2024	5.B GI.	
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		02/28/2022	PRIOR YEAR INCOME	.XXX								.0					.46	09/04/2026	5.B GI.	
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		01/05/2022	SECURITY CALLED BY ISSUER at 100.000	.XXX	7,328,801	7,328,801	7,247,347	7,297,050	328			328	7,297,379		31,422	31,422	188,798	10/02/2022	4.B FE.	
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		01/03/2022	SINKING FUND REDEMPTION	.XXX	37,500	37,500	37,068	37,486	14			14	37,500				.0	10/04/2026	5.B GI.	
BGH6BC-WP-4	STONEPEAK LONESTAR 1L TLB LIFELONG (PSI) 1L DDTLB		01/14/2022	SINKING FUND REDEMPTION	.XXX	403,350	403,350	354,948	365,288	38,063			38,063	403,350				(6,763)	10/19/2026	4.A FE.	
BGH6BJ-WV-6	FUNDED CL ACQUIA INC 1L REVOLVER		01/03/2022	SINKING FUND REDEMPTION	.XXX	5,134	5,134	5,082	5,132	2			2	5,134				.90	10/19/2026	5.B GI.	
BGH6CC-ME-9	FUNDED HERSHA HOSPITALITY(SOUTHPAW) 1L TL		03/31/2022	PRIOR YEAR INCOME	.XXX								.0					2,500	10/31/2025	4.B Z.	
BGH6H3-9P-4	LYTX 1L DDTL CL 2020 A&R		01/02/2022	PRIOR YEAR INCOME	.XXX								.0					.39	03/02/2026	5.B GI.	
BGH6JD-14-5	FUNDED		03/31/2022	VARIOUS	.XXX	125,701	125,701	124,716	124,982	719			719	125,701				10,826	02/28/2026	4.C	
BGH6JD-16-8	LYTX INC 1L TL CL 2020 A&R		03/31/2022	SINKING FUND REDEMPTION	.XXX	52,328	52,328	51,955	52,118	211			211	52,328				1,265	02/28/2026	4.C	
BGH6MF-RA-4	DELTA AIR LINES 1L TLB HAMILTON PROJECTS (PANDA)		01/31/2022	SINKING FUND REDEMPTION	.XXX	19,688	19,688	19,307	19,501	(19,501)			(19,501)					.0	04/28/2023	2.C FE.	
BGH6NM-13-2	1L TL SINKING FUND REDEMPTION		03/31/2022	SINKING FUND REDEMPTION	.XXX	67,563	67,563	65,387	67,487	76			76	67,563				.820	06/10/2027	4.A FE.	
BGH6OT-S7-6	WIDEORBIT 1L TL		03/31/2022	SINKING FUND REDEMPTION	.XXX	4,615	4,615	4,561	4,574	42			42	4,615				.40	07/07/2025	4.C	
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		03/31/2022	SINKING FUND REDEMPTION	.XXX	6,288	6,288	6,275	5,003	22			22	6,288				.32	10/05/2027	4.C FE.	
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		03/31/2022	VARIOUS	.XXX	46,616	46,616	45,923	46,361	255			255	46,616				1,204	10/29/2027	4.C FE.	
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		03/31/2022	SINKING FUND REDEMPTION	.XXX	27,500	27,500	27,152	27,293	207			207	27,500				592	10/14/2025	4.B PL.	
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		03/31/2022	VARIOUS	.XXX	5,884	5,884	5,884	5,884				.0	5,884				206	10/29/2027	4.C FE.	
BGH6WV-WF-2	CAPSTONE ACQUISITION 1L TL CAPSTONE ACQUISITION 1L		03/31/2022	SINKING FUND REDEMPTION	.XXX	35,013	35,013	34,707	34,836	177			177	35,013				461	10/29/2027	4.C	
BGH6WV-W4-6	DDTL FUND		03/31/2022	SINKING FUND REDEMPTION	.XXX	2,038	2,038	2,028	2,028	10			10	2,038				.24	11/12/2027	4.B PL.	
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL EXPRESS OIL (MAVIS) 1L TL		03/31/2022	SINKING FUND REDEMPTION	.XXX	180,000	180,000	172,800	178,879	1,121			1,121	180,000				2,239	11/10/2027	4.C FE.	
BGH6XY-FP-1	CL ADDON		01/31/2022	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,451	2,461	(2,461)			(2,461)					.0	03/20/2025	4.C FE.	
BGH6YV-TD-8	SYNDIGO 1L TL CL		03/31/2022	SINKING FUND REDEMPTION	.XXX	32,500	32,500	32,013	32,338	162			162	32,500				427	12/10/2027	4.C FE.	
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		03/31/2022	VARIOUS	.XXX	77,500	77,500	76,531	77,177	323			323	77,500				1,027	12/16/2027	4.B FE.	
BGH6ZQ-5R-3	PROVATION 1L TL CL		01/05/2022	VARIOUS	.XXX	13,905,000	13,905,000	13,696,425	13,723,178	129,657			129,657	13,852,834		52,166	52,166	82,461	12/16/2027	4.C FE.	
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		03/31/2022	VARIOUS	.XXX	10,000	10,000	9,775	9,925	75			75	10,000				612	07/23/2025	4.A PL.	
BGH71C-R1-2	PIP 1L TL CL		01/29/2022	SINKING FUND REDEMPTION	.XXX	942	942	938	942				.0	942				.5	01/06/2028	4.C FE.	
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		01/02/2022	PRIOR YEAR INCOME	.XXX								.0					.28	12/22/2026	4.C FE.	
BGH71R-WP-0	MB2 1L TL CL		03/31/2022	VARIOUS	.XXX	11,064	11,064	10,843	10,993	71			71	11,064				726	01/26/2027	4.B PL.	
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		03/31/2022	SINKING FUND REDEMPTION	.XXX	3,936	3,936	3,897	3,911	25			25	3,936				134	01/29/2027	4.B PL.	
BGH72H-0J-0	OIL CHANGER 1L TL		03/31/2022	SINKING FUND REDEMPTION	.XXX	13,507	13,507	13,190	13,407	100			100	13,507				336	02/04/2027	5.A	
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED ASCEND PERFORMANCE 1L TLB CL REF		03/31/2022	VARIOUS	.XXX	9,254	9,254	9,131	6,375	66			66	9,254				.0	02/04/2027	5.A	
BGH72K-TB-9	SINKING FUND REDEMPTION		03/27/2022	SINKING FUND REDEMPTION	.XXX	1,619	1,619	1,525	1,232	10			10	1,619				.17	08/27/2026	3.C FE.	
BGH734-YS-1	BIMINI GROUP 1L TL CL		03/31/2022	SINKING FUND REDEMPTION	.XXX	23,880	23,880	23,283	23,694	185			185	23,880				489	02/18/2026	4.C	

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STATEMENT AS OF MARCH 31, 2022 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	
BGH76P-HQ-4	HIGHTOWER 1L TL CL		01/06/2022	SINKING FUND REDEMPTION	XXX	1,875	1,875	1,861	1,875				0		1,875			0	4	04/21/2028	4.C FE	
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		03/31/2022	VARIOUS	XXX	49,859	49,859	49,361	49,796		63		63		49,859			0	1,412	04/28/2028	4.B FE	
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		03/31/2022	VARIOUS	XXX	2,728	2,728	2,701	2,725		4		4		2,728			0	423	04/28/2028	3.C FE	
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		03/31/2022	SINKING FUND REDEMPTION	XXX	125,000	125,000	121,875	124,348		652		652		125,000			0	116	04/29/2028	4.B FE	
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		03/31/2022	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,475	2,486		14		14		2,500			0	39	11/26/2025	4.C PL	
BGH79J-9C-7	SOLERA 1L REV CL USD FUNDED		03/31/2022	VARIOUS	XXX	154,554	154,554	154,554	105,859				0		154,554			0	4,138	06/04/2026	3.C FE	
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		03/31/2022	VARIOUS	XXX	97,500	97,500	97,013	97,241		259		259		97,500			0	1,998	06/14/2028	4.B FE	
BGH7CJ-0A-6	MCGRAW HILL TLB 1L CL		03/31/2022	VARIOUS	XXX	50,000	50,000	49,500	49,945		55		55		50,000			0	286	07/28/2028	4.B FE	
BGH7D1-03-0	SWEETWATER SOUND 1L TLB CL		03/02/2022	SINKING FUND REDEMPTION	XXX	328,896	328,896	325,607	328,567		329		329		328,896			0	6,927	07/29/2028	4.B FE	
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REF. STANDARD INDUSTRIES 1L TLB CL		01/27/2022	SINKING FUND REDEMPTION	XXX	2,909	2,909	2,909	2,909				0		2,909			0	38	01/15/2027	4.B FE	
BGH7DD-73-5	CL		03/22/2022	SINKING FUND REDEMPTION	XXX	7,500	7,500	7,425	7,485		15		15		7,500			0	56	09/22/2028	2.C FE	
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		03/31/2022	VARIOUS	XXX	15,000	15,000	14,850	14,959		41		41		15,000			0	360	08/13/2028	4.C FE	
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES 1L CL		01/24/2022	SINKING FUND REDEMPTION	XXX	20,000	20,000	19,900	19,948		52		52		20,000			0	191	09/20/2028	4.B FE	
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		03/31/2022	SINKING FUND REDEMPTION	XXX	4,796	4,796	4,748	3,931		30		30		4,796			0	44	01/29/2027	4.B Z	
BGH7JB-SF-8	MICHAEL BAKER 1L TLB CL		03/31/2022	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,475	2,488		12		12		2,500			0	36	10/26/2027	4.B FE	
BGH7KU-6N-6	FRANCHISE 1L TL		01/26/2022	VARIOUS	XXX	1,044,186	1,044,186	1,032,439	1,043,264		922		922		1,044,186			0	4,136	11/22/2023	3.C FE	
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		03/31/2022	VARIOUS	XXX	1,250	1,250	1,225	1,240		10		10		1,250			0	23	06/23/2025	4.A PL	
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		03/31/2022	SINKING FUND REDEMPTION	XXX	4,318	4,318	4,297	4,297		21		21		4,318			0	57	12/13/2028	4.B Z	
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		03/31/2022	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,450	2,483		17		17		2,500			0	51	12/22/2026	4.C FE	
BGH74V-BF-3	NAVACORD CORP 1L TL CL		02/03/2022	SINKING FUND REDEMPTION	XXX	9,879	10,033	12,399	12,524				0		12,524	(2,645)		(2,645)		03/27/2028	4.A Z	
BGH5D5-06-8	KERRIDGE COMMERCIAL (GBP) 1L TL	B	03/31/2022	SINKING FUND REDEMPTION	XXX	771,538	771,538	823,997	789,861		4,406		4,406	44,738	839,005	(67,467)		(67,467)	26,114	01/22/2024	4.C	
BGH5JA-UG-4	SLR (HAMILTON) 1L DDTL FUNDED GBP	B	01/31/2022	SINKING FUND REDEMPTION	XXX	180,083	180,083	169,624	185,333				0	(15,709)	169,624	14,333	(183,956)	(169,623)		06/23/2025	4.C	
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	03/31/2022	SINKING FUND REDEMPTION	XXX	3,750	3,750	3,713	3,733		17		17		3,750			0	46	06/12/2026	3.C FE	
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL	B	03/31/2022	SINKING FUND REDEMPTION	XXX	12,385	12,310	12,250	12,530		91		91	(174)	12,446	(61)		(61)	64	07/23/2025	4.A PL	
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	03/31/2022	SINKING FUND REDEMPTION	XXX	4,208	4,208	4,166	4,188		20		20		4,208			0	55	11/25/2027	4.B FE	
BGH7KP-LW-2	AI CONVOY (COBHAM) 1L TLB CL USD	D	03/31/2022	SINKING FUND REDEMPTION	XXX	10,314	10,314	10,288	10,291		23		23		10,314			0		01/18/2027	4.A FE	
1909999999 - Bonds - Unaffiliated Bank Loans						29,975,351	30,973,569	30,501,549	30,466,833	0	(520,303)	0	(520,303)	28,855	30,137,317	(55,840)	(106,126)	(161,966)	468,912	XXX	XXX	
2509999997 - Bonds - Subtotals - Bonds - Part 4						1,651,355,162	1,684,370,398	1,620,168,232	1,630,247,156	0	1,572,063	0	1,572,063	28,855	1,647,724,110	(55,840)	(3,835,047)	(3,890,887)	29,995,510	XXX	XXX	
2509999997 - Bonds - Subtotals - Bonds						1,651,355,162	1,684,370,398	1,620,168,232	1,630,247,156	0	1,572,063	0	1,572,063	28,855	1,647,724,110	(55,840)	(3,835,047)	(3,890,887)	29,995,510	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																						
46625H-KK-5	JPMORGAN CHASE & CO		02/01/2022	SECURITY CALLED BY ISSUER at 100.000		12,000,000	12,000,000.00	12,000,000	12,000,000				0		12,000,000			0	120,564	XXX	2.B FE	
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						12,000,000	XXX	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	120,564	XXX	XXX	
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						12,000,000	XXX	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	120,564	XXX	XXX	
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						12,000,000	XXX	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	120,564	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																						
577096-10-0	WATTERPORT INC.		01/06/2022	DIRECT		76,669,000	1,247,578	XXX	965,314				(324,023)		965,314		282,264	282,264		XXX	XXX	
577096-11-8	WATTERPORT INC WARRANTS		01/06/2022	DIRECT		47,869,000	144,412	XXX	144,412				(293,111)		144,412			0		XXX	XXX	
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		03/10/2022	SINKING FUND REDEMPTION		245,348,000	245,348	XXX	253,087				(328,069)		253,087		(7,739)	(7,739)	7,515	XXX	XXX	
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						1,637,338	XXX	1,362,813	1,613,111	(945,203)	0	0	(945,203)	0	1,362,813	0	274,525	274,525	7,515	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																						
000000-00-0	AGENTS DEFERRED COMP RABB1 TRUST		03/31/2022	DIRECT		520,368,920	520,369	XXX	520,369				0		520,369			0		XXX	XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						520,369	XXX	520,369	520,369	0	0	0	0	0	520,369	0	0	0	0	0	XXX	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																						
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		01/10/2022	PRIOR YEAR INCOME			XXX						0					0	14	XXX	XXX	
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	14	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						2,157,707	XXX	1,883,182	2,133,480	(945,203)	0	0	(945,203)	0	1,883,182	0	274,525	274,525	7,529	XXX	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks						2,157,707	XXX	1,883,182	2,133,480	(945,203)	0	0	(945,203)	0	1,883,182	0	274,525	274,525	7,529	XXX	XXX	
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						14,157,707	XXX	13,883,182	14,133,480	(945,203)	0	0	(945,203)	0	13,883,182	0	274,525	274,525	128,093	XXX	XXX	

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STATEMENT AS OF MARCH 31, 2022 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (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
600999999	Totals					1,665,512,869	XXX	1,634,051,414	1,644,380,636	(945,203)	1,572,063	0	626,860	28,855	1,661,607,292	(55,840)	(3,560,522)	(3,616,362)	30,123,603	XXX	XXX





STATEMENT AS OF MARCH 31, 2022 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	GS-	12/08/2021	12/08/2022	2,978	4,701.21	226,800				156,077		109								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	2,336	4,709.85	108,900				76,991		0								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	2,866	4,709.85	199,800				141,256		1,952								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2021	12/22/2022	2,449	4,696.56	121,900				88,476		980								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	2,874	4,696.56	214,650				155,794		14,941								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	4,787	4,700.58			265,500		202,694		3,468								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	5,531	4,700.58			444,600		339,426		33,555								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	2,010	4,726.35	104,500				104,500		0								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM-	01/12/2022	01/12/2023	2,327	4,726.35	193,600				151,445		961								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	2,427	4,532.76	113,300				90,762		52,227								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	2,537	4,532.76	193,200				154,768		120,308								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	2,069	4,349.93	92,700				161,601		312,245								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	3,103	4,349.93	197,100				161,601		312,245								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	2,615	4,589.38	127,200				106,757		41,172								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	3,377	4,589.38	257,300				215,948		122,719								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	02/09/2022	02/09/2023	2,943	4,587.18	143,100				123,083		12,263								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	02/09/2022	02/09/2023	3,379	4,587.18	240,250				206,644		55,223								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	02/16/2022	02/16/2023	2,570	4,475.01	121,900				107,388		73,587								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	02/16/2022	02/16/2023	3,017	4,475.01	224,100				197,421		167,599								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	02/23/2022	02/23/2023	2,840	4,225.50	123,600				111,461		178,169								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	02/23/2022	02/23/2023	3,077	4,225.50	208,000				187,571		316,644								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	03/02/2022	03/02/2023	3,534	4,386.54	158,100				145,775		213,395								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	03/02/2022	03/02/2023	3,648	4,386.54	240,000				221,290		339,912								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	3,506	4,277.88	154,500				145,363		203,553								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI-	03/09/2022	03/09/2023	3,039	4,277.88	196,300				184,691		275,852								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GS-	03/16/2022	03/16/2023	4,130	4,357.86	183,106				190,800		232,225								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	03/16/2022	03/16/2023	3,442	4,357.86	255,000				244,718		322,242								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM-	03/23/2022	03/23/2023	3,815	4,456.24	179,652				183,600		205,532								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM-	03/23/2022	03/23/2023	3,927	4,456.24	283,500				277,403		323,554								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	225	3,980.00	7,603,549				316,815		12,534,101								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	250	4,090.00	7,587,887				316,162		11,161,357								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	275	4,150.00	7,677,326				319,889		10,681,205								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	225	4,150.00	6,924,274				288,511		8,819,154								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	200	4,200.00	5,188,511				235,841		7,001,383								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	200	4,190.00	5,349,311				668,664		7,406,270								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	200	4,140.00	6,060,711				757,589		8,493,002								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	225	4,150.00	7,126,099				890,762		9,542,595								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	175	4,190.00	5,016,293				684,040		6,948,760								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/08/2021	06/03/2022	175	4,200.00	5,237,143				1,091,072		6,900,206								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/15/2021	06/10/2022	200	4,230.00	5,753,706				1,198,689		7,521,021								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/22/2021	06/17/2022	225	4,230.00	6,369,194				1,326,915		8,612,210								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/06/2021	07/01/2022	225	4,300.00	6,711,644				1,957,563		7,638,138								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/13/2021	07/08/2022	150	4,340.00	4,735,881				1,381,299		4,715,716								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/20/2021	07/15/2022	200	4,370.00	5,476,506				1,597,314		5,983,010								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/27/2021	07/22/2022	175	4,340.00	5,779,993				1,771,288		5,755,384								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/03/2021	07/29/2022	175	4,410.00	5,168,018				1,644,369		4,968,114								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/10/2021	08/05/2022	175	4,410.00	5,527,468				2,072,801		5,086,933								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/17/2021	08/12/2022	175	4,450.00	5,197,243				1,948,966		4,714,528								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/24/2021	08/19/2022	200	4,430.00	6,842,906				2,566,090		5,798,077								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	175	4,470.00	5,985,968				2,244,738		4,705,507								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	150	4,530.00	4,673,930				2,142,218		3,544,815								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	200	4,510.00	5,781,105				2,649,673		5,079,372								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	200	4,410.00	6,275,705				2,876,365		6,667,050								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/05/2021	09/30/2022	225	4,360.00	7,476,641				3,738,320		8,429,322								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index																				

STATEMENT AS OF MARCH 31, 2022 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	01/18/2022	01/13/2023	150	4,680.00		-4,690.579		3,713.375			3,824.879			(977.204)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/25/2022	01/20/2023	175	4,540.00		-5,141.591		4,070.426			5,933.228			(1,071.165)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/01/2022	01/27/2023	200	4,360.00		-9,246.905		7,985.963			9,202.489			(1,260.942)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/07/2022	02/17/2023	50	4,600.00		-1,642.720		1,437.380			1,621.780			(205.340)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/08/2022	02/03/2023	200	4,500.00		-7,544.105		6,601.092			7,476.701			(943.013)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2022	08/19/2022	50	4,500.00		-1,495.080		1,121.310			1,213.265			(373.770)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2022	06/17/2022	50	4,600.00		-602.569		376.606			582.121			(225.963)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2022	09/16/2022	50	4,400.00		-1,524.275		1,197.645			1,669.942			(326.630)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2022	11/18/2022	50	4,400.00		-1,746.971		1,455.809			1,916.427			(291.162)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2022	12/16/2022	50	4,600.00		-1,240.185		1,054.157			1,387.736			(186.028)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/15/2022	02/10/2023	150	4,520.00		-5,064.080		4,431.070			5,498.775			(633.010)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2022	07/15/2022	50	4,400.00		-1,277.000		893.900			1,384.542			(383.100)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/17/2022	02/17/2023	25	4,500.00		-822.542		719.725			959.781			(102.818)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/18/2022	07/15/2022	50	4,325.00		-1,271.336		889.935			1,667.101			(381.401)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/18/2022	08/19/2022	50	4,300.00		-1,490.546		1,117.909			1,925.496			(372.636)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/18/2022	09/16/2022	50	4,200.00		-1,910.750		1,910.750			2,417.247			(409.446)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/18/2022	10/21/2022	50	4,200.00		-2,030.784		1,650.012			2,549.247			(380.772)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/18/2022	10/21/2022	25	4,350.00		-775.879		630.402			995.901			(145.477)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2022	02/17/2023	200	4,420.00		-6,193.505		5,419.317			8,696.102			(774.188)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2022	02/24/2023	225	4,290.00		-8,940.717		8,534.321			11,845.150			(406.396)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2022	04/01/2022	75	4,250.00		-1,681.394		840.697			2,153.065			(840.697)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2022	04/01/2022	75	4,325.00		-1,277.219		638.609			1,590.614			(638.609)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/03/2022	11/18/2022	25	4,600.00		-532.542		499.259			643.487			(33.284)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/08/2022	03/03/2023	200	4,360.00		-6,351.705		6,087.050			9,658.032			(264.654)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/10/2022	04/08/2022	100	4,350.00		-686.355		343.177			1,934.360			(343.177)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2022	03/10/2023	200	4,250.00		-8,952.305		8,579.292			11,264.239			(373.013)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2022	04/14/2022	50	4,225.00		-884.080		442.040			1,580.694			(442.040)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/17/2022	03/17/2023	25	4,400.00		-920.042		881.707			1,163.800			(38.335)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/18/2022	09/16/2022	50	4,500.00		-1,136.972		1,042.225			1,332.678			(94.748)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/21/2022	08/19/2022	25	4,500.00		-525.042		472.538			606.632			(52.504)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/22/2022	03/17/2023	225	4,320.00		-11,242.692		10,774.247			11,677.089			(468.446)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2022	03/17/2023	25	4,500.00		-914.842		914.842			1,005.178			(38.118)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/24/2022	04/22/2022	100	4,325.00		-2,142.155		1,071.077			2,318.258			(1,071.077)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/24/2022	04/22/2022	100	4,400.00		-1,557.555		1,692.406			1,778.777			(778.777)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/25/2022	07/15/2022	50	4,400.00		-1,410.080		1,233.820			1,384.542			(176.260)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/29/2022	03/24/2023	225	4,490.00		-10,314.117		9,884.362			9,300.628			(429.755)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2022	04/29/2022	100	4,425.00		-2,058.189		1,029.095			1,585.943			(1,029.095)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2022	04/29/2022	100	4,475.00		-1,661.178		830.589			1,220.017			(830.589)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/03/2019	04/01/2022	13,660	248.16		198,900		9			409,533			(16,461)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/10/2019	04/08/2022	18,366	250.71		258,520		1,455			504,470			(21,622)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/17/2019	04/14/2022	13,337	247.19		188,100		2,112			413,602			(15,747)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/24/2019	04/22/2022	15,260	249.5		211,280		3,938			438,512			(17,671)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/01/2019	04/29/2022	15,660	249.79		215,670		5,416			445,966			(18,038)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/08/2019	05/06/2022	18,230	248.07		243,450		7,646			551,168			(20,362)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/15/2019	05/13/2022	9,730	247.41		132,720		5,004			300,934			(11,101)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/22/2019	05/20/2022	15,816	248.8		203,190		8,940			467,584			(16,995)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/30/2019	05/27/2022	8,132	246.44		111,400		5,606			259,906			(9,326)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/05/2019	06/03/2022	9,674	248.08		137,280		7,789			293,698			(11,482)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/12/2019	06/10/2022	15,651	250.27		215,670		13,640			441,329			(18,038)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/19/2019	06/17/2022	13,855	253.36		194,600		13,573			348,423			(16,276)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/26/2019	06/24/2022	14,814	251.26		200,540		15,292			404,042			(16,773)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/02/2019	07/01/2022	5,940	254.54		80,100		6,617			142,869			(6,693)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/10/2019	07/08/2022	9,503	253.05		135,360		12,042			242,896			(11,321)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/17/2019	07/15/2022	22,996	252.22		335,240		31,935			607,556			(28,039)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/24/2019	07/22/2022	9,485	259.35		110,400		11,212			184,309			(9,234)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/31/2019	07/29/2022	11,505	257.35		138,330		14,919			246,464			(11,570)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/07/2019	08/05/2022	17,967	261.91		217,580		24,836			307,212			(18,198)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/14/2019	08/12/2022	7,007	257.64		102,780		12,379			148,754			(8,596)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/28/2019	08/26/2022	10,766	264.77		189,440		18,550			258,462			(11,663)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/05/2019	09/02/2022	13,122	263.5		171,360		23,920			208,836			(14,346)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/11/2019	09/09/2022	8,952	264.13		103,960		15,173			138,118			(8,695)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/18																	

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/06/2019	11/04/2022	12,530	262.03	145,600				28,693		223,322			(12,178)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/13/2019	11/11/2022	14,191	255.96	192,600				39,208		331,900			(16,109)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/18/2022	9,418	260.18	114,720				24,100		184,398			(9,595)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	11/25/2022	14,858	260.35	186,960				40,453		289,503			(15,623)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/02/2022	11,791	259.34	147,000				32,776		244,544			(12,295)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/09/2022	13,289	280.71	164,900				37,806		256,300			(13,792)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/16/2022	11,604	263.71	144,000				33,920		194,883			(12,044)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/23/2022	12,667	268.59	142,560				34,508		165,271			(11,935)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/02/2020	12/30/2022	8,015	269.08	93,870				23,314		102,392			(7,858)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/08/2020	01/06/2023	11,502	264.99	148,500				37,785		183,665			(12,420)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/15/2020	01/13/2023	14,465	262.96	216,220				56,377		255,871			(18,084)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/22/2020	01/20/2023	6,821	266.54	94,140				25,139		101,682			(7,874)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2020	01/27/2023	15,324	262.58	217,600				59,477		277,939			(18,200)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/05/2020	02/03/2023	8,016	261.69	120,960				33,861		151,855			(10,117)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/10/2023	10,241	266.54	139,050				39,861		155,171			(11,630)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/17/2023	17,343	266.03	256,220				75,174		270,764			(21,430)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/24/2023	7,420	255.05	113,430				34,043		184,890			(9,487)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/04/2020	03/03/2023	8,219	251.94	140,910				43,204		228,630			(11,786)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/11/2020	03/10/2023	12,275	253.3	178,560				55,872		326,549			(14,935)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/18/2020	03/17/2023	8,434	247.98	136,710				43,638		266,570			(11,434)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/24/2023	9,070	253.82	137,080				44,619		237,848			(11,465)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2020	04/01/2022	23,691	363.92	333,210						345,243			(40,913)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	03/31/2023	11,043	255.58	156,520				51,936		272,590			(13,091)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/01/2022	3,519	257.3	32,850						33,748			(4,033)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/01/2022	5,375	490.73	42,480						218,691			(5,224)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	04/08/2020	04/08/2022	11,904	368.13	152,240				1,070		118,746			(19,109)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/06/2023	8,672	256.74	118,360				39,972		205,588			(9,909)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/08/2022	11,287	262.06	85,840				603		246,926			(10,774)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/08/2022	4,639	493.42	41,790				295		177,486			(5,253)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2020	04/14/2022	8,335	371.1	101,680				1,570		63,235			(12,780)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/14/2022	11,632	261.27	97,500				1,505		263,704			(12,255)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/16/2020	04/14/2022	8,418	495.21	69,540				1,076		303,753			(8,752)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	04/22/2020	04/22/2022	15,326	371.54	187,530				4,980		105,623			(23,538)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/22/2022	7,368	263.27	55,860						152,290			(7,011)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/21/2023	10,215	258.34	134,420				47,226		229,172			(11,243)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/23/2020	04/22/2022	6,656	487.67	66,300						294,190			(8,333)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/29/2020	04/29/2022	8,327	370.78	107,880				3,918		66,900			(13,541)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/28/2023	5,499	258.92	68,600				24,548		120,961			(5,738)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/29/2022	4,254	261.4	36,630						95,882			(4,598)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	04/30/2020	04/29/2022	6,853	492.17	59,830						271,892			(7,520)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/06/2020	05/06/2022	21,855	370.99	256,770				11,763		178,591			(32,229)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/05/2023	11,047	255.24	159,320				58,019		278,653			(13,325)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/06/2022	2,721	264.45	18,340						53,030			(2,302)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/07/2020	05/06/2022	6,207	495.29	48,160				2,208		231,941			(6,053)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2020	05/13/2022	10,757	373.32	125,600				6,940		66,831			(15,765)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/12/2023	5,889	251.15	104,100				38,565		170,405			(8,707)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/13/2022	7,753	261.32	64,200				3,548		175,317			(8,058)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/14/2020	05/13/2022	2,216	269.97	20,820				1,152		11,338			(2,617)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/14/2020	05/13/2022	6,674	495.83	48,690				2,693		241,945			(6,120)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2020	05/20/2022	13,643	373.45	168,300				10,890		89,802			(21,124)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/19/2023	9,025	257.64	125,120				47,140		209,799			(10,465)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/20/2022	3,459	267.24	23,940						57,802			(3,005)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/21/2020	05/20/2022	5,112	492.24	42,550				2,756		204,069			(5,348)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/21/2020	05/20/2022	2,212	270.94	20,220				1,310		9,853			(2,541)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	05/27/2022	8,039	370.58	109,800				8,150		70,143			(13,801)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/26/2023	8,668	254.83	128,040				49,089		222,949			(10,719)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/27/2022	5,763	269.13	36,300				2,694		85,680</							

STATEMENT AS OF MARCH 31, 2022 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)	
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/10/2022	4,875	496.83	38,940				3,647		176,561			(4,894)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	16,839	371.87	223,650				23,094		136,702			(28,072)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/16/2023	6,308	254.39	85,568				34,437		165,567			(7,157)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	11,846	268.23	84,630				8,739		187,425			(10,622)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/17/2022	23,454	272.33	218,880				22,637		88,901			(27,511)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/17/2022	4,849	493.63	44,440				4,596		191,085			(5,586)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2020	06/24/2022	5,332	375.11	65,600				7,414		32,056			(8,234)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/23/2023	5,900	254.99	87,900				35,947		152,019			(7,352)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2020	06/24/2022	4,962	270.88	31,460				3,556		66,248			(3,949)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/25/2020	06/24/2022	9,906	273.65	84,780				9,597		30,800			(10,656)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/25/2020	06/24/2022	3,537	499.92	26,720				3,025		119,883			(3,358)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	06/30/2023	4,697	256.76	68,880				28,615		114,083			(5,761)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	07/01/2022	7,236	272.83	42,750				5,247		84,421			(5,366)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/02/2020	07/01/2022	36,601	272.4	313,000				38,462		147,156			(39,341)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	07/02/2020	07/01/2022	2,418	500.35	19,360				2,379		82,725			(2,433)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2020	07/08/2022	2,643	390.42	19,200				2,538		2,414			(2,410)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/07/2023	5,427	260.02	78,120				32,945		117,465			(6,534)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/08/2022	9,812	274.79	60,320				7,973		98,813			(7,571)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/08/2022	3,077	496.35	27,720				3,669		115,735			(3,484)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/08/2022	14,250	273.14	133,380				17,652		52,678			(16,764)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020	07/15/2022	7,389	377.82	97,440				13,801		37,061			(12,230)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/14/2023	6,945	259.19	108,180				46,303		155,393			(9,048)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/15/2022	8,265	272.03	62,700				8,880		103,206			(7,870)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	07/16/2020	07/15/2022	1,743	494.21	19,120				2,711		70,613			(2,403)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/15/2022	21,110	274.47	195,460				27,717		64,004			(24,567)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/22/2022	3,929	383.33	45,300				6,844		10,107			(5,686)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/21/2023	2,665	267.6	35,070				15,231		42,768			(2,933)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/22/2022	7,454	273.39	55,400				8,370		84,946			(6,954)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/22/2022	4,339	502.46	41,000				6,202		143,730			(5,153)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/22/2022	21,073	273.85	207,060				31,321		73,091			(26,025)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	07/29/2022	9,352	383.02	128,880				20,689		29,035			(16,176)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/28/2023	6,393	267.25	97,240				42,845		104,566			(8,133)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/29/2022	11,865	267.8	141,120				22,654		194,774			(17,713)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/30/2020	07/29/2022	17,387	275.51	164,160				26,384		47,113			(20,633)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	07/30/2020	07/29/2022	4,764	516.69	31,680				5,092		102,736			(3,982)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2020	08/05/2022	15,935	386.36	223,200				37,939		35,324			(28,015)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/04/2023	4,105	271.2	58,630				26,202		56,603			(4,904)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	08/05/2020	08/05/2022	11,382	276.99	84,550				16,071		99,676			(11,868)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	08/06/2020	08/05/2022	3,672	512.98	28,900				4,918		91,382			(3,632)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/05/2022	36,757	276.39	359,040				61,103		91,377			(45,127)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2020	08/12/2022	11,700	380.77	70,100				30,520		46,077			(21,350)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/11/2023	4,158	268.8	56,540				25,624		64,162			(4,729)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/12/2022	1,850	272.96	16,700				2,996		22,174			(2,096)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/12/2022	17,076	274.13	165,440				29,720		61,118			(20,794)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/12/2022	5,593	513.68	43,420				7,800		139,260			(5,457)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/19/2022	16,339	385.97	203,490				38,433		42,315			(25,541)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/18/2023	4,162	264.82	64,427				29,604		76,138			(5,389)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/19/2022	2,952	281.01	17,040				3,218		18,772			(2,139)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/20/2020	08/19/2022	36,527	276.51	335,320				63,411		94,396			(42,146)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	08/20/2020	08/19/2022	3,230	508.53	29,400				5,560		94,571			(3,695)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/26/2022	13,197	386.06	169,320				33,579		36,714			(21,252)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/25/2023	9,035	269.33	125,520				58,466		137,435			(10,498)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/26/2022	5,514	276.38	46,350				9,192		52,433			(5,818)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/27/2020	08/26/2022	37,323	275.41	352,260				69,947		116,968			(44,275)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	08/27/2020	08/26/2022	3,861	515.57	32,040				6,362		93,211			(4,027)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/02/																		

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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)	
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/16/2022	42,754	275.71	397,660				90,552		136,728			(49,981)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	09/17/2020	09/16/2022	6,051	504.34	58,800				13,390		204,799			(7,391)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/23/2022	23,333	381.44	300,820				71,337		99,229			(37,758)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/22/2023	3,844	260.95	57,900				28,467		82,696			(4,843)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/23/2022	6,336	274.49	47,770				11,328		71,166			(5,996)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/23/2022	25,154	273.76	220,800				52,437		105,609			(27,752)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	09/24/2020	09/23/2022	5,669	495.75	60,840				14,449		234,333			(7,647)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	09/30/2022	19,007	386.37	221,190				54,613		58,917			(27,763)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	09/29/2023	2,293	259.85	37,980				18,920		51,412			(3,177)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	09/30/2020	09/30/2022	4,433	278.26	31,560				7,792		38,427			(3,961)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	09/30/2022	32,240	277.15	258,990				64,027		86,830			(32,552)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/01/2020	09/30/2022	2,586	504.47	27,000				6,675		88,611			(3,394)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2020	10/07/2022	8,887	382.6	112,540				28,850		40,136			(14,126)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/06/2023	6,871	263.8	100,440				50,668		133,773			(8,401)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/07/2022	5,533	277.87	41,100				10,536		49,887			(5,159)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/07/2022	13,775	274.75	110,580				28,384		53,015			(13,899)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/07/2022	3,205	511.94	30,600				7,854		92,317			(3,846)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/14/2022	15,824	385.48	204,960				54,478		57,842			(25,726)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/13/2023	5,314	266.35	75,320				38,470		94,036			(6,300)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/14/2022	43,726	275.89	392,040				104,338		147,916			(49,275)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/15/2020	10/14/2022	3,195	519.23	26,850				7,146		76,249			(3,375)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2022	8,864	381.28	133,620				36,779		46,446			(16,771)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/20/2023	3,420	266.34	47,880				24,757		60,751			(4,005)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/21/2022	5,136	282.62	32,900				9,056		32,922			(4,129)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/21/2022	29,186	273	263,200				72,538		141,930			(33,081)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/22/2020	10/21/2022	1,925	499.91	24,660				6,796		74,932			(3,099)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	10/28/2022	8,161	381.01	100,440				28,595		45,126			(12,607)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/27/2023	6,551	261.05	95,710				50,090		142,204			(8,005)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/28/2022	8,901	276.92	63,840				18,175		88,247			(8,013)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/29/2020	10/28/2022	27,208	272.24	225,700				64,338		145,750			(28,368)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/29/2020	10/28/2022	2,841	490.61	34,580				9,857		133,847			(4,346)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/04/2020	11/03/2023	2,660	267.61	35,560				18,838		45,278			(2,974)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2020	11/04/2022	21,641	383.53	288,010				84,768		99,073			(36,150)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/04/2022	33,700	278.51	279,000				82,234		110,988			(35,067)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	11/05/2020	11/04/2022	2,143	503.39	24,600				7,251		78,919			(3,082)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/11/2020	11/10/2023	6,811	287.46	95,580				51,257		117,051			(7,994)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/11/2020	11/11/2022	3,994	285.56	25,520				7,780		21,073			(3,203)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/11/2022	9,703	375.61	155,400				47,255		76,574			(19,508)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	11/10/2022	22,287	270.02	247,050				74,995		151,840			(31,094)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	11/12/2020	11/11/2022	1,921	505.39	22,050				6,715		68,433			(2,771)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2020	11/18/2022	6,012	386.75	66,470				20,861		22,393			(8,343)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/18/2020	11/17/2023	6,790	267.75	97,380				52,855		115,789			(8,145)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/18/2020	11/18/2022	2,891	281.11	24,720				7,758		21,967			(3,103)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/19/2020	11/18/2022	30,755	275.54	275,400				86,558		117,464			(34,615)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/19/2020	11/18/2022	4,910	511.1	49,910				15,687		154,021			(6,273)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2020	11/23/2022	15,454	381.78	201,190				64,639		85,129			(25,287)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/24/2023	4,121	266.39	66,460				36,460		74,340			(5,552)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/24/2020	11/23/2022	2,524	288.18	15,750				5,060		10,965			(1,980)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020	11/25/2022	23,445	276.13	214,500				69,414		84,309			(26,923)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	11/25/2020	11/25/2022	7,904	507.4	83,250				26,940		273,188			(10,449)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	12/02/2022	3,666	381.09	49,700				16,564		22,423			(6,238)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/01/2023	3,750	265.86	60,200				33,455		69,244			(5,035)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/02/2022	3,988	278.02	37,620				12,538		38,237			(4,722)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/02/2022	14,778	275.5	141,450				47,204		58,058			(17,779)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/02/2022	3,197	505.79	38,550				12,865		115,276			(4,845)					
S&P MARC 5%-2YR	INDEX LIAB	EX5																					

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/24/2020	12/29/2022	43,731	278.7	383,080				140,715		124,882			(47,754)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/24/2020	12/29/2022	1,482	515.37	15,960				5,863		44,278			(1,990)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2020	12/29/2022	3,370	384.17	47,840				17,687		16,848			(6,005)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	12/29/2023	4,819	269.77	75,738				43,958		77,603			(6,329)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/29/2020	12/29/2022	10,197	292.93	73,950				27,341		32,411			(9,282)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2020	12/30/2022	8,943	279.54	77,500				28,758		23,549			(9,727)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/30/2020	12/30/2022	2,329	511.55	27,940				10,368		76,820			(3,507)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/06/2023	9,871	382.65	144,020				54,602		60,102			(18,077)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/05/2024	4,429	273.37	64,440				37,839		61,834			(5,390)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	01/06/2021	01/06/2023	2,796	275.58	45,120				17,169		32,226			(5,663)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/07/2021	01/06/2023	37,881	279.54	332,840				126,818		101,173			(41,834)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	01/07/2021	01/06/2023	1,679	524.	16,160				6,157		41,454			(2,031)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/12/2024	2,927	277.67	40,240				23,882		34,118			(3,366)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	01/13/2021	01/13/2023	5,554	296.72	40,800				15,911		13,094			(5,121)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021	01/13/2023	6,521	390.64	65,000				25,348		21,463			(8,159)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/14/2021	01/13/2023	15,015	278.31	140,280				54,776		46,319			(17,632)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	01/14/2021	01/13/2023	2,742	513.4	33,670				13,147		90,509			(4,232)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/19/2024	3,276	273.86	54,270				32,551		45,243			(4,539)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/20/2023	2,098	504.36	33,400				13,358		81,557			(4,198)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	01/29/2024	3,326	272.51	49,158				29,900		48,865			(4,108)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2021	02/03/2023	65,012	279.94	564,200				236,254		176,292			(70,816)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/03/2023	18,011	381.19	260,130				108,927		127,771			(32,650)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/02/2024	6,962	274.82	103,816				63,605		93,259			(8,683)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/03/2023	15,332	294.15	120,120				50,299		48,753			(15,077)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	02/04/2021	02/03/2023	4,221	516.98	46,800				19,630		126,729			(5,882)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2021	02/10/2023	5,452	388.24	65,100				27,941		23,493			(8,171)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/09/2024	1,823	275.71	27,770				17,207		23,631			(2,323)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/11/2021	02/10/2023	25,586	280.27	236,880				101,838		66,061			(29,773)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	02/11/2021	02/10/2023	2,306	531.51	5,720				2,459		52,863			(719)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/17/2021	02/16/2024	2,909	276.41	44,240				27,721		36,790			(3,700)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2021	02/17/2023	14,487	379.64	195,250				85,844		114,075			(24,507)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/18/2021	02/17/2023	16,434	280.46	35,000				60,773		42,621			(17,345)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/18/2021	02/17/2023	3,348	523.73	38,000				15,431		94,127			(4,404)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	02/24/2023	5,195	302.28	27,450				12,356		8,527			(3,445)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/24/2021	02/23/2024	5,835	275.84	87,840				55,654		75,983			(7,347)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	02/24/2023	17,731	276.08	153,860				69,369		74,553			(19,338)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	02/24/2023	3,201	499.47	46,050				20,762		145,273			(5,788)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/03/2023	9,437	370.5	124,600				57,334		120,506			(15,639)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/01/2024	6,269	269.01	106,250				68,028		107,493			(8,887)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/03/2023	4,878	297.05	33,320				15,332		13,179			(4,182)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/03/2023	35,216	277.09	272,570				125,588		134,450			(34,259)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/03/2023	1,299	503.1	15,180				6,994		54,271			(1,908)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/10/2023	18,318	372.71	219,640				103,142		214,311			(27,568)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/08/2024	4,427	269.45	73,680				47,638		74,920			(6,163)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/10/2023	5,580	291.59	45,600				21,414		23,899			(5,724)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/11/2021	03/10/2023	36,693	279.92	282,540				132,855		105,713			(35,512)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/10/2023	2,744	522.02	27,300				13,837		77,684			(3,431)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/17/2023	14,800	369.02	207,350				99,329		208,341			(26,026)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/15/2024	4,771	274.68	70,330				45,915		66,109			(5,882)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/17/2021	03/17/2023	2,779	281	40,480				19,392		24,805			(5,081)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/18/2021	03/17/2023	41,748	273.87	406,000				194,748		223,898			(51,030)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	03/18/2021	03/17/2023	2,938	522.41	31,220				14,975		83,176			(3,924)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2021	03/24/2023	17,802	370.	231,660				113,163		240,401			(29,077)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/24/2021	03/22/2024	5,924	270.62	91,680				60,431		96,649			(7,668)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/24/2021	03/24/2023	4,866	299.24	28,560				13,951		11,685			(3,585)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI																			

STATEMENT AS OF MARCH 31, 2022 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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	836	3,934.12	68.640	564			564		6,899							(17,066)	
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	03/31/2023	7,540	371	97,440	48,588			48,588		97,711								(12,247)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	15,887	370.63	148,090	1,216			1,216		125,957								(36,821)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	22,349	381.4	108,730	893			893		1,316								(27,034)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	19,387	371.74	169,920	1,395			1,395		132,112								(42,249)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/01/2021	04/06/2022	223	33,086.90	145,780	1,197			1,197		260,493								(36,246)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2021	04/06/2022	6,200	13,329.51	58,900	484			484		1								(14,645)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/01/2021	04/06/2022	450	13,289.52	111,060	912			912		203,716								(27,614)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/01/2021	04/06/2022	1,287	2,247.14	63,800	524			524		0								(15,863)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	27,490	348.72	92,000	756			756		151,092								(22,875)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	34,661	344.03	165,880	1,362			1,362		352,899								(41,244)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	6,275	334.66	24,150	198			198		43,921								(6,005)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	03/31/2023	1,849	521.3	27,000	13,463			13,463		56,478								(3,394)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/01/2021	04/06/2022	1,737	2,642.41	88,780	729			729		89,028								(22,074)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/06/2023	3,751	373.21	49,140	24,915			24,915		44,500								(6,176)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	12,593	372.09	121,260	3,006			3,006		76,171								(30,150)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	24,651	382.54	126,960	3,147			3,147		2,561								(31,567)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	21,972	375.44	175,480	4,350			4,350		65,585								(43,631)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	18	33,947.95	16,800	399			399		15,856								(3,998)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	66	33,446.26	31,900	791			791		63,796								(7,932)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	453	2,655.86	16,320	405			405		26,397								(4,058)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	7,700	13,616.70	94,710	2,348			2,348		1								(23,548)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	495	2,236.38	14,520	360			360		0								(3,610)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	04/07/2021	04/12/2022	22,284	276.75	141,520	3,508			3,508		42,970								(35,187)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/07/2021	04/05/2024	4,384	276.47	64,080	43,059			43,059		57,253								(5,360)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/07/2021	04/06/2023	3,830	289.81	37,070	18,795			18,795		19,767								(4,659)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/07/2021	04/12/2022	24,124	349.53	87,480	2,168			2,168		173,424								(21,751)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/07/2021	04/12/2022	39,313	342.82	227,040	5,628			5,628		480,037								(56,451)
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/08/2021	04/13/2022	23,667	278.03	154,440	4,255			4,255		201								(38,400)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/08/2021	04/06/2023	28,329	278.59	248,060	125,950			125,950		99,719								(31,221)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/08/2021	04/13/2022	2,900	0.98	50,460	1,390			1,390		70,309								(12,546)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/08/2021	04/13/2022	1,006	3,957.94	79,200	2,182			2,182		28,924								(19,692)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/06/2023	4,008	373.85	52,800	26,809			26,809		44,437								(6,646)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	12,559	373.1	119,850	3,302			3,302		69,801								(29,799)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	24,317	383.58	124,670	3,435			3,435		4,455								(30,998)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	21,645	376.47	171,720	4,731			4,731		58,685								(42,696)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/08/2021	04/13/2022	266	33,436.56	175,330	4,830			4,830		263,262								(43,594)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/08/2021	04/13/2022	1,655	2,623.33	87,560	2,412			2,412		100,240								(21,771)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/08/2021	04/13/2022	7,700	13,758.50	94,710	2,609			2,609		1								(23,548)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/08/2021	04/13/2022	422	13,455.81	120,176	3,311			3,311		201,172								(29,880)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/08/2021	04/13/2022	1,828	2,213.44	78,720	2,169			2,169		975								(19,573)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	24,102	350.18	82,620	2,276			2,276		103,587								(20,542)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	39,277	343.13	224,400	6,182			6,182		437,287								(55,794)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	3,273	335.73	12,540	345			345		22,637								(3,118)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/08/2021	04/06/2023	5,102	534.59	60,500	30,718			30,718		111,004								(7,615)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	4,863	162.04	9,680	267			267		20,737								(2,407)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/14/2023	4,815	372.32	65,520	33,904			33,904		59,222								(8,224)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	9,898	372.7	95,900	4,196			4,196		59,894								(23,643)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	19,528	381.29	113,150	4,993			4,993		15,007								(28,133)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	26,751	375.31	223,000	9,840			9,840		103,287								(55,446)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	30	33,629.69	37,000	1,633			1,633		36,206								(9,200)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	80	33,697.15	39,420	1,739			1,739		75,591								(9,801)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	187	2,667.18	25,700	1,134			1,134		9,229								(6,300)
S&P 400 MDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	485	2,669.86	19,630	866			866		22,695					</			



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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	9,825	375.84	93,240		4,129		4,129		30,504			(23,246)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	19,384	384.5	110,230		4,882		4,882		2,758			(27,482)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	26,288	378.1	219,780		9,733		9,733		45,901			(54,795)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/15/2021	04/19/2022	314	33,865.81	234,330		10,377		10,377		255,884			(58,422)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/19/2022	1,704	2,689.47	92,000		4,074		4,074		53,458			(22,937)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	10,100	14,026.19	126,250		5,591		5,591		3,1			(31,476)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/15/2021	04/19/2022	613	13,899.95	159,100		7,046		7,046		252,332			(39,666)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/15/2021	04/19/2022	1,949	2,248.03	32,400		4,092		4,092		1,652			(23,037)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	38,101	353.13	130,290		5,770		5,770		89,816			(32,484)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	35,148	346.35	197,540		8,748		8,748		284,344			(49,250)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	6,203	337.89	27,090		1,200		1,200		41,438			(6,754)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/14/2023	5,446	531.49	80,190		41,554		41,554		130,806			(10,079)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/15/2021	04/19/2022	3,024	162.2	6,000		266		266		10,926			(1,496)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/21/2023	6,891	376.16	95,160		50,171		50,171		71,689			(11,944)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	9,012	377.29	82,280		5,222		5,222		22,947			(20,458)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	19,613	386.72	101,380		6,434		6,434		2,332			(25,207)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	14,312	380.68	107,260		6,820		6,820		15,321			(26,719)					
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022	17,305	285.14	79,400		5,026		5,026		1,865			(19,692)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/19/2024	5,408	280.43	79,200		54,249		54,249		60,458			(6,624)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/21/2023	2,755	294.47	25,280		13,328		13,328		10,443			(3,173)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	21	34,069.03	24,850		1,577		1,577		16,298			(6,179)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	50	34,410.40	22,610		1,435		1,435		22,586			(5,622)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	332	2,703.45	13,860		880		880		4,387			(3,446)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022	6,600	13,935.15	67,320		4,272		4,272		1			(16,738)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	536	2,226.18	18,720		1,188		1,188		0			(4,655)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	22,921	355.26	77,220		4,901		4,901		33,570			(19,200)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	40,553	348.12	236,460		14,626		14,626		271,263			(57,301)					
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/27/2022	19,632	279.3	140,300		9,689		9,689		772			(36,376)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/21/2023	31,769	279.58	323,960		171,041		171,041		103,464			(40,718)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/27/2022	3,100	0.99	38,440		2,546		2,546		43,702			(9,558)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	648	4,006.77	42,640		2,824		2,824		17,307			(10,602)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPIM	04/22/2021	04/21/2023	7,173	374.91	98,010		51,746		51,746		78,203			(12,319)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/22/2021	04/27/2022	9,033	376.41	81,600		5,404		5,404		30,890			(20,289)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/22/2021	04/27/2022	19,659	385.45	106,600		6,861		6,861		5,662			(25,759)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/22/2021	04/27/2022	14,611	379.42	111,650		7,394		7,394		26,146			(27,780)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	234	33,680.63	143,780		9,522		9,522		181,899			(35,749)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	1,518	2,678.76	82,410		5,458		5,458		67,314			(20,490)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/22/2021	04/27/2022	6,600	13,762.36	67,320		4,458		4,458		1			(16,738)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	392	13,666.02	111,780		7,403		7,403		178,320			(27,793)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	1,254	2,203.59	45,080		2,986		2,986		4,222			(11,209)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	23,255	354.31	82,160		5,441		5,441		57,917			(20,428)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	40,623	347.18	235,980		15,628		15,628		323,627			(58,674)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	4,416	338.35	25,800		1,709		1,709		32,300			(6,415)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG	04/22/2021	04/21/2023	1,204	537.31	17,460		9,218		9,218		28,505			(2,195)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/22/2021	04/27/2022	4,191	163.69	9,730		844		844		17,797			(2,419)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPIM	04/28/2021	04/28/2023	8,241	375.79	108,190		58,097		58,097		86,503			(13,580)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/28/2021	05/03/2022	12,760	376.17	115,200		9,539		9,539		48,731			(28,643)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/28/2021	05/03/2022	15,418	386.33	75,400		6,243		6,243		4,857			(18,747)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPIM	04/28/2021	05/03/2022	23,393	380.31	167,200		13,845		13,845		39,446			(41,572)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/28/2021	05/03/2022	30	33,718.91	37,000		3,064		3,064		34,280			(9,200)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/28/2021	05/03/2022	56	33,786.55	28,120		2,328		2,328		54,899			(6,992)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/28/2021	05/03/2022	217	2,731.23	31,680		2,623		2,623		1			(7,877)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/28/2021	05/03/2022	362	2,750.56	18,900		1,665		1,665		0			(4,699)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/28/2021	05/03/2022	6,000	13,901.62	68,400		5,664		5,664		0			(17,007)					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	04/28/2023	8,239	375.86	109,120				58,679		84,339			(13,715)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/29/2021	05/04/2022	191	34,298.78	124,800				10,679		123,290			(31,039)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/29/2021	05/04/2022	1,195	2,789.94	63,030				5,393		19,506			(15,672)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/29/2021	05/04/2022	6,000	13,970.21	69,000				5,904		1			(17,156)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/29/2021	05/04/2022	336	14,137.95	82,532				7,062		117,111			(20,521)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/29/2021	05/04/2022	1,438	2,302.34	60,093				5,142		1,504			(14,941)						
S&P 500	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	15,001	354.94	50,490				4,320		31,065			(12,554)						
S&P 500	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	30,295	346.78	104,370				15,776		248,143			(45,841)						
S&P 500	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	2,353	339.64	9,200				787		10,462			(2,287)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/29/2021	04/28/2023	3,406	544.99	4,200				22,654		59,140			(5,342)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	04/30/2021	05/04/2022	3,500	0.99	61,950				5,318		65,617			(15,445)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/30/2021	05/04/2022	906	3,974.74	68,040				5,840		41,314			(16,964)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/05/2023	6,365	376.66	82,800				45,252		64,410			(10,393)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	11,935	377.04	107,100				10,892		42,444			(26,629)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	16,974	386.46	86,400				8,787		7,355			(21,482)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	25,461	380.43	188,160				19,135		48,606			(46,784)						
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/10/2022	21,364	282.79	105,433				10,722		14,514			(26,215)						
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/03/2024	4,707	280.03	66,625				46,492		54,108			(5,572)						
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/05/2023	4,437	304.1	29,614				16,185		8,109			(3,717)						
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/10/2022	1,707	292.97	12,895				1,311		255			(3,206)						
S&P 500	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	21,096	357	66,960				6,810		25,637			(16,649)						
S&P 500	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	39,847	348.81	233,920				23,789		256,902			(58,161)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	35	34,230.34	41,760				4,247		23,123			(10,383)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	70	34,264.57	34,560				3,515		43,846			(8,593)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	367	2,723.94	18,400				1,871		401			(4,575)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/05/2021	05/10/2022	6,100	13,503.37	56,120				5,707		1			(13,954)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	223	2,232.40	27,150				2,761		0			(6,751)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	402	2,227.91	12,060				1,226		1			(2,999)						
FIDMFDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/06/2021	05/11/2022	14,920	281.21	107,520				11,222		530			(26,734)						
FIDMFDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/06/2021	05/05/2023	27,709	280.93	283,920				155,375		79,693			(35,686)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	05/06/2021	05/11/2022	3,000	1	59,700				6,231		54,302			(14,844)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	05/06/2021	05/11/2022	625	4,019.43	53,500				5,584		20,977			(13,502)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/05/2023	6,071	378.47	79,580				43,550		55,902			(10,002)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	11,878	378.47	109,350				11,413		33,727			(27,189)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	17,157	388.32	88,400				9,226		4,620			(21,980)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	25,339	382.26	189,120				19,738		33,734			(47,022)						
SPMIESSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	05/06/2021	05/05/2023	366	272.6	4,040				2,211		2,601			(508)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/06/2021	05/11/2022	174	34,341.23	127,200				13,276		116,083			(31,627)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/06/2021	05/11/2022	1,460	2,728.47	102,000				10,646		58,521			(25,361)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	6,100	13,613.73	56,120				5,857		1			(13,954)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/06/2021	05/11/2022	353	13,559.27	110,064				11,487		169,654			(27,366)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/06/2021	05/11/2022	1,472	2,241.42	69,927				7,298		6,647			(17,386)						
S&P 500	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	21,020	358.28	66,960				6,989		23,593			(16,649)						
S&P 500	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	39,412	350.06	225,450				23,530		209,694			(56,055)						
S&P 500	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	1,752	341.5	8,816				920		9,782			(2,192)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/06/2021	05/11/2022	3,528	168.69	6,360				664		10,998			(1,581)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/12/2023	7,720	372.62	110,780				61,590		96,023			(13,905)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	15,174	374.13	148,200				17,845		86,606			(36,848)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	22,362	380.14	155,400				18,712		51,241			(38,638)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/12/2021	05/17/2022	36	33,789.18	47,040				5,664		39,485			(11,696)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/12/2021	05/17/2022	86	33,957.12	34,510				4,155		70,654			(8,580)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/12/2021	05/17/2022	17,304	384.64	90,350				10,879		15,762			(22,464)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/12/2021	05/17/2022	228	2,644.67	30,420				3,663		15,880			(7,564)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/12/2021	05/17/2022	456	2,657.81	17,280				2,081		24,868			(4,296)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS																				

STATEMENT AS OF MARCH 31, 2022 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)	
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	367	277.34	1.840				226		238			(457)					
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	2,572	270.53	21,070				2,593		8,839			(5,239)					
SPWASSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/12/2023	4,409	270.53	50,640				28,192		36,384			(6,365)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	17,244	386.74	85,800				10,561		11,893			(21,333)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/13/2021	05/18/2022	197	34,089.49	115,240				14,184		130,027			(28,653)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/13/2021	05/18/2022	1,457	2,684.42	83,460				10,273		72,950			(20,751)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	7,900	13,109.15	84,530				10,404		1			(21,017)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	404	13,161.58	105,470				12,982		174,990			(26,224)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	1,474	2,183.97	59,200				7,287		19,559			(14,719)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	26,637	356.66	86,450				10,641		40,765			(21,495)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	31,320	351.53	148,730				18,306		139,946			(36,980)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	2,634	342.65	10,431				1,284		11,079			(2,594)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/12/2023	2,386	551.62	28,440				15,833		35,758			(3,575)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/19/2023	8,981	379.72	111,520				63,055		78,985			(13,998)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,339	379.34	177,100				24,639		58,574			(44,034)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	14,264	387.67	75,600				10,518		7,936			(18,797)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,603	382.75	148,200				20,618		32,857			(36,848)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	21	34,540.06	20,860				2,902		7,601			(5,187)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	44	33,997.72	29,250				4,069		40,221			(7,273)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	374	2,731.59	16,200				2,254		238			(4,028)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	6,600	13,237.91	77,880				10,835		1			(19,364)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	228	2,213.38	26,000				3,617		21			(6,465)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	365	2,266.03	10,480				1,458		0			(2,606)					
S&P 500	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/19/2021	05/24/2022	20,251	354	75,900				10,560		72,605			(18,872)					
S&P 500	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/19/2021	05/24/2022	30,524	349.23	162,240				22,572		218,006			(40,339)					
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/24/2022	22,474	282.77	107,880				15,009		22,788			(26,823)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/17/2024	9,787	278.91	141,480				100,509		119,120			(11,833)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/19/2023	6,514	298.11	50,540				28,576		20,111			(6,344)					
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/24/2022	3,771	291.11	31,130				4,331		1,954			(7,740)					
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/20/2021	05/25/2022	26,711	282.18	171,000				24,248		2,356			(42,517)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/20/2021	05/19/2023	45,231	281.05	443,230				250,944		133,274			(55,709)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	2,100	0.99	37,380				5,300		39,668			(9,294)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	05/20/2021	05/25/2022	600	4,015.90	51,600				7,317		23,574			(12,830)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/19/2023	9,210	381.15	116,150				65,987		72,505			(14,649)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	20,263	380.77	77,500				25,113		49,453			(44,034)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	14,473	389.13	77,550				10,997		7,704			(19,282)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	20,526	384.57	145,080				20,572		26,041			(36,072)					
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/25/2022	1,097	279.33	5,520				783		476			(1,372)					
SPWASSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/19/2023	1,462	277.42	13,400				7,587		7,466			(1,684)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/20/2021	05/25/2022	129	34,254.57	93,720				13,289		96,295			(23,302)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/20/2021	05/25/2022	1,192	2,713.04	70,400				9,983		54,574			(17,504)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/20/2021	05/25/2022	6,700	13,494.09	80,400				11,401		1			(19,990)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/20/2021	05/25/2022	341	13,332.16	94,300				13,372		142,659			(23,447)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	05/20/2021	05/25/2022	1,087	2,223.21	53,280				7,555		11,187			(13,247)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	20,164	355.53	76,590				10,860		45,744			(19,043)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	30,100	350.74	161,710				22,930		158,252			(40,207)					
S&P 500	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	3,799	342.19	19,500				2,765		19,967			(4,848)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	05/26/2023	9,425	380.41	130,320				74,917		80,738			(16,357)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	11,520	382.32	103,400				16,557		22,212			(25,639)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	10,996	390.34	61,320				9,819		4,141			(15,205)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/26/2021	06/01/2022	23,040	386.14	166,320				26,633		21,805			(41,241)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/26/2021	06/01/2022	23	34,254.40	28,640				4,586		15,376			(7,102)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/26/2021	06/01/2022	76	34,288.72	41,080				6,578		47,384			(10,186)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/26/2021	06/01/2022	185	2,765.59	17,350				2,778		0			(4,302)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/26/2021	06/01/2022	295	2,703.29	15,120				2,421		4,325			(3,749)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/26/2021	06/01/2022																	

STATEMENT AS OF MARCH 31, 2022 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	05/27/2021	06/02/2022	11,274	389.79	63,640				10,360		5,060			(15,780)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	22,810	385.6	165,300				26,910		24,774			(40,988)					
SPWAESE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/27/2021	06/02/2022	4,017	279.58	20,240				3,295		1,997			(5,019)					
SPWAESE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/27/2021	06/02/2022	730	276.02	4,760				775		924			(1,180)					
SPWAESE-2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/27/2021	05/26/2023	4,382	272.73	50,760				29,219		31,709			(6,380)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	05/27/2021	06/02/2022	174	34,326.78	126,000				20,512		123,389			(31,243)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	05/27/2021	06/02/2022	917	2,701.37	54,750				8,913		43,931			(13,576)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	05/27/2021	06/02/2022	4,300	13,657.85	47,730				7,770					(11,835)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	05/27/2021	06/02/2022	227	13,917.34	67,301				10,956		102,178			(16,688)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	05/27/2021	06/02/2022	924	2,236.70	47,880				7,795		9,382			(11,872)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	MS	05/27/2021	06/02/2022	30,760	355	10,250				17,948		102,006			(27,336)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	MS	05/27/2021	06/02/2022	27,831	347.83	166,250				27,065		219,638			(41,224)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	MS	05/27/2021	06/02/2022	2,051	340.32	10,710				1,744		13,059			(2,656)					
SP500LV8	INDEX LIAB.	EX5	Equity/Index	BOA	05/27/2021	05/26/2023	1,792	554.37	19,350				11,138		27,643			(2,432)					
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	05/27/2021	06/02/2022	2,814	175.75	5,850				952		6,390			(1,451)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	06/03/2021	06/08/2022	40	34,507.88	49,980				8,971		16,995			(12,427)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	06/03/2021	06/08/2022	67	34,542.46	33,350				5,986		25,794			(8,292)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	06/03/2021	06/08/2022	368	2,720.38	14,600				2,621		2,461			(3,630)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	06/03/2021	06/08/2022	6,000	13,529.68	57,600				10,339		1			(14,322)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	06/03/2021	06/08/2022	263	2,297.48	9,180				1,648					(2,282)					
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/03/2021	06/02/2023	8,419	379.69	112,000				65,545		75,612			(14,077)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	6,841	380.07	62,660				11,247		20,469			(15,580)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	11,050	387.67	65,100				11,685		9,129			(16,186)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	30,257	382.35	244,950				43,968		64,094			(60,904)					
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/03/2021	06/08/2022	16,086	283.66	97,200				17,447		17,616			(24,168)					
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	NS	06/03/2021	06/03/2024	5,719	276.95	101,440				73,493		76,231			(8,469)					
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	NS	06/03/2021	06/02/2023	8,183	302.08	61,200				35,816		19,231			(7,692)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	CS	06/03/2021	06/08/2022	16,947	355.93	62,640				11,244		48,954			(15,575)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	CS	06/03/2021	06/08/2022	25,712	349.43	149,600				26,853		172,019			(37,196)					
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/03/2021	06/08/2022	4,432	294.16	31,720				5,694		1,565			(7,887)					
FIDMFYDN-1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/04/2021	06/08/2022	34,136	282.69	250,560				45,107		5,387			(62,469)					
FIDMFYDN-2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/04/2021	06/02/2023	35,914	282.97	362,590				212,497		88,947			(45,636)					
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	06/04/2021	06/08/2022	1,800	0.99	41,760				7,518		36,245			(10,411)					
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	ML	06/04/2021	06/08/2022	807	4,085.29	59,598				10,729		21,348			(14,859)					
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/02/2023	8,106	382.44	107,570				63,042		60,684			(13,539)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	6,798	383.2	59,800				10,765		13,298			(14,909)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	10,982	390.47	63,420				11,417		6,208			(15,812)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	30,070	385.5	232,300				41,620		40,640			(57,916)					
SPWAESE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/04/2021	06/08/2022	2,544	282.83	11,060				1,991		578			(2,575)					
SPWAESE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/04/2021	06/08/2022	727	275.4	5,440				9		1,161			(1,356)					
SPWAESE-2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/04/2021	06/02/2023	1,454	275.68	15,680				9,189		8,636			(1,974)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	06/04/2021	06/08/2022	193	34,582.60	140,499				25,293		125,100			(35,029)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	06/04/2021	06/08/2022	1,429	2,731.39	79,248				14,267		59,093			(19,758)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	5,900	13,770.77	58,410				10,515		1			(14,563)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	06/04/2021	06/08/2022	334	13,701.91	102,350				18,425		143,860			(25,518)					
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	06/04/2021	06/08/2022	1,487	2,281.83	67,694				12,187		9,617			(16,877)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	17,206	356.27	65,490				11,790		46,551			(16,328)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	25,663	350.1	150,480				27,090		169,337			(37,517)					
S0500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	1,458	341.19	5,750				1,035		6,147			(1,434)					
SP500LV8	INDEX LIAB.	EX5	Equity/Index	SG	06/04/2021	06/02/2023	2,373	553.84	28,920				16,949		42,743			(3,640)					
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/09/2021	06/09/2023	8,347	381.44	118,080				70,159		69,162			(14,821)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	11,738	383.74	106,200				20,823		21,398			(26,405)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	10,434	391.41	60,400				11,843		4,528			(15,018)					
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/09/2021	06/14/2022	19,564	388.73	132,750				26,029		14,739			(33,007)					
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/09/2021	06/14/2022	22,028	287.65	114,080				22,368		10,807			(28,365)					
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	NS	06/09/2021	06/07/2024	8,527																

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/10/2021	06/09/2023	39,647	283.02	439,570	261,546					96,635			(55,249)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/10/2021	06/15/2022	2,300	0.99	47,610	9,467					41,244			(11,838)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	06/10/2021	06/15/2022	439	4,063.30	42,300	8,411					16,828			(10,517)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/09/2023	8,333	381.69	120,000	71,400					68,132			(15,083)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	11,719	384.38	106,650	21,206					19,723			(26,517)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	10,156	392.06	58,500	11,632					4,011			(14,545)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2021	06/15/2022	19,531	388.99	135,750	26,992					14,463			(33,753)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	1,812	280.67	8,950	1,780					990			(2,225)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	1,087	273.77	8,940	1,778					2,642			(2,223)				
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/09/2023	1,812	274.04	20,300	12,079					12,625			(2,551)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/10/2021	06/15/2022	133	34,466.24	105,340	20,945					101,703			(26,191)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/10/2021	06/15/2022	659	2,722.52	45,720	9,091					33,964			(11,368)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	6,300	13,960.35	80,640	16,034					1			(20,050)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/10/2021	06/15/2022	301	13,750.94	87,486	17,395					117,254			(21,752)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/10/2021	06/15/2022	909	2,318.34	41,790	8,309					4,672			(10,391)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	32,381	356.5	123,210	24,498					92,712			(30,635)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	25,671	349.99	151,360	30,096					167,078			(37,634)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/15/2022	1,750	342.11	8,460	1,682					8,503			(2,103)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	06/10/2021	06/09/2023	1,385	538.87	22,820	13,578					34,825			(2,868)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/10/2021	06/15/2022	3,938	177.2	7,210	1,434					7,238			(1,793)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/16/2023	6,834	381.61	86,060	51,974					56,704			(10,802)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	12,090	380.85	29,280	36,456					27,106			(27,106)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	11,039	388.84	62,160	13,390					9,418			(15,455)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/16/2021	06/21/2022	31,014	383.13	246,620	53,124					67,781			(61,319)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/16/2021	06/21/2022	26	34,033.67	31,500	6,785					23,585			(7,832)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/16/2021	06/21/2022	35	33,931.56	16,680	3,593					25,694			(4,147)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	06/16/2021	06/21/2022	259	2,719.75	10,500	2,262					2,049			(2,611)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	06/16/2021	06/21/2022	5,800	13,983.01	56,840	12,244					1			(14,133)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	06/16/2021	06/21/2022	475	2,307.74	12,540	2,701					2			(3,118)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	06/16/2021	06/21/2022	17,193	284.2	96,000	20,679					20,728			(23,869)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	06/16/2021	06/14/2024	4,298	280.29	66,840	49,199					50,445			(5,590)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	06/16/2021	06/16/2023	9,293	294.61	85,320	51,527					39,254			(10,709)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/16/2021	06/21/2022	24,622	354.45	94,920	20,447					90,315			(23,601)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/16/2021	06/21/2022	26,967	347.97	163,760	35,276					218,562			(40,717)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/22/2022	43,653	280.35	339,480	74,065					26,074			(84,407)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/16/2023	28,747	279.79	314,280	190,070					100,554			(39,501)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/22/2022	3,000	0.99	64,200	14,007					57,127			(15,963)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/17/2021	06/22/2022	794	4,141.50	60,560	13,103					16,262			(14,933)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/17/2021	06/22/2022	192	2,687.00	10,500	24,108					132,683			(27,474)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/17/2021	06/22/2022	1,540	2,687.00	66,420	14,491					65,434			(16,515)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/17/2021	06/22/2022	5,900	14,163.81	59,000	12,872					1			(14,670)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/16/2023	7,096	379.4	87,750	53,069					57,376			(11,029)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/22/2022	11,827	378.65	103,950	22,679					45,340			(25,846)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/22/2022	10,776	386.58	59,450	12,970					14,782			(14,782)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	06/17/2021	06/22/2022	31,014	380.92	240,720	52,519					87,708			(59,852)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	06/17/2021	06/22/2022	1,475	278.05	5,960	1,300					1,687			(1,482)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	06/17/2021	06/22/2022	737	270.99	5,220	1,139					2,946			(1,298)				
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	MS	06/17/2021	06/16/2023	737	270.18	7,800	4,717					6,642			(980)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/17/2021	06/22/2022	325	13,979.68	85,146	18,577					108,794			(21,171)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/17/2021	06/22/2022	1,355	2,308.04	51,460	11,227					8,186			(12,795)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/17/2021	06/22/2022	24,329	355.45	87,980	19,195					77,002			(21,875)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/17/2021	06/22/2022	26,967	348.96	156,400	34,122					198,646			(38,887)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/17/2021	06/22/2022	1,466	340.76	8,150	1,778					9,626			(2,026)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	06/17/2021	06/16/2023	997	562.6	9,500	5,745					15,222			(1,194)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/23/2021	06/23/2023	6,863	379.57	86,840	53,293					63,776			(10,900)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/23/2021	06/28/2022	9,503	379.19	84,960	19,944					36,938			(21,124)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/23/2021	06/28/2022	8,447	386.39	49,280	11,568					11,97							

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/23/2021	06/23/2023	14,213	296.83	105,780				64,916		52,019								
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	06/23/2021	06/28/2022	4,160	288.75	30,360				7,127		6,848								
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2021	06/24/2022	22,629	285.08	136,960				31,087		3,485								
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2021	06/23/2023	22,982	283.67	220,350				135,417		54,498								
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	06/24/2021	06/29/2022	2,600	1.00	70,200				16,673		56,159								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	06/24/2021	06/29/2022	582	4,077.08	53,520				12,712		21,898								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/24/2021	06/29/2022	184	34,128.42	139,860				33,218		149,066								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/24/2021	06/29/2022	1,184	2,683.12	74,240				21,633		65,290								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	7,000	14,365.96	89,600				21,281		1								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	362	14,236.66	111,592				26,504		136,440								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	1,028	2,300.95	56,928				13,521		9,370								
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	06/24/2021	06/29/2022	3,614	167.2	6,960				1,653		12,235								
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	06/24/2021	06/23/2023	6,596	379.78	84,000				51,623		58,090								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	9,498	379.41	84,600				20,093		37,408								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	8,706	386.99	49,830				11,835		12,371								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	18,996	381.3	151,920				36,083		59,297								
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	2,577	282.79	7,147				1,697		1,100								
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	736	277.36	3,308				786		1,045								
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/23/2023	1,104	277.09	8,427				5,179		6,353								
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	25,244	355.32	85,914				20,406		101,606								
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	32,582	348.17	184,038				43,711		274,563								
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/29/2022	3,816	340.33	18,850				4,477		26,921								
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	06/24/2021	06/23/2023	2,198	548.52	26,829				16,488		46,090								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	26	34,433.50	31,230				7,998		14,274								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	35	34,744.02	21,600				5,532		10,140								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/30/2021	07/06/2022	346	2,319.79	13,040				3,340		3								
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/30/2021	06/30/2023	3,683	380.46	47,460				29,589		33,059								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	7,893	379.7	73,500				18,824		30,157								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	9,472	388.82	51,840				13,277		10,052								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	10,524	381.22	90,000				23,050		33,396								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	185	2,706.90	9,500				2,433		3,428								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	4,500	11,554.80	44,550				11,410		0								
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	06/30/2021	07/06/2022	18,705	283	104,000				26,636		33,009								
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	06/30/2021	06/28/2024	4,317	278	69,360				51,956		56,112								
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	06/30/2021	06/30/2023	10,302	302.84	66,300				41,335		24,635								
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	06/30/2021	07/06/2022	4,808	291.49	35,420				9,072		5,245								
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	06/30/2021	07/06/2022	22,833	355.62	83,460				21,375		88,299								
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	06/30/2021	07/06/2022	33,371	348.78	196,080				50,219		265,986								
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	07/07/2022	31,003	283.56	225,280				58,298		9,515								
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	06/30/2023	14,797	283.84	148,260				92,557		34,754								
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	07/01/2021	07/07/2022	1,900	0.99	42,370				10,965		34,506								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/01/2021	07/07/2022	441	4,082.96	39,240				10,155		17,670								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	07/01/2021	07/07/2022	133	34,598.89	94,300				24,403		90,099								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	07/01/2021	07/07/2022	626	2,733.34	39,950				10,338		31,882								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/01/2021	07/07/2022	4,500	14,560.05	45,900				11,878		0								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/01/2021	07/07/2022	179	14,865.81	48,256				12,488		51,312								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	07/01/2021	07/07/2022	816	2,313.05	42,750				11,063		7,088								
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	06/30/2023	3,419	380.6	44,200				27,593		30,474								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	8,153	379.46	77,810				20,136		32,299								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	9,731	388.96	53,650				13,884		10,298								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/01/2021	07/07/2022	10,257	381.36	88,140				22,809		32,298								
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	07/07/2022	5,136	278.83	22,260				5,760		5,754								
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	07/07/2022	1,834	271.47	13,950				3,610		7,216								
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	07/01/2021	06/30/2023	4,036	271.75	42,790				26,713		32,404								
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	22,768	356.29	83,460				21,598		79,976								
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	33,568	349.44	203,550				52,675		263,412								
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2021	07/07/2022	1,459	341.9	5,700				1,475		7,282								
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	07/01/20																		

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	07/08/2021	07/13/2022	224	2,247.29	7.200	1,983			1,983		25			(1,790)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	13,369	357.49	51.060	14,066			14,066		41,310			(12,695)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/08/2021	07/13/2022	23,832	350.61	149,240	41,112			41,112		170,731			(37,107)				
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	NS	07/08/2021	07/13/2022	14,250	285.76	78,800	21,707			21,707		16,843			(19,593)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	NS	07/08/2021	07/08/2024	4,631	281.55	73,190	55,385			55,385		52,548			(6,110)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	NS	07/08/2021	06/08/2023	4,131	299.51	29,160	18,036			18,036		12,024			(3,818)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	NS	07/08/2021	07/07/2023	9,982	292.83	98,890	62,671			62,671		49,146			(12,429)				
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	NS	07/08/2021	07/13/2022	4,475	289.63	35,490	9,777			9,777		7,397			(8,824)				
FIDMFYDN-1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/09/2021	07/13/2022	38,968	286.26	303,520	83,625			83,625		6,270			(75,673)				
FIDMFYDN-2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/09/2021	07/07/2023	33,749	286.26	361,810	229,602			229,602		63,012			(45,538)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	CS	07/09/2021	07/13/2022	2,200	0.99	44,880	12,395			12,395		36,339			(11,189)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	ML	07/09/2021	07/13/2022	615	4,080.29	58,468	16,147			16,147		28,436			(14,577)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/09/2021	07/07/2023	5,980	380.37	92,000	58,383			58,383		54,190			(11,579)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	5,980	377.68	77,970	21,533			21,533		29,745			(19,439)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	4,940	396.14	22,800	6,297			6,297		1,638			(5,684)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/09/2021	07/13/2022	14,560	391.91	87,920	24,281			24,281		10,393			(21,920)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/09/2021	07/13/2022	1,451	283.13	5,920	1,635			1,635		708			(1,476)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/09/2021	07/13/2022	1,451	274.03	11,760	3,248			3,248		4,053			(2,932)				
SPMAESSE-2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/09/2021	07/07/2023	3,990	273.76	45,760	29,039			29,039		28,332			(5,759)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/09/2021	07/13/2022	135	34,695.80	96,820	26,739			26,739		89,988			(24,139)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/09/2021	07/13/2022	998	2,692.88	55,350	15,286			15,286		49,893			(13,800)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	07/09/2021	07/13/2022	4,500	14,826.09	44,550	12,304			12,304		0			(11,107)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	07/09/2021	07/13/2022	330	14,766.78	90,209	24,914			24,914		91,688			(22,491)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	NS	07/09/2021	07/13/2022	965	2,268.60	48,048	13,270			13,270		13,964			(11,979)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	NS	07/09/2021	07/13/2022	13,037	358.99	49,500	13,671			13,671		37,470			(12,341)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	NS	07/09/2021	07/13/2022	24,045	352.08	146,910	40,573			40,573		149,248			(36,627)				
SP500LV8	INDEX LIAB.	EX5	Equity/Index	BOA	07/09/2021	07/07/2023	1,370	550.4	20,720	13,149			13,149		25,854			(2,608)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/14/2021	05/04/2023	6,229	377.6	104,880	63,310			63,310		59,932			(14,589)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/14/2021	07/19/2022	11,679	385.69	105,300	30,697			30,697		23,088			(26,182)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/14/2021	07/19/2022	9,862	393.01	57,760	16,838			16,838		6,432			(14,361)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/14/2021	07/19/2022	33,739	385.31	310,700	90,574			90,574		70,258			(77,252)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/14/2021	07/19/2022	14	35,177.76	15,595	4,546			4,546		1,210			(3,878)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/14/2021	07/19/2022	52	35,038.02	22,572	6,580			6,580		7,373			(5,612)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	07/14/2021	07/19/2022	452	2,667.05	18,000	5,247			5,247		18,347			(4,475)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	07/14/2021	07/19/2022	5,200	14,900.44	60,320	17,584			17,584		1			(14,998)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	07/14/2021	07/19/2022	726	2,215.57	20,480	5,970			5,970		552			(5,092)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/14/2021	07/19/2022	21,719	358.43	87,750	25,581			25,581		61,209			(21,818)				
SO500LV5	INDEX LIAB.	EX5	Equity/Index	BOA	07/14/2021	07/19/2022	26,642	351.18	176,640	51,493			51,493		184,384			(43,919)				
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	NS	07/14/2021	07/19/2022	21,257	287.34	191,880	34,947			34,947		20,311			(29,807)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	NS	07/14/2021	07/12/2024	4,606	282.82	73,879	56,272			56,272		49,734			(6,179)				
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	NS	07/14/2021	07/19/2022	3,766	292.1	28,369	8,270			8,270		4,373			(7,054)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	NS	07/14/2021	07/14/2023	15,406	299.11	124,290	79,837			79,837		50,115			(15,600)				
FIDMFYDN-1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/15/2021	07/20/2022	22,566	286.89	176,150	51,822			51,822		3,714			(43,798)				
FIDMFYDN-2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/15/2021	07/14/2023	22,219	286.31	245,120	157,663			157,663		41,731			(30,809)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/15/2021	07/20/2022	3,200	0.98	63,040	15,546			15,546		58,128			(15,674)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	ML	07/15/2021	07/20/2022	419	4,040.16	38,930	11,453			11,453		23,048			(9,679)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/15/2021	07/20/2022	3,983	282.27	18,700	5,501			5,501		2,638			(4,650)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/15/2021	07/20/2022	724	271.5	7,240	2,130			2,130		3,016			(1,800)				
SPMAESSE-2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/15/2021	07/14/2023	1,810	273.71	21,600	13,893			13,893		12,999			(2,715)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/15/2021	05/04/2023	5,961	377.72	101,660	61,457			61,457		56,997			(14,163)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	11,663	385.82	107,100	31,508			31,508		22,933			(26,629)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	9,590	393.15	57,350	16,872			16,872		6,256			(14,259)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/15/2021	07/20/2022	33,435	385.44	313,470	92,220			92,220		69,233			(77,940)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	07/15/2021	07/20/2022	131	34,672.13	86,480	25,442			25,442		80,424			(21,502)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/15/2021	07/20/2022	944	2,622.05	52,250	15,371			15,371		55,811			(12,991)				

STATEMENT AS OF MARCH 31, 2022 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	07/21/2021	07/26/2022	34	34,589.21	20.040	20.040	6.217		6.217		14,536			(4,983)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	SG	07/21/2021	07/26/2022	224	2,695.69	24.360	24.360	7.557		7.557		7,541			(6,057)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	SG	07/21/2021	07/26/2022	187	2,684.99	7.450	7.450	2.311		2.311		4,817			(1,852)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	07/21/2021	07/26/2022	5,800	14,842.63	55.100	55.100	17.094		17.094		1			(13,700)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	07/21/2021	07/26/2022	224	2,155.85	4.550	4.550	1.412		1.412		2,464			(1,131)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	WF	07/21/2021	07/26/2022	25,463	359.08	99.440	99.440	30.849		30.849		60,463			(24,725)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	WF	07/21/2021	07/26/2022	28,067	352.86	169.750	169.750	52.662		52.662		155,503			(42,206)				
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/21/2021	07/26/2022	16,275	287.44	93,840	93,840	29,112		29,112		16,752			(23,332)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/21/2021	07/19/2024	5,661	281.79	95,400	95,400	72,988		72,988		64,131			(7,949)				
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/21/2021	07/26/2022	3,763	291.44	30,030	30,030	9,316		9,316		5,257			(7,467)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/21/2021	07/21/2023	18,815	297.28	167,200	167,200	108,980		108,980		70,575			(20,986)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/22/2021	07/27/2022	3,500	1	74,550	74,550	23,327		23,327		61,707			(18,536)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF	07/22/2021	07/27/2022	591	4,022.51	50,640	50,640	15,845		15,845		31,323			(12,591)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/22/2021	07/27/2022	146	34,614.40	100,980	100,980	31,597		31,597		97,766			(25,107)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/27/2022	1,283	2,639.03	63,240	63,240	19,788		19,788		67,071			(15,724)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	07/22/2021	07/27/2022	5,900	14,940.17	59,200	59,200	18,461		18,461		1			(14,670)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/27/2022	315	14,865.46	106,784	106,784	33,413		33,413		102,574			(26,551)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/27/2022	1,318	2,184.07	36,395	36,395	11,388		11,388		22,802			(9,049)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	CS	07/22/2021	07/27/2022	25,723	359.48	103,240	103,240	32,304		32,304		73,742			(25,669)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	CS	07/22/2021	07/27/2022	28,035	353.6	166,840	166,840	52,205		52,205		154,986			(41,483)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	CS	07/22/2021	07/27/2022	3,179	345.64	16,885	16,885	5,283		5,283		16,106			(4,198)				
SP500LV8	INDEX LIAB.	EX5	Equity/Index	SG	07/22/2021	07/21/2023	1,560	550.4	24,720	24,720	16,134		16,134		33,650			(3,107)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	07/22/2021	07/27/2022	3,548	163.84	8,880	8,880	2,779		2,779		12,672			(2,208)				
FIDMFYDN-1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/22/2021	07/27/2022	28,707	287.96	224,930	224,930	70,382		70,382		3,646			(55,926)				
FIDMFYDN-2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/22/2021	07/21/2023	15,910	287.96	171,580	171,580	111,985		111,985		24,988			(21,566)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/22/2021	07/21/2023	4,922	390.61	54,910	54,910	35,838		35,838		24,508			(6,902)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	07/22/2021	07/27/2022	12,177	384.44	121,730	121,730	38,090		38,090		31,283			(30,267)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	07/22/2021	07/27/2022	12,177	391.77	81,310	81,310	25,442		25,442		11,925			(20,217)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	07/22/2021	07/27/2022	23,058	389.84	171,770	171,770	53,748		53,748		29,493			(42,708)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/27/2022	4,338	283.26	18,360	18,360	5,745		5,745		2,726			(4,565)				
SPMAESSE-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/27/2022	4,699	276.63	33,540	33,540	10,495		10,495		9,867			(8,339)				
SPMAESSE-2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/22/2021	07/21/2023	3,253	276.35	23,670	23,670	15,449		15,449		20,498			(2,975)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/28/2021	08/02/2022	11,385	387.25	101,640	101,640	33,434		33,434		20,980			(25,272)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/28/2021	08/02/2022	6,210	396.91	31,440	31,440	10,342		10,342		2,681			(7,817)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	07/28/2021	08/02/2022	22,770	390.34	171,600	171,600	56,447		56,447		27,579			(42,666)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/28/2021	07/28/2023	6,469	382.22	101,000	101,000	66,785		66,785		54,854			(12,677)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	07/28/2021	08/02/2022	20	34,791.20	27,090	27,090	8,911		8,911		6,734			(6,736)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	07/28/2021	08/02/2022	31	34,965.86	16,500	16,500	5,428		5,428		7,047			(4,103)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	SG	07/28/2021	08/02/2022	224	2,612.71	13,200	13,200	4,342		4,342		14,310			(3,282)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	4,900	15,018.10	62,330	62,330	20,470		20,470		0			(15,473)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	225	2,229.40	24,750	24,750	8,141		8,141		196			(6,154)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	315	2,180.45	13,090	13,090	4,306		4,306		2,123			(3,255)				
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	08/02/2022	17,281	289.22	94,080	94,080	30,947		30,947		14,217			(23,392)				
MSDB-3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	07/26/2024	5,995	284.11	96,730	96,730	74,895		74,895		62,027			(8,090)				
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	08/02/2022	2,394	292.08	18,410	18,410	6,056		6,056		3,227			(4,577)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/28/2021	07/28/2023	8,893	299.98	69,940	69,940	46,247		46,247		28,074			(8,779)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	22,451	363.05	78,000	78,000	25,658		25,658		35,044			(19,394)				
S&P 400	INDEX LIAB.	EX5	Equity/Index	BOA	07/28/2021	08/02/2022	24,466	354.71	152,150	152,150	50,049		50,049		124,065			(37,830)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/29/2021	08/03/2022	1,300	0.97	16,900	16,900	5,604		5,604		14,806			(4,202)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/29/2021	08/03/2022	607	4,079.71	47,750	47,750	15,835		15,835		26,140			(11,872)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/29/2021	08/03/2022	3,505	165.35	6,420	6,420	2,129		2,129		9,415			(1,596)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	07/29/2021	08/03/2022	140	35,084.53	91,140	91,140	30,224		30,224		80,759			(22,661)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CS	07/29/2021	08/03/2022	4,900	15,048.36	60,270	60,270	19,987		19,987		0			(14,985)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	07/29																	



STATEMENT AS OF MARCH 31, 2022 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 PARIBAS	07/29/2021	08/03/2022	1,072	2,682.07	52.200				17,311		49,427				(12,979)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/04/2021	08/04/2023	4,638	387.32	64,080				42,978		30,433				(8,043)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	12,368	387.32	120,480				41,886		24,084				(29,956)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	13,399	394.69	86,320				30,010		9,276				(21,462)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/04/2021	08/09/2022	25,251	391.2	198,940				69,164		29,244				(49,464)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	CS	08/04/2021	08/09/2022	5,742	285.05	27,360				9,512		2,858				(6,803)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/04/2021	08/09/2022	23	34,897.04	28,080				9,762		6,511				(6,982)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/04/2021	08/09/2022	40	34,862.25	14,280				4,965		11,050				(3,551)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/04/2021	08/09/2022	186	2,657.17	25,440				8,844		12,446				(6,329)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/04/2021	08/09/2022	224	2,681.31	8,808				3,062		8,046				(2,190)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	08/04/2021	08/09/2022	5,700	15,083.39	74,100				25,762		1				(18,424)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	08/04/2021	08/09/2022	364	2,198.51	10,640				3,699		1,306				(2,646)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/04/2021	08/09/2022	23,572	362.47	89,380				31,074		44,118				(22,223)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/04/2021	08/09/2022	27,022	353.77	184,240				64,053		157,166				(45,809)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/04/2021	08/09/2022	24,635	289.54	136,500				47,456		20,972				(33,939)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	08/04/2021	08/02/2024	3,871	284.43	63,140				49,285		39,747				(5,281)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	08/04/2021	08/04/2023	13,381	298.16	109,200				73,239		48,657				(13,706)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/04/2021	08/09/2022	3,431	292.04	24,800				8,622		4,968				(6,166)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/05/2021	08/10/2022	25,425	290.75	189,440				66,367		1,902				(47,102)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/05/2021	08/04/2023	26,113	289	294,880				198,038		37,555				(37,063)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	08/05/2021	08/10/2022	2,500	0.99	61,250				21,458		44,912				(15,229)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/05/2021	08/10/2022	312	4,140.27	28,990				10,156		12,812				(7,208)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2021	08/04/2023	4,642	387.37	62,820				42,189		30,373				(7,896)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2021	08/10/2022	12,121	386.98	117,030				41,000		24,885				(29,098)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2021	08/10/2022	13,668	394.74	84,800				29,708		9,570				(21,084)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2021	08/10/2022	25,531	391.25	195,030				68,326		29,790				(48,492)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/05/2021	08/10/2022	2,961	168.69	4,950				1,734		7,666				(1,231)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/05/2021	08/10/2022	117	34,994.12	74,620				26,142		68,799				(18,553)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/05/2021	08/10/2022	961	2,703.46	57,460				20,130		52,098				(14,287)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	08/05/2021	08/10/2022	5,700	15,181.64	72,390				25,361		1				(17,999)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	08/05/2021	08/10/2022	224	15,136.09	78,234				27,408		68,115				(19,452)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/05/2021	08/10/2022	894	2,227.06	34,800				12,192		17,496				(8,653)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/05/2021	08/10/2022	23,243	363.47	85,050				29,796		30,704				(21,147)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/05/2021	08/10/2022	26,973	354.76	180,480				63,228		130,343				(44,874)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/05/2021	08/10/2022	1,435	347.79	7,350				2,575		5,622				(1,827)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/05/2021	08/04/2023	964	575.39	10,600				7,119		9,343				(1,332)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/11/2021	08/11/2023	8,863	382.83	120,360				81,861		74,155				(15,107)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	12,252	383.22	114,680				42,016		40,577				(28,514)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	12,513	392.42	88,160				24,972		13,262				(16,947)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/11/2021	08/16/2022	14,598	390.89	87,920				32,212		19,106				(21,860)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	2,168	283.06	8,820				3,231		2,251				(2,193)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	1,807	276.97	12,250				4,488		4,505				(3,046)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/11/2021	08/16/2022	48	35,414.00	60,010				21,986		3,687				(14,921)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/11/2021	08/16/2022	54	35,484.97	32,300				11,834		3,196				(8,031)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/11/2021	08/16/2022	219	2,752.87	9,900				3,627		2,566				(2,462)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	5,500	15,027.76	43,450				15,919		1				(10,803)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/11/2021	08/16/2022	311	2,277.34	10,360				3,796		74				(2,576)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	08/11/2021	08/16/2022	21,448	364.36	82,500				30,226		31,137				(20,513)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	08/11/2021	08/16/2022	30,314	357.37	185,500				67,963		123,334				(46,122)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/11/2021	08/16/2022	14,878	289.35	72,660				26,621		14,245				(18,066)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	08/11/2021	08/09/2024	4,605	284.84	69,160				54,419		46,749				(5,784)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/11/2021	08/16/2022	7,214	291.12	54,180				19,850		12,693				(13,471)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	08/11/2021	08/11/2023	14,771	296.36	129,000				87,738		61,440				(16,192)				
SPWAEASSE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/11/2021	08/11/2023	2,891	278.36	27,440				18,663		15,232				(3,444)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2021	08/17/2022	46,664	289.59	332,100				122,561		5,534				(82,573)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS	08/12																		

STATEMENT AS OF MARCH 31, 2022 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 PARIBAS	08/12/2021	08/17/2022	118	35,357.85	109,830				40,533		83,916			(27,308)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/12/2021	08/17/2022	913	2,732.00	58,500				21,589		47,423			(14,545)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	08/12/2021	08/17/2022	5,500	15,088.98	42,900				15,832		14,455			(10,667)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/12/2021	08/17/2022	12,773	392.04	70,560				26,040		14,458			(17,544)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/18/2021	08/18/2023	7,793	385.73	99,600				68,683		56,749			(12,501)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	17,404	384.19	166,160				63,987		53,854			(41,314)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	9,871	393.43	54,720				21,072		9,781			(13,605)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/18/2021	08/23/2022	20,781	388.04	160,000				61,614		41,440			(39,782)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	4,691	284.35	18,720				7,209		4,233			(4,655)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	722	276.31	5,440				2,095		2,028			(1,353)				
SPWAEASSE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/18/2023	4,691	275.76	53,690				37,024		29,953			(6,739)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/18/2021	08/23/2022	13,094	289.35	65,490				25,220		13,587			(16,283)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	08/18/2021	08/16/2024	3,185	285.96	46,530				36,905		31,027			(3,892)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	08/18/2021	08/23/2022	3,089	291.69	22,770				8,768		5,278			(5,661)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	08/18/2021	08/18/2023	13,727	301.89	93,200				64,269		39,743			(11,698)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/18/2021	08/23/2022	29	34,820.84	39,800				15,327		10,405			(9,896)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/18/2021	08/23/2022	43	34,995.65	19,050				7,336		10,506			(4,737)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/18/2021	08/23/2022	187	2,669.73	22,750				8,761		11,401			(5,657)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/18/2021	08/23/2022	337	2,664.40	12,600				4,852		13,603			(3,133)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	5,500	14,857.92	57,200				22,027		1			(14,222)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	232	2,173.89	23,650				9,107		2,669			(5,880)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/18/2021	08/23/2022	510	2,147.98	15,290				5,888		8,870			(3,802)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	08/18/2021	08/23/2022	23,996	363.35	101,892				39,238		37,653			(25,334)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	08/18/2021	08/23/2022	22,854	358.1	138,240				53,235		79,192			(34,372)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/19/2021	08/24/2022	50,740	289.7	368,970				143,073		6,967			(91,740)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/19/2021	08/18/2023	47,634	289.13	500,940				345,903		70,603			(62,963)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/19/2021	08/24/2022	2,000	0.99	38,800				15,045		34,579			(9,647)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	08/19/2021	08/24/2022	509	4,128.83	50,400				19,543		24,492			(12,531)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/19/2021	08/24/2022	138	35,033.69	93,600				36,295		85,940			(23,272)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/19/2021	08/24/2022	1,210	2,660.57	62,720				24,321		65,715			(15,595)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2021	08/24/2022	5,500	14,933.94	57,750				22,393		1			(14,359)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/19/2021	08/24/2022	275	14,978.74	102,910				39,905		97,735			(25,587)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/19/2021	08/24/2022	985	2,138.81	43,890				17,019		35,466			(10,913)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	08/19/2021	08/24/2022	6,602	170.94	11,880				4,607		17,715			(2,954)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/18/2023	8,043	386.56	99,820				68,927		45,587			(12,546)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	17,384	385.02	162,810				63,132		39,864			(40,481)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	10,119	394.27	55,380				21,474		6,406			(13,770)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	20,498	388.87	154,840				60,041		26,350			(38,499)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	23,628	365.32	97,940				37,978		32,432			(24,352)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	22,774	360.05	132,800				51,495		69,755			(33,019)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	08/19/2021	08/24/2022	5,124	351.62	25,740				9,981		15,823			(6,400)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	08/19/2021	08/18/2023	2,093	566.94	32,340				22,331		33,986			(4,065)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/25/2021	08/25/2023	6,213	386.66	80,640				56,370		43,548			(10,122)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	14,239	386.27	130,350				52,636		36,633			(32,410)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	12,426	394	72,000				29,074		12,323			(17,902)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/25/2021	08/30/2022	12,426	390.91	87,360				35,276		18,473			(21,721)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	10,429	284.74	44,950				18,151		9,479			(11,176)				
SPWAEASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	2,517	278.07	18,200				7,349		5,853			(4,525)				
SPWAEASSE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/25/2021	08/25/2023	2,517	280.01	25,060				17,518		11,980			(3,145)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/25/2021	08/30/2022	17	35,299.28	21,780				8,795		2,464			(5,415)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/25/2021	08/30/2022	37	35,405.50	19,500				7,874		3,939			(4,848)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/25/2021	08/30/2022	255	2,719.45	9,870				3,986		5,794			(2,454)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	08/25/2021	08/30/2022	5,400	15,368.92	64,800				26,167		1			(16,112)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/25/2021	08/30/2022	268	2,219.11	9,000				3,634		682			(2,238)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/25/2021	08/30/2022	26,821	365.88	98,700				39,856		53,289			(24,541)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/25/2021	08/30/2022	28,248	356.77	186,120				75,156		145,420			(46,276)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	08/25/2021	08/30/2022	13,715	291.45	67,470				27,245</									

STATEMENT AS OF MARCH 31, 2022 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 PARIBAS	08/26/2021	08/31/2022	145	35,248.33	91.086				37,024		79,030			(22,647)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	08/26/2021	08/31/2022	957	2,730.27	55.900				22,722		48,168			(13,899)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	NS	08/26/2021	08/31/2022	5,300	15,278.52	66.250				26,929		1			(16,472)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/26/2021	08/31/2022	190	15,370.19	31.320				12,731		25,731			(7,787)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/26/2021	08/31/2022	949	2,222.83	40.950				16,645		23,275			(10,182)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	2,982	167.67	5.250				2,134		7,361			(1,305)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	26,582	365.25	97.650				39,693		33,135			(24,279)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	28,297	356.15	192.060				78,068		130,535			(47,753)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	WF	08/26/2021	08/31/2022	2,001	348.45	10.150				4,126		7,534			(2,524)				
SP500V8	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	08/26/2021	08/25/2023	4,981	572.14	64.220				44,952		61,201			(8,072)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	13,891	389.9	120.960				51,308		24,719			(29,993)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	18,522	396.89	107.280				45,506		13,278			(26,601)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/07/2022	5,659	393.39	40.480				17,171		6,517			(10,038)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2021	09/01/2023	5,659	389.12	74.140				52,530		35,161			(9,306)				
SPWAE5E-1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2021	09/07/2022	8,226	287.13	33.810				14,341		4,002			(8,384)				
SPWAE5E-2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2021	09/01/2023	2,146	280.7	21.420				15,177		10,192			(2,689)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	25	35,171.27	35.640				15,118		5,482			(8,837)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	42	35,171.27	24.900				8,566		8,566			(6,174)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	217	2,746.41	28.380				12,038		3,759			(7,037)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	181	2,740.89	9.900				4,199		3,265			(2,455)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CITI	09/01/2021	09/07/2022	4,200	15,611.57	46.200				19,597		0			(11,456)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	219	2,284.77	24.300				133		133			(6,025)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	219	2,271.04	7.150				3,033		128			(1,773)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	21,016	367.6	78.440				33,272		24,749			(19,450)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	BOA	09/01/2021	09/07/2022	20,448	360.2	126.000				53,446		67,859			(31,243)				
MSDB-1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/01/2021	09/07/2022	12,151	293.51	68.600				29,099		7,498			(17,010)				
MSDC-1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/01/2021	09/07/2022	4,139	289.91	30.960				13,133		9,835			(7,677)				
MSDC-2YR	INDEX LIAB.	EX5	Equity/Index	NS	09/01/2021	09/01/2023	27,595	296.57	224.000				158,709		117,551			(28,116)				
FIDMFYDN-1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/02/2021	09/08/2022	40,430	293.32	250.160				106,801		2,814			(62,030)				
FIDMFYDN-2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/02/2021	09/01/2023	38,032	292.15	361,860				256,747		40,869			(45,482)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	09/02/2021	09/08/2022	1,500	1	29.250				12,488		17,392			(7,253)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/02/2021	09/08/2022	4,425	4,215.17	37.440				15,984		14,531			(9,284)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/08/2022	13,881	390.17	119.880				51,181		24,718			(29,726)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/08/2022	18,251	397.18	105.800				44,862		13,970			(26,056)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/08/2022	5,912	393.68	41.860				17,871		6,986			(10,380)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/01/2023	5,912	389.4	77.740				55,158		33,736			(9,771)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	NS	09/02/2021	09/08/2022	20,670	368.35	81.030				34,594		33,353			(20,092)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	NS	09/02/2021	09/08/2022	20,387	360.94	128.800				55,023		74,263			(31,957)				
S&P 500	INDEX LIAB.	EX5	Equity/Index	NS	09/02/2021	09/08/2022	4,247	352.46	19.350				8,261		11,961			(4,796)				
SP500V8	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/01/2023	2,264	572.86	34.680				24,606		28,147			(4,359)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	09/02/2021	09/08/2022	130	35,408.37	96.094				41,026		77,912			(23,828)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	NS	09/02/2021	09/08/2022	973	2,768.28	60.264				25,729		46,966			(14,943)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	09/02/2021	09/08/2022	4,300	15,604.25	47.300				20,194		0			(11,729)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BNP PARIBAS	09/02/2021	09/08/2022	250	15,526.22	86.970				37,130		63,559			(21,565)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	NS	09/02/2021	09/08/2022	1,042	2,292.49	54.072				23,085		20,537			(13,408)				
S&P MARC 5%-2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2021	09/08/2023	6,709	386.76	91.260				65,643		47,596			(11,470)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	16,514	387.54	151.680				67,454		40,302			(37,713)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	35,351	396.45	191.800				85,295		29,175			(47,689)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2021	09/14/2022	1,806	393.35	11.900				5,292		2,233			(2,959)				
SPWAE5E-1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2021	09/14/2022	2,870	285.13	13.040				5,799		2,190			(3,242)				
SPWAE5E-1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2021	09/14/2022	1,435	280.94	8.960				3,985		2,149			(2,228)				
SPWAE5E-2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2021	09/08/2023	2,870	278.72	30.320				21,809		15,819			(3,811)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	09/09/2021	09/14/2022	37	34,949.13	47.970				13,339		13,032			(11,927)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	WF	09/09/2021	09/14/2022	52	34,949.13	31.140				13,848		17,230			(7,743)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	09/09/2021	09/14/2022	258	2,714.51	10.150				4,514		6,942			(2,524)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	CITI	09/09/2021	09/14/2022	5,000	15,561.05	49.000				21,791		1			(12,183)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	09/09/2021	09/14/2022	356	2,258.12	12.320				5,479		3							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	09/10/2021	09/14/2022	1,154	2,686.53	56,823				25,341		54,471								(14,167)	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2021	09/14/2022	5,000	15,440.75	54,000				24,082		1									(13,463)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	266	15,394.42	94,300				42,054		89,809									(23,511)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	09/10/2021	09/14/2022	1,392	2,220.86	62,372				27,816		35,844									(15,550)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2021	09/14/2022	3,589	167.51	8,280				3,693		11,453									(2,064)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/08/2023	6,740	384.98	91,260				65,735		52,349									(11,486)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/14/2022	16,332	385.36	151,830				67,710		50,161									(37,854)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/10/2021	09/14/2022	35,515	394.24	195,910				87,368		39,219									(48,844)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	32,930	363.89	127,650				56,927		72,041									(31,825)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	25,485	355.86	169,100				75,412		141,617									(42,159)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2021	09/14/2022	2,004	349.22	11,760				5,245		10,647									(2,932)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	09/10/2021	09/08/2023	2,498	562.08	37,960				27,343		47,096									(4,778)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/15/2023	9,305	386.87	123,480				89,900		66,428									(15,499)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	15,509	388.03	134,400				61,997		37,224									(33,417)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	24,297	396.55	126,900				58,537		21,124									(31,552)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2021	09/20/2022	7,754	389.97	60,300				27,816		15,043									(14,993)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/15/2021	09/20/2022	29	34,779.57	12,700				5,858		10,418									(3,158)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/15/2021	09/20/2022	23	34,918.83	29,680				13,691		8,920									(7,380)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/15/2021	09/20/2022	185	2,720.54	22,700				10,471		6,090									(5,644)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/15/2021	09/20/2022	185	2,693.52	7,850				3,621		6,127									(1,952)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	09/15/2021	09/20/2022	4,800	15,503.53	51,360				23,692		0									(12,770)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/15/2021	09/20/2022	224	2,227.74	27,275				12,582		893									(6,782)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/15/2021	09/20/2022	269	2,263.49	7,590				3,501		317									(1,887)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/20/2022	1,797	284.68	8,250				3,806		1,564									(2,051)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/20/2022	2,515	278.55	18,200				8,395		5,509									(4,525)
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	GS	09/15/2021	09/15/2023	5,750	278.55	60,320				43,916		32,342									(7,571)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/20/2022	13,634	292.04	73,320				33,821		12,244									(18,230)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/13/2024	2,447	284.03	43,260				35,421		26,393									(3,618)
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/20/2022	2,767	289.09	20,640				9,521		7,806									(5,132)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/15/2023	10,031	300.65	64,090				46,661		33,498									(8,044)
SO500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/20/2022	25,766	364.67	96,300				44,422		69,871									(23,944)
SO500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/15/2021	09/20/2022	29,773	356.29	192,400				88,751		176,902									(47,838)
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/16/2021	09/21/2022	57,725	289.3	392,450				182,116		13,069									(97,578)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/16/2021	09/15/2023	34,220	288.72	337,590				246,127		56,922									(42,431)
RAIINDOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	09/16/2021	09/21/2022	2,600	1,111.44	37,900				26,905		41,901									(14,416)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/16/2021	09/21/2022	2,408	4,203.22	39,610				18,381		17,848									(9,849)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	09/16/2021	09/21/2022	1,149	2,718.87	57,722				26,786		53,371									(14,352)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	15,599	385.79	133,200				61,811		47,934									(33,119)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	24,178	394.26	124,620				57,830		29,304									(30,985)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	8,059	387.72	62,000				28,771		20,286									(15,416)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/15/2023	9,619	384.64	126,170				91,987		72,059									(15,858)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/16/2021	09/21/2022	147	35,098.83	97,920				45,440		98,633									(24,347)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	09/16/2021	09/21/2022	4,700	15,515.91	49,350				12,901		0									(12,270)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	26,099	364.01	99,190				46,029		59,780									(24,662)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	30,115	355.29	202,650				94,039		182,078									(50,386)
SO500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	3,728	348.32	19,760				9,170		18,420									(4,913)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	09/16/2021	09/15/2023	4,816	561.68	72,500				52,858		92,925									(9,112)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	303	15,686.58	67,890				31,407		51,538									(16,828)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2021	09/21/2022	940	2,255.24	43,890				20,367		23,000									(10,913)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	09/16/2021	09/21/2022	3,048	166.81	4,850				2,251		7,495									(1,206)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	09/22/2021	09/22/2023	10,173	382.2	104,520				77,116		95,058									(13,119)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	09/22/2021	09/22/2022	15,651	381.82	163,800				77,551		74,089									(41,289)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	09/22/2021	09/22/2022	33,389	391.02	208,640				98,781		65,309									(52,592)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	09/22/2021	09/22/2022	6,782	384.51	61,620				29,174		25,308									(15,533)



STATEMENT AS OF MARCH 31, 2022 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)		
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/06/2021	10/06/2023	23,846	287.15	190,280				144,055		185,152			(23,883)						
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/07/2021	10/06/2023	43,285	285.58	377,610				286,260		102,794			(47,461)						
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/07/2021	10/13/2022	49,972	285.58	301,040				157,366		34,311			(74,646)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/07/2021	10/13/2022	1,300	1.01	28,340				14,814		22,827			(7,027)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/07/2021	10/13/2022	1,390	4,094.24	42,240				22,081		26,304			(10,474)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2021	10/13/2022	10,289	378.29	96,330				50,356		66,202			(23,886)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2021	10/13/2022	25,590	386.25	149,380				78,087		82,783			(37,041)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2021	10/13/2022	18,203	381.33	143,520				75,024		91,680			(35,588)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2021	10/06/2023	6,068	378.67	79,350				60,154		65,409			(9,973)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/07/2021	10/13/2022	112	34,546.41	76,401				39,938		78,476			(18,945)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/07/2021	10/13/2022	1,035	2,680.91	65,100				34,030		61,946			(16,142)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2021	10/13/2022	4,900	14,897.13	55,370				28,944		0			(13,730)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/07/2021	10/13/2022	262	14,792.85	107,016				55,942		104,822			(26,536)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/07/2021	10/13/2022	933	2,245.59	42,630				2,284		23,895			(10,571)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	10/07/2021	10/13/2022	3,655	165.63	7,020				3,670		10,606			(1,741)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	10/07/2021	10/13/2022	29,846	359.6	120,510				62,995		139,490			(29,882)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	10/07/2021	10/13/2022	22,891	350.63	161,950				84,658		215,902			(40,157)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	SG	10/07/2021	10/13/2022	4,636	345.1	22,240				11,626		27,699			(5,515)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	10/07/2021	10/06/2023	2,938	542.74	52,800				40,027		75,192			(6,636)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/18/2022	5,000	14,774.60	69,000				37,086		1			(17,156)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/13/2021	10/18/2022	268	2,237.48	8,820				4,741		1,060			(2,193)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/13/2021	10/18/2022	44	34,412.18	57,900				31,120		36,958			(14,396)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/13/2021	10/18/2022	44	34,412.18	22,650				12,174		24,502			(5,632)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/13/2021	10/13/2023	8,959	378.75	119,000				91,215		96,772			(14,936)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/13/2021	10/18/2022	9,222	376.86	95,550				51,356		67,043			(23,757)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/13/2021	10/18/2022	26,349	384.83	173,000				92,984		99,950			(43,014)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/13/2021	10/18/2022	12,911	382.55	97,510				52,410		59,793			(24,245)						
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	10/13/2021	10/18/2022	6,239	279.85	25,670				13,797		13,401			(6,383)						
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	10/13/2021	10/18/2022	1,101	271.41	8,550				4,595		6,119			(2,126)						
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	10/13/2021	10/13/2023	1,101	268.68	13,680				10,486		11,565			(1,717)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/18/2022	21,184	360.44	75,190				40,413		102,284			(18,695)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/18/2022	35,404	352.86	208,620				112,129		304,689			(51,871)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/13/2021	10/18/2022	222	2,700.26	27,414				14,734		13,184			(6,816)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/13/2021	10/18/2022	185	2,708.36	8,905				4,786		7,360			(2,214)						
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/18/2022	15,696	285.48	80,960				43,514		36,461			(20,130)						
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/11/2024	2,140	280.89	34,140				28,828		26,655			(2,859)						
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/18/2022	8,904	283.57	53,250				28,621		48,752			(13,240)						
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/13/2023	26,356	287.22	207,200				158,822		205,264			(26,007)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/14/2021	10/19/2022	2,200	0.98	44,220				23,886		36,524			(10,995)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/14/2021	10/19/2022	506	4,111.71	53,970				29,152		31,214			(13,419)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/14/2021	10/19/2022	149	34,703.08	118,196				63,844		116,837			(29,388)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	5,100	15,052.42	70,890				38,292		1			(17,626)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/14/2021	10/19/2022	252	14,856.73	65,512				35,387		62,590			(16,289)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/14/2021	10/19/2022	791	2,258.25	39,942				21,575		20,940			(9,931)						
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/14/2021	10/13/2023	42,392	285.71	393,250				301,836		101,562			(49,427)						
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/14/2021	10/19/2022	45,195	285.43	303,150				163,748		32,730			(75,374)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/13/2023	8,908	380.13	120,700				92,643		85,804			(15,171)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	9,170	378.23	99,050				53,502		60,015			(24,628)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	26,463	386.62	178,770				96,563		84,697			(44,449)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	12,838	384.33	99,470				53,729		50,716			(24,732)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	21,044	362.84	77,380				41,797		68,164			(19,240)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	35,170	354.86	219,600				118,618		246,136			(54,601)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2021	10/19/2022	9,801	346.19	56,780				30,670		66,901			(14,118)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/14/2021	10/13/2023	3,108	560.06	44,960				34,509		54,710			(5,651)						

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/20/2021	10/25/2022	218	2,296.63	7.350	0.888	0.888		0.888		267			(1,827)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/20/2021	10/25/2022	14,806	291.32	70.140	39.012					19,781			(17,433)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/20/2021	10/25/2022	5,281	286.32	33.150	18,438					22,766			(8,242)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/20/2021	10/20/2023	24,996	293.13	174,660	135,529					141,283			(21,923)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/21/2021	10/20/2023	53,186	281.92	549,640	427,072					178,726			(69,084)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/21/2021	10/26/2022	60,230	282.2	453,150	253,251					82,660			(112,670)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	10/21/2021	10/26/2022	1,600	0.98	40,160	22,444					30,216			(9,985)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	10/21/2021	10/26/2022	529	4,147.41	43,120	24,098					25,590			(10,721)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/20/2023	6,050	380.57	76,820	59,689					60,626			(9,655)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	16,834	380.95	145,280	81,192					91,590			(36,122)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	28,144	388.17	157,290	87,904					81,684			(39,108)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	3,945	382.85	30,450	17,018					18,381			(7,571)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/21/2021	10/26/2022	140	35,567.47	97,200	54,322					85,727			(24,168)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	10/21/2021	10/26/2022	1,181	2,782.56	79,530	44,447					61,554			(19,774)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2021	10/26/2022	4,700	15,489.59	53,580	29,944					0			(13,322)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/21/2021	10/26/2022	232	15,536.05	82,728	46,234					66,002			(20,569)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/21/2021	10/26/2022	784	2,287.00	32,796	18,329					15,966			(8,154)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	25,481	364.99	89,890	50,237					57,445			(22,350)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	30,635	355.56	212,930	119,000					190,303			(52,942)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/21/2021	10/26/2022	4,295	344.73	37,800	21,125					37,069			(9,399)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2021	10/20/2023	5,380	564.67	82,320	63,963					92,555			(10,347)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/21/2021	10/26/2022	3,598	164.74	6,300	3,521					8,622			(1,566)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/27/2021	11/01/2022	31	35,384.21	42,427	24,392					9,719			(10,549)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/27/2021	11/01/2022	56	35,455.19	25,160	12,582					12,582			(6,256)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	10/27/2021	11/01/2022	291	2,760.36	10,880	6,255					5,446			(2,705)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	11/01/2022	4,000	15,598.39	45,200	25,986					0			(11,238)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/27/2021	11/01/2022	222	2,238.97	25,650	14,746					1,436			(6,378)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/27/2021	11/01/2022	311	2,261.50	9,800	5,634					848			(2,437)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/27/2021	10/27/2023	6,788	383.76	85,280	66,980					59,125			(10,704)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/27/2021	11/01/2022	5,222	377.25	64,200	36,909					38,141			(15,963)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/27/2021	11/01/2022	25,065	392.19	132,480	76,164					50,516			(32,940)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/27/2021	11/01/2022	12,533	385.68	98,400	56,571					46,784			(24,466)				
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	10/27/2021	11/01/2022	14,216	280.36	63,570	36,547					32,455			(15,806)				
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/27/2021	10/27/2023	2,187	274.33	23,400	18,379					16,107			(2,937)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/27/2021	11/01/2022	23,815	362.11	101,260	58,215					79,271			(25,177)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/27/2021	11/01/2022	33,284	354.79	229,680	132,045					226,985			(57,107)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	11/01/2022	18,975	289.4	106,380	61,159					33,758			(26,450)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	10/25/2024	3,162	284.29	51,570	44,196					34,828			(4,313)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	11/01/2022	4,926	282.44	41,020	23,583					30,685			(10,199)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	10/27/2023	26,391	290.98	209,250	164,347					170,089			(26,264)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/28/2021	11/02/2022	2,400	0.99	63,840	36,873					42,035			(15,873)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	10/28/2021	11/02/2022	331	4,229.63	33,180	19,164					14,767			(8,250)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/28/2021	11/02/2022	101	35,480.36	62,388	36,034					53,593			(15,512)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	10/28/2021	11/02/2022	752	2,773.85	36,225	20,923					28,032			(9,007)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/28/2021	11/02/2022	4,000	15,773.04	45,200	26,107					0			(11,238)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	10/28/2021	11/02/2022	273	15,573.04	102,856	59,408					77,203			(25,574)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/28/2021	11/02/2022	827	2,291.08	46,968	22,128					22,312			(11,678)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	UBS	10/28/2021	10/27/2023	7,048	383.45	89,640	70,499					51,910			(11,267)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	10/28/2021	11/02/2022	5,221	376.94	65,200	34,989					34,989			(16,211)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	10/28/2021	11/02/2022	24,799	391.88	135,850	78,465					38,727			(33,777)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	10/28/2021	11/02/2022	12,791	385.75	100,940	58,301					38,567			(25,097)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2021	11/02/2022	23,758	363.67	96,280	55,610					66,221			(23,939)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2021	11/02/2022	32,918	355.99	228,850	132,180					202,441			(56,901)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2021	11/02/2022	4,580	350.75	23,840	13,770					21,505			(5,928)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	10/28/2021	10/27/2023	3,650	554.43	59,880	46,622					75,803			(7,451)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/28/2021	11/02/2022	47,295	284.01	351,000	202,732					50,464			(87,272)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/28/2021	10/27/2023	30,129	286.01	27													

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/03/2021	11/08/2022	208	2,435.53	6.300	6,300			3,742		34			(1,566)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	11/03/2021	11/08/2022	29,094	364.95	124,440				73,904		97,443			(30,940)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	11/03/2021	11/08/2022	24,531	357.59	165,980				98,574		152,951			(41,269)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/03/2021	11/08/2022	16,061	292.13	88,780				52,726		21,350			(22,074)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/03/2021	11/01/2024	3,492	286.12	58,600				50,595		35,941			(4,901)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/03/2021	11/08/2022	4,555	286.56	31,070				18,452		19,970			(7,725)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/03/2021	11/03/2023	24,525	291.98	194,600				154,705		150,725			(24,429)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	11/04/2021	11/09/2022	2,100	0.99	54,180				32,327		26,020			(13,471)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	11/04/2021	11/09/2022	4,485	4,303.00	54,600				32,577		18,099			(13,576)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2021	11/03/2023	8,039	385.24	106,020				84,403		61,759			(13,326)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2021	11/09/2022	9,595	385.24	89,540				53,424		38,059			(22,263)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2021	11/09/2022	21,005	396.42	100,440				59,928		28,652			(24,973)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2021	11/09/2022	14,262	387.94	114,400				68,257		44,556			(28,444)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/04/2021	11/09/2022	3,579	166.47	9,096				5,427		12,626			(2,262)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/04/2021	11/09/2022	133	36,051.98	135,840				81,050		98,676			(33,775)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/04/2021	11/09/2022	972	2,859.90	66,080				39,427		39,822			(16,430)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2021	11/09/2022	3,900	16,346.24	46,800				27,923		0			(11,636)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2021	11/09/2022	214	16,182.77	88,620				52,876		121,733			(22,034)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2021	11/09/2022	874	2,380.81	45,570				27,190		33,395			(11,330)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/04/2021	11/03/2023	26,018	287.39	258,000				205,395		53,200			(32,428)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/04/2021	11/09/2022	52,037	287.39	375,000				223,745		31,092			(93,239)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	11/04/2021	11/09/2022	28,828	364.71	124,230				74,122		99,257			(30,888)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	11/04/2021	11/09/2022	24,832	357.36	168,780				100,703		158,234			(41,965)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	11/04/2021	11/09/2022	6,565	348.95	39,560				23,604		37,318			(9,836)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	11/04/2021	11/03/2023	6,884	566.38	109,080				86,839		133,538			(13,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/10/2021	11/16/2022	30	36,296.41	37,730				23,177		2,917			(9,356)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/10/2021	11/16/2022	36	35,971.70	23,530				14,454		5,335			(5,835)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/10/2021	11/16/2022	4,300	15,985.57	56,760				34,867		0			(14,074)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS	11/10/2021	11/16/2022	209	2,408.69	24,050				14,773		111			(5,963)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS	11/10/2021	11/16/2022	293	2,387.19	9,380				5,762		179			(2,326)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JBS	11/10/2021	11/10/2023	7,250	385.84	95,200				76,613		47,610			(11,949)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	11/10/2021	11/16/2022	8,803	386.22	80,580				49,499		26,629			(19,981)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	11/10/2021	11/16/2022	29,516	393.56	176,700				108,544		41,098			(43,815)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	11/10/2021	11/16/2022	8,803	389.31	68,000				41,771		19,480			(16,861)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/16/2022	5,791	284.59	21,920				13,465		8,323			(5,435)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/16/2022	2,171	275.2	17,100				10,504		9,203			(4,240)				
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/10/2023	6,153	275.2	68,510				55,134		47,609			(8,599)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS	11/10/2021	11/16/2022	243	2,866.60	12,600				7,740		2,100			(3,124)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/16/2022	15,408	290.98	86,680				53,246		24,686			(21,493)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/08/2024	5,253	285.84	86,250				75,028		54,968			(7,214)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/16/2022	3,498	284.15	28,800				17,691		19,382			(7,141)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/10/2023	17,490	295.01	123,000				98,985		91,241			(15,438)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/10/2021	11/16/2022	30,724	365.58	126,360				77,621		75,092			(31,332)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/10/2021	11/16/2022	23,043	358.55	156,330				96,031		118,564			(38,764)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	11/11/2021	11/16/2022	2,500	0.99	54,750				33,726		28,860			(13,613)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	11/11/2021	11/16/2022	574	4,336.21	61,250				37,730		18,834			(15,229)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	NS	11/11/2021	11/10/2023	7,252	386.49	68,600				55,283		58,891			(8,622)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	11/11/2021	11/16/2022	9,065	386.87	84,000				51,743		34,326			(20,886)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	11/11/2021	11/16/2022	29,526	394.21	181,200				111,655		58,254			(45,068)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	11/11/2021	11/16/2022	9,065	389.57	72,450				44,629		27,294			(18,014)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/11/2021	11/16/2022	175	35,993.07	124,230				76,529		100,295			(30,890)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/11/2021	11/16/2022	1,106	2,904.84	61,728				38,024		35,031			(15,348)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	11/11/2021	11/16/2022	4,300	16,032.47	57,620				35,494		0			(14,327)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/11/2021	11/16/2022	318	16,064.53	99,552				61,323		65,506			(24,752)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/11/2021	11/16/2022	1,079	2,406.73	50,726				31,247		14,976			(12,612)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/11/2021	11/16/2022	30,500	364.85	123,050				75,798		81,716			(30,595)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/11/2021	11/16/2022	23,089	357.83	153,090													



STATEMENT AS OF MARCH 31, 2022 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)
BESGUVX-4YR	INDEX LIAB	EX5	Equity/Index	CITI	11/17/2021	11/17/2025	.96	1,035.37	5.110				4.637		1.183			(.320)				
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	CITI	11/17/2021	11/17/2026	.96	1,035.37	5.610				5.195		1.568			(.281)				
BESGUVX-1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/17/2021	11/22/2022	.96	1,035.37	2.780				1.759		1.105			(.691)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	11/17/2021	11/22/2022	.25	35,751.39	37.350				23.626		6.221			(9.287)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	11/17/2021	11/22/2022	.47	35,643.60	25.500				16.131		9.774			(6.340)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/22/2022	5.100	16,308.07	67.830				42.907		1			(16.865)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/22/2022	.294	2,410.28	10.430				6.598		1.104			(2.593)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/17/2023	.8,260	387.02	109.120				88.880		58.595			(13.696)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/22/2022	11,357	387.41	104.280				65.964		38.684			(25.928)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/22/2022	29,426	397.87	144.780				91.583		36.644			(35.998)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/17/2021	11/22/2022	8,260	395.94	46.080				29.149		12.556			(11.457)				
SPWAE5E-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/22/2022	9,395	284.48	37.700				23.848		14.290			(9.374)				
SPWAE5E-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/22/2022	2,891	275.35	23.200				14.676		12.325			(5.768)				
SPWAE5E-2YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/17/2023	1,807	280.06	16.150				13.154		10.504			(2.027)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/17/2021	11/22/2022	36,893	367.16	137.800				87.168		78.431			(34.262)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/17/2021	11/22/2022	31,785	361.17	183.680				116.190		130.988			(45.670)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/22/2022	19,524	292.84	106.400				67.305		26.116			(26.455)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/15/2024	3,487	290.83	50.900				44.609		29.930			(4.257)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/22/2022	4,545	286.04	33.540				21.216		21.682			(8.339)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	11/17/2021	11/17/2023	26,570	294.04	197.600				160.948		147.927			(24.802)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/17/2021	11/22/2022	242	2,888.63	3.710				20.059		1.617			(7.884)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/17/2021	11/22/2022	242	2,914.62	8.463				5.353		706			(2.104)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS	11/18/2021	11/23/2022	1,800	1	42.600				27.103		19.623			(10.607)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/18/2021	11/23/2022	388	4,348.63	45.900				29.162		13.627			(11.412)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/18/2021	11/23/2022	153	35,942.69	103.950				66.043		85.163			(25.846)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/18/2021	11/23/2022	5,100	16,482.97	67.830				43.095		1			(16.865)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/18/2021	11/23/2022	249	16,466.48	75.727				48.112		41.924			(18.829)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/18/2021	11/23/2022	888	2,375.40	37.380				23.749		13.748			(9.294)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/18/2021	11/17/2023	73,982	289.05	660.300				538.578		129.306			(82.992)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/18/2021	11/23/2022	60,436	290.21	344.520				218.884		24.483			(85.661)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/23/2022	.878	114.4	1.880				1.194		.591			(.467)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/17/2023	1,757	114.06	5.640				4.600		2.749			(.709)				
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2024	1,757	113.95	6.880				6.038		3.728			(.574)				
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2025	2,635	113.95	11.610				10.544		6.582			(.727)				
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2026	2,635	113.95	12.690				11.758		7.349			(.635)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2021	11/17/2023	8,255	387.24	109.760				89.526		57.933			(13.796)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2021	11/23/2022	11,609	387.63	106.650				67.758		39.313			(26.517)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2021	11/23/2022	29,152	398.09	144.640				91.894		36.346			(35.963)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/18/2021	11/23/2022	7,997	396.15	44.950				28.558		12.153			(11.176)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2021	11/23/2022	37,238	366.56	137.550				87.390		85.849			(34.200)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2021	11/23/2022	32,121	360.93	180.800				114.868		136.413			(44.954)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2021	11/23/2022	3,695	352.14	13.260				8.425		9.939			(3.297)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	11/18/2021	11/17/2023	10,449	574.29	150.700				122.919		143.115			(18.941)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	11/18/2021	11/23/2022	1,075	2,877.62	64.914				41.242		39.271			(16.140)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	11/23/2021	11/22/2023	5,228	381.79	70.000				57.585		48.366			(8.798)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/23/2021	11/30/2022	3,660	380.64	37.100				24.154		21.956			(9.174)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/23/2021	11/30/2022	21,696	389.44	134.460				87.540		63.149			(33.251)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/23/2021	11/30/2022	7,842	385.99	59.400				38.672		30.799			(14.689)				
SPWAE5E-1YR	INDEX LIAB	EX5	Equity/Index	GS	11/23/2021	11/30/2022	1,094	271.82	9.390				6.113		6.403			(2.322)				
SPWAE5E-1YR	INDEX LIAB	EX5	Equity/Index	GS	11/23/2021	11/30/2022	1,458	272.91	11.640				7.578		7.727			(2.878)				
SPWAE5E-2YR	INDEX LIAB	EX5	Equity/Index	GS	11/23/2021	11/22/2023	4,010	273.46	41.690				34.296		33.308			(5.240)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/23/2021	11/30/2022	17,888	291.95	91.290				59.434		27.571			(22.575)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	11/23/2021	11/22/2024	1,052	286.25	16.810				14.819		10.950			(1.404)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	11/23/2021	11/30/2022	4,559	279.76	46.800				30.469		36.698			(11.573)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	11/23/2021	11/22/2023	20,689	291.16	168.150				138.327		135.885			(21.135)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/23/2021	11/30/2022	28,313	368.38	110.000				71.615		54.394			(27.202)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/23/2021	11/30/2022	21,518	361.32	138.320				90.									

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/24/2021	11/24/2023	34,117	287.24	321,440				264,956		74,437			(40,346)						
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/24/2021	11/30/2022	39,687	289.83	220,020				143,641		17,863			(54,557)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/24/2023	5,224	382.48	67,000				55,227		41,703			(8,410)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	3,657	380.95	36,400				23,764		18,712			(9,026)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	21,679	390.13	126,990				82,906		46,917			(31,489)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	8,097	386.69	58,280				38,048		24,680			(14,451)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	28,320	367.93	120,000				78,342		65,912			(29,755)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	21,807	361.22	141,680				92,496		102,432			(35,131)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	UBS	11/24/2021	11/30/2022	2,832	353.1	13,200				8,618		9,882			(3,273)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/24/2021	11/24/2023	10,198	571.9	177,660				146,441		160,767			(22,299)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/24/2021	11/30/2022	1,010	2,870.15	60,697				39,626		37,732			(15,051)						
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/30/2022	2,666	112.75	6,060				3,978		3,081			(1,511)						
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/26/2024	889	113.31	3,160				2,797		2,072			(264)						
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/26/2025	889	113.76	3,440				3,143		2,276			(215)						
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/25/2026	889	113.2	4,000				3,724		2,685			(200)						
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOA	12/01/2021	12/01/2025	98	1,025.31	4,970				4,559		1,524			(311)						
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOA	12/01/2021	12/01/2026	98	1,025.31	5,630				5,257		1,824			(282)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/01/2021	12/06/2022	21	33,817.90	35,210				23,631		28,241			(8,755)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/01/2021	12/06/2022	24	33,817.90	13,120				8,806		13,361			(3,262)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/06/2022	5,400	15,877.72	59,400				39,867		1			(14,769)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/01/2021	12/06/2022	326	2,140.97	11,410				7,658		5,642			(2,837)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	UBS	12/01/2021	12/01/2023	7,330	382.38	92,680				77,295		59,139			(11,633)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/01/2021	12/06/2022	14,136	382	129,600				86,619		67,607			(32,089)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/01/2021	12/06/2022	19,633	390.78	107,250				71,982		41,332			(26,666)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/01/2021	12/06/2022	8,901	384.67	70,040				47,008		33,672			(17,415)						
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/06/2022	2,931	281.41	10,720				7,195		6,885			(2,665)						
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/06/2022	3,664	272.95	26,100				17,517		20,240			(6,489)						
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/01/2023	3,297	274.04	32,130				26,796		27,801			(4,033)						
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/06/2022	21,401	285.68	118,800				79,733		67,313			(29,538)						
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/06/2022	4,264	286.18	22,000				14,900		20,773			(5,520)						
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	12/01/2021	12/01/2023	14,925	291.24	98,700				82,315		98,528			(12,388)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/01/2021	12/06/2022	35,024	359.64	140,360				94,204		179,892			(34,899)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/01/2021	12/06/2022	26,051	351.35	183,600				123,224		256,847			(45,650)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS	12/01/2021	12/06/2022	188	2,680.50	23,600				15,839		15,498			(5,869)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS	12/01/2021	12/06/2022	225	2,656.52	11,520				7,732		8,522			(2,864)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/02/2021	12/07/2022	2,700	1	69,120				46,575		54,477			(17,186)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/02/2021	12/07/2022	657	4,116.23	62,910				42,391		40,312			(15,642)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	12/02/2021	12/07/2022	104	34,258.75	86,580				58,340		91,770			(21,527)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2021	12/07/2022	5,500	15,990.76	59,950				40,396		1			(14,906)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	12/02/2021	12/07/2022	213	16,118.68	70,482				47,493		47,441			(17,524)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	12/02/2021	12/07/2022	952	2,197.50	50,463				34,004		35,190			(12,547)						
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2021	12/07/2022	888	113.78	1,590				1,071		768			(385)						
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2021	12/01/2023	888	114.12	2,270				1,896		1,395			(285)						
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2021	12/02/2026	888	114.35	3,600				3,364		2,382			(180)						
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/02/2021	10/30/2023	7,343	277.69	100,800				83,414		35,780			(13,254)						
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/02/2021	12/01/2023	20,980	285.69	199,800				166,857		53,506			(25,113)						
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/02/2021	12/07/2022	28,673	285.69	196,800				132,610		27,641			(48,932)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/02/2021	12/07/2022	14,406	381.78	133,650				90,057		82,728			(33,230)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/02/2021	12/07/2022	19,645	390.94	107,250				72,268		53,601			(26,666)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/02/2021	12/07/2022	8,644	384.45	69,300				46,696		40,548			(17,231)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	12/02/2021	12/01/2023	7,596	382.16	99,180				82,827		73,941			(12,466)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/02/2021	12/07/2022	34,733	362.65	136,972				92,296		165,042			(34,056)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/02/2021	12/07/2022	25,834	354.29	180,090				121,350		243,030			(44,777)						
S0500LV5	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/02/2021	12/07/2022	9,185	347.67	44,800				30,188		48,107			(11,139)						
SP500LV8	INDEX LIAB	EX5																						

STATEMENT AS OF MARCH 31, 2022 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	NS	12/08/2021	12/13/2022	10,924	384.46	106,260				73,306		54,497				(26,420)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/13/2022	24,189	393.31	144,150				99,445		59,351				(35,841)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/13/2022	11,184	386.39	98,470				67,932		48,308				(24,883)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/08/2021	12/13/2022	4,354	281.13	21,120				14,570		10,376				(5,251)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/08/2021	12/13/2022	3,265	276.99	21,600				14,901		12,116				(5,371)				
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/08/2021	12/13/2023	9,796	275.06	100,980				85,279		75,264				(12,588)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/13/2022	21,128	290.22	111,660				77,031		42,721				(27,763)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/06/2024	6,338	287.38	93,798				84,013		63,727				(7,845)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/13/2022	5,266	281.7	47,085				32,483		37,439				(11,707)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/13/2023	25,979	292.24	197,136				166,484		163,783				(24,575)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/08/2021	12/13/2022	38,646	369.15	125,120				86,317		76,102				(31,110)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/08/2021	12/13/2022	27,280	360	180,480				124,508		138,962				(44,874)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/09/2021	12/14/2022	1,900	1	38,760				26,843		27,698				(9,637)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	12/09/2021	12/14/2022	570	4,199.88	59,760				41,386		31,050				(14,859)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/09/2021	12/14/2022	3,014	165.71	6,400				4,432		8,332				(1,591)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/09/2021	12/14/2022	159	35,611.67	152,361				105,517		129,495				(37,883)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2021	12/14/2022	5,700	16,149.57	58,710				40,659		1				(14,598)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/09/2021	12/14/2022	297	16,036.52	84,528				58,539		55,653				(21,017)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/09/2021	12/14/2022	856	2,198.00	48,127				33,330		33,644				(11,966)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	30,961	286.3	308,830				261,159		75,261				(38,551)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/09/2021	12/14/2022	53,573	284.58	441,980				306,091		64,379				(109,893)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/14/2022	3,524	113.29	8,840				6,122		3,027				(2,198)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/13/2023	2,643	113.29	9,000				7,611		4,367				(1,123)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/13/2023	5,285	113.4	17,700				14,968		8,734				(2,209)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2024	7,047	113.63	27,440				24,607		15,254				(2,291)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2025	7,928	113.52	35,190				32,467		20,093				(2,202)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2026	8,809	113.52	42,700				40,057		24,851				(2,137)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/13/2023	10,944	383.01	142,800				120,758		86,153				(17,826)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	10,944	383.78	98,700				68,354		45,890				(24,541)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	24,232	392.61	129,270				89,525		44,062				(32,141)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	11,204	385.7	90,730				62,835		39,638				(22,559)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	38,946	369	139,740				96,776		93,569				(34,745)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	27,291	359.85	176,640				122,331		159,963				(43,919)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JBS	12/09/2021	12/14/2022	7,391	352.11	48,360				33,491		44,759				(12,024)				
SF500LV8	INDEX LIAB	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	11,213	577.74	162,840				137,704		142,692				(20,327)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	12/09/2021	12/14/2022	1,188	2,763.43	63,954				44,291		51,682				(15,901)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/15/2021	12/20/2022	25	35,711.86	41,760				29,591		8,804				(17,902)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2022	4,800	16,289.59	72,000				51,018		0				(4,416)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/15/2021	12/20/2022	33	35,927.43	17,760				12,584		6,552				(12,775)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JBS	12/15/2021	12/20/2023	7,290	382.16	102,480				67,507		60,291				(21,895)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/15/2021	12/20/2022	9,633	384.46	88,060				62,398		38,795				(39,822)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/15/2021	12/20/2022	29,160	393.29	160,160				113,487		50,902				(29,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	12/15/2021	12/20/2022	15,622	387.53	120,600				85,455		47,744				(7,842)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2022	6,872	282.56	31,540				22,349		15,080				(1,338)				
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2022	723	276.2	5,380				3,812		3,069				(8,434)				
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	6,149	275.65	67,660				57,775		47,995				(6,213)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/15/2021	12/20/2022	253	2,855.18	24,990				17,708		3,495				(3,441)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/15/2021	12/20/2022	289	2,816.44	13,840				9,807		4,247				(1,718)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/15/2021	12/20/2022	319	2,232.52	6,909				4,896		1,638				(33,119)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	12/15/2021	12/20/2022	33,798	371.38	133,200				94,384		81,841				(54,511)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	12/15/2021	12/20/2022	32,671	362.86	219,240				155,350		162,699				(29,135)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2022	22,164	290.5	117,180				83,032		45,016				(3,814)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/13/2024	2,814	284.81	45,600				41,130		31,449				(9,958)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2022	5,244	285.48	40,050				28,379		30,328				(22,020)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	24,121	294.35	176,640				150,832		144,537				(1,348)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021																		

STATEMENT AS OF MARCH 31, 2022 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	NS	12/16/2021	12/21/2022	1,318	2,747.88	68,364				48,625		59,887			(16,998)					
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/21/2022	2,642	111.82	8,730				6,209		4,150			(2,171)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/16/2021	12/20/2023	7,080	587.18	108,880				92,925		86,955			(13,566)					
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/21/2022	881	116.48	1,110				790		330			(276)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	13,758	355.45	83,300				59,248		51,210			(20,712)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	9,583	386.08	89,910				63,949		41,355			(22,355)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	29,268	394.96	166,110				118,147		59,379			(41,301)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	15,540	389.17	123,600				87,912		52,308			(30,732)					
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/20/2023	3,523	111.71	14,840				12,689		8,552			(1,852)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/20/2023	6,993	384.15	100,710				86,111		63,248			(12,572)					
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2024	3,523	111.6	17,160				15,496		10,440			(1,433)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	33,411	372.19	126,140				89,718		49,054			(31,363)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/16/2021	12/21/2022	32,850	363.29	238,680				169,763		128,443			(59,345)					
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2025	4,404	111.48	23,800				22,070		14,750			(1,490)					
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2026	6,166	111.6	35,350				33,295		22,007			(1,769)					
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/16/2021	12/21/2022	57,458	287.46	431,600				306,980		45,432			(107,312)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/16/2021	12/20/2023	28,383	288.61	273,060				233,476		56,539			(34,086)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/22/2021	12/29/2022	270	2,168.57	9,618				7,009		3,737			(2,378)					
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2022	485	1,031.83	12,100				8,818		899			(2,992)					
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2023	679	1,031.83	23,590				20,374		4,493			(2,933)					
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/20/2024	776	1,031.83	32,400				29,428		8,334			(2,710)					
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/22/2025	873	1,031.83	41,310				38,474		12,428			(2,585)					
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/22/2026	970	1,031.83	50,400				47,633		16,701			(2,523)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/22/2021	12/29/2022	20	35,289.08	33,880				24,691		10,875			(8,378)					
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2022	12,322	290	66,640				48,566		27,259			(16,479)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/22/2021	12/29/2022	25	35,181.82	17,100				12,462		10,221			(4,229)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/20/2024	1,760	285.46	27,865				25,309		19,284			(2,331)					
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2022	4,561	281.88	40,820				29,749		32,675			(10,094)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2023	25,963	293.85	183,520				158,497		152,406			(22,815)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/22/2021	12/29/2022	324	2,732.13	14,040				10,232		9,380			(3,472)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	JBS	12/22/2021	12/29/2022	29,277	370.49	124,800				90,952		62,952			(30,862)					
SO500LV5	INDEX LIAB	EX5	Equity/Index	JBS	12/22/2021	12/29/2022	24,773	363.74	161,920				118,004		105,819			(40,041)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/29/2022	2,200	16,180.14	49,500				36,381		1			(12,345)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2023	5,697	387.73	71,500				61,751		40,915			(8,889)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2022	6,474	385.8	62,250				45,366		28,164			(15,394)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2022	14,760	397.77	71,250				51,925		22,675			(17,619)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2022	3,625	395.07	20,720				15,100		7,181			(5,124)					
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2022	6,492	285.03	25,020				18,234		10,926			(6,187)					
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2022	2,525	276.99	18,300				13,366		9,844			(4,539)					
SPWASSE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/22/2021	12/29/2023	9,016	276.71	99,500				85,933		60,189			(12,370)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	12/23/2021	12/29/2022	1,500	0.99	34,200				24,990		21,739			(8,480)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	12/23/2021	12/29/2022	399	4,218.93	46,240				33,788		21,690			(11,466)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2021	12/29/2022	5,300	16,308.21	51,410				37,566		1			(12,748)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/23/2021	12/29/2022	131	35,734.85	91,180				66,626		74,846			(22,609)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/23/2021	12/29/2022	215	16,128.81	72,450				52,940		45,372			(17,965)					
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/29/2022	7,024	114.24	15,760				11,516		5,696			(3,908)					
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/29/2023	5,268	113.55	18,300				15,300		9,376			(2,278)					
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/29/2023	9,658	114.24	30,470				26,351		15,189			(3,793)					
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2024	12,291	114.12	47,320				43,030		25,935			(3,951)					
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2025	13,169	114.24	56,850				52,986		32,176			(3,558)					
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2026	14,047	114.24	66,400				62,790		38,333			(3,324)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	12/23/2021	12/29/2022	848	2,255.02	28,310				20,686		18,225			(7,020)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/23/2021	12/29/2023	33,972	288.76	316,540				273,745		67,206			(39,406)					
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/23/2021	12/29/2022	42,291	288.47	285,480				208,603		30,555			(70,788)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2021	12/29/2023	5,946	387.97	76,130				65,837		42,209			(9,477)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	12/23/2021	12																	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/29/2021	01/04/2023	33,849	394.36	212,220				158,466		79,443								(52,622)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/29/2021	01/04/2023	7,752	389.33	64,800				48,387		27,621								(16,068)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	GS	12/29/2021	12/29/2023	6,201	384.69	91,440				79,716		56,546								(11,477)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2021	01/04/2023	4,669	285.12	20,930				15,629		7,944								(5,190)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2021	01/04/2023	3,591	277.6	28,100				20,982		13,377								(6,969)
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/29/2021	12/29/2023	6,105	276.49	60,180				52,464		41,304								(7,554)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/29/2021	01/04/2023	176	2,742.46	34,900				26,060		10,686								(8,654)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/29/2021	01/04/2023	176	2,870.61	5,250				3,920		1,370								(1,302)
S0500LV5	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	01/04/2023	32,357	372.84	155,440				116,068		81,901								(38,543)
S0500LV5	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	01/04/2023	18,968	366.39	134,640				100,536		81,633								(33,386)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	01/04/2023	13,301	292.55	67,640				50,507		23,057								(16,772)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	12/27/2024	3,500	287.98	54,000				49,386		34,925								(4,517)
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	01/04/2023	3,844	287.33	26,180				19,549		18,086								(6,492)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	12/29/2021	12/29/2023	17,121	296.77	111,720				97,396		86,000								(14,023)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/30/2021	01/05/2023	2,100	0.99	45,360				33,992		28,807								(11,248)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2021	01/05/2023	743	4,271.62	85,760				64,266		36,853								(21,265)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA	12/30/2021	01/05/2023	2,945	170.47	5,900				4,421		6,385								(1,463)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	170	36,143.29	139,810				104,770		107,655								(34,668)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/30/2021	01/05/2023	4,900	16,429.10	83,790				62,790		616								(20,777)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	310	16,264.80	107,406				80,487		66,191								(26,633)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	1,156	2,210.56	70,694				52,976		46,189								(17,529)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2021	12/29/2023	23,172	287.11	242,540				211,728		54,468								(30,485)
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2021	01/05/2023	49,111	284.8	447,300				335,194		62,233								(110,913)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	UBS	12/30/2021	12/29/2023	6,451	385.22	94,000				82,058		46,259								(11,815)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/30/2021	01/05/2023	10,837	387.54	103,320				77,425		34,959								(25,619)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/30/2021	01/05/2023	33,802	394.91	216,150				161,977		53,989								(53,597)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	12/30/2021	01/05/2023	7,741	390.26	63,900				47,885		19,462								(15,845)
S0500LV5	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	32,651	372.31	160,290				120,117		87,269								(39,746)
S0500LV5	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	18,697	366.22	132,660				99,412		82,046								(32,895)
S0500LV5	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	2,791	356.54	14,700				11,016		9,334								(3,645)
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	12/29/2023	9,226	582.57	176,500				154,077		146,918								(22,184)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	12/30/2021	01/05/2023	1,127	2,810.93	76,288				57,168		55,388								(18,917)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	01/05/2022	01/10/2023	30	36,006.63			51,040		39,032		9,364								(12,008)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	01/05/2022	01/10/2023	19	36,225.07			16,030		12,259		4,130								(3,771)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	01/05/2022	01/10/2023	228	2,156.70			31,050		23,745		8,226								(7,305)
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/10/2023	393	1,015.33			10,240		7,831		1,620								(2,409)
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/10/2023	98	1,020.42			2,320		1,774		323								(546)
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2024	196	1,018.39			6,800		5,992		1,868								(808)
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2024	589	1,015.33			21,300		18,770		6,032								(2,530)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/10/2023	8,333	383.61	79,360				60,689		45,335								(18,671)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/10/2023	4,427	393.21	24,310				18,591		11,354								(5,719)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/10/2023	9,896	386.68	79,800				61,025		42,973								(18,775)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/05/2024	1,823	388.21	20,720				18,259		13,965								(2,461)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/10/2023	2,890	282.67	13,600				10,400		6,774								(3,200)
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/10/2023	1,806	275.19	14,750				11,280		8,811								(3,470)
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/05/2024	7,585	276.58	80,640				71,063		57,208								(9,577)
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/10/2023	18,501	373.85	61,380				46,939		26,135								(14,441)
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2022	01/10/2023	18,501	362.44	141,900				108,515		85,990								(33,385)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/10/2023	15,222	289.25	76,110				58,204		38,199								(17,906)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/03/2025	3,186	285.02	46,710				43,013		35,844								(3,697)
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/10/2023	2,814	281.99	23,760				18,170		20,405								(5,590)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/05/2024	3,166	284.83	32,760				28,869		29,826								(3,891)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/05/2022	01/10/2023	286	2,773.05	13,200				10,094		6,660								(3,106)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	01/05/2022	01/10/2023	4,500	15,771.78					40,263		0								(12,387)
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/03/2025	687	1,015.33			29,890		27,524		10,193								(2,366)
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2026																	

STATEMENT AS OF MARCH 31, 2022 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)
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/11/2023	4,401	112.82		12,300	9,439				5,551			(2,861)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/05/2024	880	110.32		4,450	3,927				2,693			(523)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/05/2024	7,921	111.91		32,858	28,988				18,868			(3,863)				
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/06/2025	8,801	111.8		42,300	38,996				25,605			(3,304)				
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/06/2026	9,681	111.91		50,490	47,534				31,079			(2,956)				
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/06/2027	11,442	112.14		62,790	59,850				38,846			(2,940)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/05/2024	1,834	386.23		20,300	17,913				15,380			(2,387)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	8,384	381.65		77,440	59,428				52,455			(18,012)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	4,454	391.19		23,460	18,003				13,603			(5,457)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	9,695	384.71		75,480	57,924				48,942			(17,556)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	18,791	373.66		64,320	49,359				27,467			(14,961)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	18,791	362.6		144,050	110,544				86,585			(33,506)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/06/2022	01/11/2023	5,329	356.54		26,980	20,705				17,205			(6,275)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS	01/06/2022	01/05/2024	3,720	581.13		70,400	62,122				61,759			(8,278)				
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2024	196	1,041.15		4,960	4,418				1,056			(542)				
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2024	393	1,028.92		11,840	10,546				2,907			(1,294)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/18/2023	294	1,028.92		6,000	4,704				713			(1,296)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/18/2023	393	1,034.02		7,200	5,645				755			(1,555)				
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/10/2025	491	1,029.94		17,950	16,642				5,574			(1,308)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2026	589	1,027.90		25,200	23,826				9,034			(1,374)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2027	589	1,027.90		27,900	26,684				10,797			(1,216)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/12/2022	01/18/2023	33	36,036.28		50,520	39,609				9,983			(10,911)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/12/2022	01/18/2023	63	36,217.73		35,880	28,131				11,686			(7,749)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/12/2022	01/18/2023	6,000	15,905.10		58,200	45,631				1			(12,569)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/12/2022	01/18/2023	460	2,186.93		13,200	10,349				5,821			(2,851)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/12/2022	01/18/2023	179	2,801.58		23,500	18,425				6,995			(5,075)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/12/2022	01/18/2023	250	2,840.77		10,010	7,848				4,043			(2,162)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/18/2023	16,280	285.38		107,180	84,033				60,497			(23,147)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/10/2025	5,309	284.53		78,900	73,152				61,120			(5,748)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2024	15,499	291.27		116,600	103,853				106,574			(12,747)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/12/2024	3,125	381.26		45,600	40,615				32,788			(4,985)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/18/2023	16,408	393.55		87,570	68,658				42,246			(18,912)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/18/2023	7,813	384.33		71,100	55,745				41,179			(15,355)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/18/2023	6,511	382.41		65,750	51,550				39,211			(14,200)				
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/18/2023	5,057	284.05		21,140	16,574				10,503			(4,566)				
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/18/2023	1,084	274.92		9,030	7,080				5,504			(1,950)				
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2024	5,057	276.86		53,200	47,384				37,798			(5,816)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/18/2023	24,182	371.28		86,860	68,101				48,754			(18,759)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/12/2022	01/18/2023	18,277	366.65		93,600	73,386				59,556			(20,215)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/13/2022	01/19/2023	2,400	1		54,720	43,048				41,274			(11,672)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	01/13/2022	01/19/2023	602	4,285.68		63,180	49,704				26,951			(13,476)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/13/2022	01/19/2023	130	36,113.62		63,920	50,286				51,949			(13,634)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/13/2022	01/19/2023	6,000	15,495.62		58,200	45,786				1			(12,414)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/13/2022	01/19/2023	232	15,635.08		66,240	52,111				55,894			(14,129)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/13/2022	01/19/2023	834	2,159.43		37,800	29,737				31,467			(8,063)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS	01/13/2022	01/19/2023	2,938	168.45		9,750	7,670				11,730			(2,080)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	01/13/2022	01/19/2023	42,224	283.63		292,800	230,346				67,908			(62,454)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/13/2022	01/12/2024	35,538	287.89		271,690	242,315				80,473			(29,375)				
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/13/2027	7,895	114.9		35,100	33,589				21,617			(1,511)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/19/2023	4,386	114.55		9,400	7,395				3,772			(2,005)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/12/2024	2,632	114.1		8,550	7,626				4,213			(924)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/12/2024	5,264	115.01		15,000	13,378				8,427			(1,622)				
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/10/2025	7,018	114.9		24,800	23,014				14,672			(1,786)				
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/13/2026	7,895	114.78		32,220	30,485				19,390			(1,735)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	01/13/2022	01/19/2023	16,453	392.48		67,900	60,310				35,272			(18,410)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	01/13/2022	01/19/2023	7,574	383.29		68,150	53,614				36,311			(14,536)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	01/13/2022	01/19/2023	6,529	381.37		65,000	51,135				36,355			(13,8				

STATEMENT AS OF MARCH 31, 2022 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)
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	NS	01/19/2022	01/19/2027	700	1,003.89			33,670		32,329		17,625			(1,341)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	23	34,853.50			35,680		28,621		19,609			(7,059)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	34	34,818.47			14,280		11,455		10,688			(2,825)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	5,400	15,047.84			69,120		55,445		4,604			(13,675)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	5,262	380.87			66,400		59,768		53,053			(6,632)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	26,571	388.85			148,470		119,097		98,326			(29,373)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	6,577	382.01			54,750		43,918		40,270			(10,832)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	17,889	379.73			167,960		134,731		127,509			(33,229)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	3,297	278.96			14,400		11,551		11,421			(2,849)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/24/2023	1,832	274.87			11,100		8,904		9,189			(2,196)				
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	2,198	270.77			25,620		23,061		20,879			(2,559)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	GS	01/19/2022	01/24/2023	22,703	366.47			101,600		81,499		118,610			(20,101)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	GS	01/19/2022	01/24/2023	23,838	361.18			149,520		119,939		176,093			(29,581)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/19/2022	01/24/2023	17,554	282.76			107,800		86,473		83,172			(21,327)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	01/19/2022	01/17/2025	3,582	280.25			56,000		52,273		48,478			(3,727)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	01/19/2022	01/24/2023	6,058	281.46			41,310		33,137		46,504			(8,173)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	01/19/2022	01/19/2024	6,414	281.74			63,540		57,194		70,384			(6,346)				
SPL5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	486	205.52			3,910		3,520		3,251			(391)				
RA INBOW	INDEX LIAB	EX5	Equity/Index	ML	01/20/2022	01/25/2023	2,200	0.99			51,040		41,079		48,134			(9,961)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/20/2022	01/25/2023	581	4,291.01			60,500		48,692		26,305			(11,808)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2022	01/25/2023	141	34,784.82			109,270		87,944		112,742			(13,326)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/20/2022	01/25/2023	5,300	14,846.46			67,310		54,173		23,762			(13,137)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/20/2022	01/25/2023	216	14,846.46			72,832		58,618		72,451			(14,214)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	01/20/2022	01/25/2023	1,383	2,026.06			58,296		46,919		63,244			(11,377)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/20/2022	01/19/2024	18,269	279.43			163,710		147,559		82,969			(16,151)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	01/20/2022	01/25/2023	40,837	283.06			196,080		157,812		72,195			(38,268)				
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/20/2027	11,503	112.89			55,250		53,079		36,308			(2,171)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/25/2023	5,309	112.89			12,900		10,382		6,777			(2,518)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/25/2023	2,655	115.04			4,080		3,284		1,849			(796)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/19/2024	1,770	112.21			6,440		5,805		4,051			(635)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/19/2024	7,079	113.01			23,120		20,839		14,201			(2,281)				
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/17/2025	7,964	112.89			31,320		29,262		20,148			(2,058)				
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/20/2026	9,734	112.89			42,900		40,792		28,085			(2,108)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	26,618	387.78			149,480		120,306		111,040			(29,174)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	6,589	391.33			54,500		43,863		43,285			(10,637)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	17,658	378.68			168,840		135,888		137,598			(32,952)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/19/2024	5,534	380.2			69,930		63,031		60,958			(6,899)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	22,494	365.25			98,750		79,477		87,395			(19,273)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	23,917	359.99			153,720		123,719		146,097			(30,001)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/20/2022	01/25/2023	2,563	351.56			15,120		12,169		14,359			(2,951)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/19/2024	4,764	585.59			64,500		58,137		91,910			(6,364)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	01/20/2022	01/25/2023	1,137	2,620.80			83,790		67,437		85,824			(16,353)				
BESGUVX-1YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/31/2023	406	985.36			9,840		8,077		5,267			(1,763)				
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/26/2024	406	988.31			13,040		11,861		7,708			(1,179)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/26/2022	01/31/2023	29	33,553.06			16,700		13,709		17,419			(2,991)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/26/2022	01/31/2023	29	33,997.24			50,700		41,618		41,703			(9,082)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/31/2023	5,200	14,172.76			83,720		68,724		98,363			(14,996)				
BESGUVX-3YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/24/2025	507	986.34			20,000		18,795		12,464			(1,205)				
BESGUVX-4YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/26/2026	609	987.33			26,820		25,611		16,993			(1,209)				
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/26/2027	609	987.33			29,460		28,398		18,829			(1,062)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/26/2022	01/31/2023	405	1,964.60			12,000		9,850		14,021			(2,150)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/26/2022	01/31/2023	24,956	386.08			129,720		106,484		119,808			(23,236)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/26/2022	01/31/2023	4,248	378.17			35,520		29,157		34,484			(6,363)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/26/2022	01/31/2023	14,336	376.28			132,840		109,045		130,314			(23,795)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/26/2022	01/26/2024	4,779	374.78			66,240		60,250		65,604			(5,990)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/31/2023	17,403	281.05			93,600		76,834		96,430			(16,766)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/26/2022	01/31/2023	5,168	278.76			19,460		15,974									

STATEMENT AS OF MARCH 31, 2022 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/27/2022	01/26/2024	42,870	279.52	348,670	317,569					192,548							(31,101)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	01/27/2022	02/01/2023	1,900	1.02	43,130	35,520					46,685							(7,610)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	01/27/2022	02/01/2023	717	4,151.49	78,600	64,731					48,369							(13,869)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	01/26/2024	4,534	373.85	60,520	55,122					64,476							(5,399)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	25,068	385.1	123,140	101,412					129,542							(21,729)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	4,000	377.22	31,800	26,189					34,476							(5,611)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	14,401	375.35	127,440	104,953					138,553							(22,487)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/27/2022	02/01/2023	205	34,365.74	128,100	105,496					131,991							(22,604)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/27/2022	02/01/2023	1,067	2,575.35	60,750	50,031					73,385							(10,719)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	01/27/2022	02/01/2023	5,100	14,003.11	82,110	67,621					113,755							(14,489)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	01/27/2022	02/01/2023	307	14,185.15	97,180	80,032					116,082							(17,148)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	01/27/2022	02/01/2023	1,243	1,975.70	37,272	30,695					45,886							(6,577)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	24,459	362.8	100,300	82,602					122,022							(17,698)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	23,308	357.24	144,180	118,739					179,613							(25,441)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	01/27/2022	02/01/2023	6,618	347.86	31,050	25,571					38,608							(5,479)
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	01/27/2022	01/26/2024	2,714	578.86	35,000	31,878					49,967							(3,122)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	01/27/2022	02/01/2023	5,967	169.27	13,100	10,788					16,746							(2,312)
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2027	23,377	112.1	100,620	97,100					79,945							(3,520)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	02/01/2023	10,789	112.1	20,880	17,242					17,060							(3,638)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	02/01/2023	899	111.22	2,100	1,734					1,755							(366)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/25/2024	15,285	112.1	43,010	39,221					35,759							(3,789)
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2025	17,982	111.99	62,600	58,947					51,426							(3,653)
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2026	20,680	112.1	80,960	77,419					65,338							(3,541)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/07/2023	5,400	15,139.74	63,720	53,535					12,735							(10,185)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/02/2022	02/07/2023	39	35,629.33	53,900	45,285					22,037							(8,615)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	02/02/2022	02/07/2023	12,635	390.9	59,520	50,006					33,380							(9,514)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	02/02/2022	02/07/2023	2,632	369.63	39,500	33,186					32,398							(6,314)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JBS	02/02/2022	02/07/2023	16,584	378.75	160,024	134,443					115,580							(25,577)
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JBS	02/02/2022	02/02/2024	8,950	379.89	113,900	104,710					86,178							(9,190)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/02/2022	02/07/2023	34	35,664.95	15,960	13,409					9,098							(2,551)
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/02/2022	02/07/2023	1,845	278.61	7,200	6,049					6,822							(1,151)
SPMAESSE-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/02/2022	02/07/2023	738	289.13	5,960	5,007					5,993							(953)
SPMAESSE-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/02/2022	02/02/2024	1,476	268.59	16,760	15,408					16,716							(1,352)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	02/07/2023	22,655	283.36	122,850	103,214					106,131							(19,636)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	01/31/2025	6,473	278.63	98,460	93,166					93,472							(5,294)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	02/02/2022	02/07/2023	338	2,678.35	13,770	11,569					12,675							(2,201)
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	02/07/2023	3,863	283.87	29,810	25,045					25,443							(4,765)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	02/02/2024	10,888	291.27	85,250	78,371					76,331							(6,879)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	02/02/2022	02/07/2023	246	2,007.19	31,150	26,171					30,795							(4,979)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	02/02/2022	02/07/2023	246	2,057.92	6,450	5,419					6,490							(1,031)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	02/02/2022	02/07/2023	29,498	367.37	126,880	106,600					100,797							(20,280)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	02/02/2022	02/07/2023	18,436	362.44	114,400	96,114					97,300							(18,286)
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/07/2023	300	1,008.55	6,030	5,066					2,182							(964)
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	399	997.53	14,200	13,054					6,306							(1,146)
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	499	1,003.54	16,350	15,031					6,926							(1,319)
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	01/31/2025	499	1,005.54	20,800	19,682					8,969							(1,118)
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2026	499	1,004.54	24,550	23,562					10,988							(988)
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2027	599	991.52	36,720	35,538					17,645							(1,182)
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	02/07/2023	971	205.62	5,540	4,768					4,768							(886)
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2022	02/08/2023	42,165	280.69	258,420	217,879					102,443							(40,541)
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2022	02/02/2024	15,008	284.33	107,100	98,607					47,644							(8,493)
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/03/2027	8,961	113.16	36,400	35,250					27,613							(1,150)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/08/2023	3,584	113.05	6,160	5,194					4,538							(966)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/02/2024	3,584	110.7	13,040	12,006					10,492							(1,034)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/02/2024	4,480	113.83	10,300	9,483					7,897							(817)
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/03/2025	7,168	113.6	21,520	20,386					16,608							(1,134)
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/03/2026	8,065	113.05	29,880	28,700					22,959							



STATEMENT AS OF MARCH 31, 2022 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)	
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/03/2022	02/02/2024	3,041	573.5			54,400		50,086		62,551				(4,314)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/03/2022	02/08/2023	5,400	14,501.11			63,180		53,268		29,988				(9,912)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/03/2022	02/08/2023	303	14,660.62			91,960		77,533		99,360				(14,427)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/03/2022	02/08/2023	1,205	2,022.88			55,200		46,540		63,461				(8,660)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/09/2022	02/14/2023	5,800	15,056.96			70,180		60,417		3,742				(9,763)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/09/2022	02/09/2024	7,394	377.94			97,440		90,597		90,488				(6,843)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/09/2022	02/14/2023	16,372	387.78			86,800		74,725		72,586				(12,076)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/09/2022	02/14/2023	2,641	381.72			20,200		17,390		17,660				(2,810)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/09/2022	02/14/2023	8,978	375.67			95,540		82,249		86,507				(13,291)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	02/09/2022	02/14/2023	6,666	276.76			26,640		22,934		29,510				(3,706)				
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/09/2022	02/09/2024	2,963	269.19			31,840		29,604		31,245				(2,236)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/14/2023	14,039	280.85			89,310		76,885		81,507				(12,425)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/07/2025	5,400	280.85			76,650		73,063		72,395				(3,587)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/14/2023	2,113	281.17			18,420		15,857		16,968				(2,563)				
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/07/2025	201	980.51			9,640		9,189		5,426				(451)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	21,125	295.38			130,200		121,056		120,399				(9,144)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	02/09/2022	02/14/2023	24,440	365.6			121,260		104,390		126,832				(16,870)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	02/09/2022	02/14/2023	33,534	358.56			256,060		220,437		276,630				(35,623)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/14/2023	100	993.48			2,640		2,273		1,041				(367)				
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	100	977.52			4,370		4,063		2,373				(307)				
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	100	976.52			4,420		4,110		2,418				(310)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2026	201	993.48			9,380		9,052		5,170				(328)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2027	301	986.49			16,230		15,775		9,425				(455)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/09/2022	02/14/2023	22	34,945.39			42,480		36,570		20,597				(5,910)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/09/2022	02/14/2023	36	35,160.00			20,410		17,571		13,239				(2,839)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/09/2022	02/14/2023	184	2,737.86			22,450		19,327		14,735				(3,123)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/09/2022	02/14/2023	220	2,623.56			10,500		9,039		9,468				(1,461)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	02/09/2022	02/14/2023	240	2,020.99			7,650		6,586		7,027				(1,064)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/10/2022	02/15/2023	1,119	2,660.32			54,900		47,425		52,658				(7,475)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/10/2022	02/15/2023	5,700	14,705.64			68,970		59,575		8,856				(9,391)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/10/2022	02/15/2023	252	14,646.81			72,520		62,646		73,671				(9,874)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/10/2022	02/15/2023	1,121	2,036.80			49,450		42,717		51,105				(6,733)				
FIDMFDYN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/10/2022	02/15/2023	51,286	277.15			323,760		279,677		192,308				(44,083)				
FIDMFDYN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/10/2022	02/09/2024	32,505	274.93			322,200		300,023		209,988				(22,177)				
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2027	7,147	109.58			40,640		39,528		31,165				(1,114)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/15/2023	1,787	112.16			4,000		3,455		2,860				(545)				
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/15/2023	893	109.25			3,440		2,972		2,682				(468)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/09/2024	1,787	111.82			5,820		5,419		4,415				(401)				
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/09/2024	2,680	112.16			8,310		7,738		6,278				(572)				
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2025	893	112.49			3,180		3,035		2,406				(145)				
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2026	3,573	108.24			21,640		20,898		16,981				(742)				
RAIBOW	INDEX LIAB	EX5	Equity/Index	ML	02/10/2022	02/15/2023	2,500	1.01			40,250		34,770		37,511				(5,480)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/10/2022	02/15/2023	500	4,197.07			25,410		21,950		15,809				(3,460)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2022	02/09/2024	7,706	375.19			102,080		95,054		104,919				(7,026)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2022	02/15/2023	16,475	384.97			88,660		76,588		89,247				(12,072)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2022	02/15/2023	2,657	378.95			20,600		17,795		21,181				(2,805)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2022	02/15/2023	8,769	372.55			96,030		82,955		100,364				(13,075)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/15/2023	24,355	362.26			125,800		108,671		182,514				(17,129)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/15/2023	33,811	355.28			266,680		230,369		375,250				(36,311)				
S0500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/15/2023	3,152	347.6			19,140		16,534		26,769				(2,606)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	02/10/2022	02/09/2024	6,161	579.6			91,200		84,923		90,481				(6,277)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	02/10/2022	02/15/2023	2,932	171.75			12,350		10,668		15,493				(1,682)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/10/2022	02/15/2023	122	35,171.10			80,196		92,837		82,346				(12,641)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	20,138	383.05			130,720		115,285		121,492				(15,435)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	4,770	380.4			36,180		34,123		34,123				(4,272)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	12,189	376.63															

STATEMENT AS OF MARCH 31, 2022 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)
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/16/2024	506	989.62	16.500	15.514					9.514			(986)				
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/16/2024	202	974.79	8.060	7.578					5.059			(482)				
BESGUVX-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/14/2025	101	970.84	4.840	4.647					3.171			(193)				
BESGUVX-4YR	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/13/2026	202	975.78	10.160	9.857					6.608			(303)				
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/16/2027	101	966.88	5.880	5.740					3.976			(140)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	29	34,654.79	48,200	42,509					32,301			(5,691)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	66	34,899.33	36,570	32,252					30,214			(4,318)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/16/2022	02/22/2023	222	2,694.26	10,020	8,637					6,927			(1,183)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/22/2023	5,400	14,603.64	76,680	67,626					32,341			(9,054)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	02/16/2022	02/22/2023	289	2,060.59	8,202	8,202					1,098			(1,098)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/17/2022	02/23/2023	5,400	14,171.74	75,600	66,897					67,898			(8,703)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/17/2022	02/23/2023	289	14,143.39	81,180	71,834					91,310			(9,346)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/17/2022	02/23/2023	1,035	2,042.28	38,010	33,634					40,816			(4,376)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2022	02/23/2023	166	34,483.59	125,970	111,468					132,603			(14,502)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/17/2022	02/23/2023	2,200	0.99	56,540	50,031					57,680			(6,509)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/17/2022	02/23/2023	535	4,092.62	41,580	36,793					29,646			(4,787)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/17/2022	02/23/2023	1,096	2,631.70	62,350	55,172					64,025			(7,178)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/17/2022	02/23/2023	49,164	278.28	278,800	246,703					162,944			(32,097)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/17/2022	02/16/2024	12,652	278.28	103,250	97,225					63,713			(6,025)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/17/2027	6,290	111.05	29,610	28,922					23,912			(688)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/23/2023	3,595	111.16	8,560	7,575					7,315			(985)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/23/2023	1,797	109.05	6,360	5,628					5,629			(732)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/16/2024	4,493	111.28	14,300	13,466					12,141			(834)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/16/2024	6,290	111.16	20,370	19,181					17,290			(1,189)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/14/2025	8,986	111.39	33,500	32,198					27,917			(1,302)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/17/2026	8,088	111.28	34,290	33,294					28,111			(996)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	20,085	384.07	130,720	115,671					117,491			(15,049)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	4,493	381.04	34,850	30,838					31,889			(4,012)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	12,421	377.26	118,910	105,220					110,590			(13,690)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/16/2024	6,078	377.64	79,580	74,936					75,479			(4,644)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	27,394	361	123,500	109,282					172,323			(14,218)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	18,455	354.76	130,560	115,529					179,325			(15,031)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	02/17/2022	02/23/2023	1,730	346.79	8,100	7,167					11,019			(933)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2022	02/16/2024	4,668	359.84	76,320	71,866					111,691			(4,454)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2022	02/28/2023	13,811	376.14	126,360	114,017					131,888			(12,343)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2022	02/28/2023	27,090	385.55	141,780	127,931					145,128			(13,849)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2022	02/28/2023	3,187	379.15	24,720	22,305					25,573			(2,415)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2022	02/23/2024	8,233	376.52	104,160	99,024					107,143			(5,136)				
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	4,458	275.09	19,560	17,649					24,276			(1,911)				
SPWASSE-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	372	273.2	1,900	1,714					2,348			(186)				
SPWASSE-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2024	2,972	269.7	28,400	27,000					33,381			(1,400)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	24,452	283.94	127,160	114,739					115,099			(12,421)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/21/2025	6,832	279.21	101,270	97,942					97,800			(3,328)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	4,220	284.06	31,200	28,152					28,275			(3,048)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2024	10,199	292.88	71,920	68,374					67,188			(3,546)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	02/23/2022	02/28/2023	25,503	358.86	124,080	111,960					215,713			(12,120)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	SG	02/23/2022	02/28/2023	20,866	353.34	144,720	130,584					240,893			(14,136)				
BESGUVX-1YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	614	976.28	14,940	13,481					10,824			(1,459)				
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2024	819	976.28	27,120	25,783					20,003			(1,337)				
BESGUVX-3YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/21/2025	1,126	979.21	42,900	41,490					31,241			(1,410)				
BESGUVX-4YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2026	1,228	977.26	54,000	52,672					39,463			(1,328)				
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2027	1,535	986.05	68,250	66,908					48,510			(1,342)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/23/2022	02/28/2023	30	32,833.57	54,000	48,725					72,861			(5,275)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/23/2022	02/28/2023	51	32,634.78	27,030	24,390					34,346			(2,640)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/23/2022	02/28/2023	196	2,512.45	31,750	28,649					45,651			(3,101)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/23/2022	02/28/2023	313	2,532.88	13,040	11,766					17,054			(1,274)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/28/2023	6,500	13,509.43	74,100	66,862					75,186							

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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)		
FIDMFDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/24/2022	02/23/2024	34,858	277.05		283,200	269,640		269,640		194,170			(13,560)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/24/2022	03/01/2023	1,700	1.01		34,170	30,933		30,933		37,566			(3,237)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	02/24/2022	03/01/2023	1,679	3,890.55		60,320	54,607		54,607		62,777			(5,713)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	13,744	378.35		124,280	112,508		112,508		115,931			(11,772)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	27,223	387.8		141,110	127,744		127,744		125,497			(13,366)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	3,456	381.37		26,260	23,773		23,773		24,170			(2,487)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	02/23/2024	8,193	378.72		103,230	98,287		98,287		97,837			(4,943)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	25,236	358.88		109,620	99,237		99,237		189,533			(10,383)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	20,885	353.36		136,080	123,191		123,191		224,820			(12,889)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2022	03/01/2023	1,450	345.43		7,150	6,473		6,473		11,630			(677)						
SF500LV8	INDEX LIAB	EX5	Equity/Index	MS	02/24/2022	02/23/2024	4,713	554.06		86,160	82,035		82,035		137,369			(4,125)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/24/2022	03/01/2023	199	33,755.41		134,640	121,887		121,887		155,695			(12,753)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/24/2022	03/01/2023	1,545	2,617.34		75,600	68,439		68,439		81,056			(7,161)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/24/2022	03/01/2023	6,500	13,974.67		74,750	67,670		67,670		79,140			(7,080)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/24/2022	03/01/2023	401	14,170.31		87,360	79,085		79,085		104,044			(8,275)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	02/24/2022	03/01/2023	1,203	2,007.32		44,640	40,412		40,412		50,320			(4,228)						
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/07/2023	608	990.89		13,560	12,509		12,509		7,154			(1,051)						
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/07/2023	507	979.05		14,200	13,099		13,099		8,370			(1,101)						
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/01/2024	811	991.88		25,040	24,060		24,060		14,741			(980)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	13,903	391.49		68,900	63,558		63,558		47,550			(5,342)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	8,657	383.86		67,980	62,709		62,709		50,810			(5,271)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	11,542	381.2		104,720	96,601		96,601		80,417			(8,119)						
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	11,805	380.81		152,100	146,147		146,147		123,137			(5,953)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/02/2022	03/07/2023	30	33,959.13		46,400	42,803		42,803		48,914			(3,597)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/02/2022	03/07/2023	47	34,060.80		19,840	18,302		18,302		21,749			(1,538)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	187	2,658.16		27,150	25,045		25,045		23,874			(2,105)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	336	2,663.52		16,560	15,276		15,276		12,928			(1,284)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/07/2023	5,800	14,243.69		81,780	75,439		75,439		77,756			(6,341)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/02/2022	03/07/2023	291	2,077.40		8,400	7,749		7,749		7,738			(651)						
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/02/2022	03/07/2023	4,037	274.93		23,870	22,019		22,019		21,897			(1,851)						
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/02/2022	03/07/2023	2,936	271.11		22,880	21,106		21,106		21,388			(1,774)						
SPWAESE-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/02/2022	03/01/2024	5,872	271.11		63,360	60,880		60,880		59,643			(2,480)						
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/07/2023	18,593	283.59		111,800	103,132		103,132		60,700			(8,668)						
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	02/28/2025	7,151	281.91		103,000	100,314		100,314		93,459			(2,886)						
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/07/2023	6,594	286.13		55,290	51,003		51,003		38,467			(4,287)						
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/01/2024	13,535	286.13		157,170	151,018		151,018		124,822			(6,152)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	27,247	362.95		123,500	113,925		113,925		171,363			(9,375)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	25,239	357.37		163,680	150,990		150,990		229,710			(12,690)						
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	02/28/2025	1,013	392.87		37,500	36,522		36,522		22,808			(978)						
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/02/2026	1,115	392.87		46,970	46,053		46,053		29,189			(917)						
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MS	03/02/2022	03/02/2027	1,216	392.87		56,400	55,520		55,520		35,488			(880)						
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/07/2023	491	201.47		2,980	2,749		2,749		3,824			(231)						
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	491	202.9		3,550	3,411		3,411		4,138			(139)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/03/2022	03/08/2023	2,700	1		58,320	53,954		53,954		62,717			(4,366)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/03/2022	03/08/2023	695	3,794.16		49,140	45,461		45,461		56,593			(3,679)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/03/2022	03/08/2023	192	33,389.12		122,850	113,654		113,654		129,836			(9,196)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/03/2022	03/08/2023	278	13,796.61		90,207	83,454		83,454		102,808			(6,753)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/03/2022	03/08/2023	1,476	2,016.15		63,600	58,839		58,839		66,938			(4,761)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2022	03/08/2023	5,700	14,035.21		79,230	73,299		73,299		90,131			(5,931)						
FIDMFDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/03/2022	03/08/2023	59,302	277.68		400,950	370,935		370,935		214,169			(30,015)						
FIDMFDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/03/2022	03/01/2024	42,769	277.68		396,270	381,274		381,274		225,834			(14,996)						
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	03/03/2022	03/03/2027	20,813	111.17		90,390	89,028		89,028		78,414			(1,362)						
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index																					

STATEMENT AS OF MARCH 31, 2022 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)	
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/14/2023	24,115	362.95		99,120			93,290		140,531			(5,830)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/14/2023	25,263	356.34		170,720			160,679		233,926			(10,041)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/14/2023	462	2,617.88		19,920			18,748		16,583			(1,172)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	03/09/2022	03/14/2023	5,800	13,742.20		62,060			58,410		16,226			(3,650)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/09/2022	03/14/2023	496	2,000.16		15,400			14,494		16,540			(906)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/14/2023	13,633	389.83		74,880			70,476		56,557			(4,404)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/14/2023	16,254	384.49		122,760			115,540		96,517			(7,220)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/14/2023	11,011	381.05		100,800			94,871		80,891			(5,929)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/09/2022	03/08/2024	7,865	381.82		98,400			95,478		83,665			(2,922)					
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/14/2023	919	983.06		19,170			18,042		15,299			(1,128)					
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/14/2023	204	980.12		4,540			4,273		3,657			(267)					
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	306	982.08		9,480			9,199		6,777			(281)					
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	1,430	984.04		42,980			41,704		30,474			(1,276)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/09/2022	03/14/2023	48	33,019.96		27,200			25,600		31,587			(1,600)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/09/2022	03/14/2023	42	33,086.53		78,400			73,789		97,959			(4,611)					
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/07/2025	1,021	980.12		42,100			41,267		28,110			(833)					
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/09/2026	1,021	978.17		49,800			49,063		32,562			(737)					
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOA	03/09/2022	03/09/2027	1,021	973.27		58,200			57,511		37,519			(689)					
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/14/2023	26,307	285.5		156,140			146,956		113,322			(9,184)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/07/2025	14,576	283.82		208,280			204,159		178,666			(4,121)					
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/14/2023	4,872	286.21		38,500			36,236		28,580			(2,264)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/08/2024	14,616	293.1		119,280			115,738		96,554			(3,542)					
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/14/2023	491	203.52		2,480			2,334		3,104			(146)					
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/08/2024	983	202.29		7,660			7,433		8,498			(227)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/10/2022	03/15/2023	3,000	1		77,700			73,338		89,407			(4,362)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/10/2022	03/15/2023	739	3,669.64		62,370			58,868		75,881			(3,502)					
FIDMFDYN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/10/2022	03/08/2024	54,118	275.32		479,780			466,163		340,034			(13,617)					
FIDMFDYN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/10/2022	03/15/2023	62,835	275.32		403,090			380,459		294,055			(22,631)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2022	03/15/2023	5,900	13,591.00		66,670			62,927		71,906			(3,743)					
LSMANF1-5YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2027	12,717	110.64		50,537			55,160		50,447			(623)					
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/15/2023	8,175	110.53		17,190			16,225		19,548			(965)					
LSMANF1-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/15/2023	3,633	111.52		6,160			5,814		7,035			(346)					
LSMANF1-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/08/2024	11,809	110.09		37,050			35,998		38,484			(1,052)					
LSMANF1-3YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2025	9,992	109.2		41,250			40,472		40,614			(778)					
LSMANF1-4YR	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2026	9,992	109.09		46,310			45,656		43,748			(654)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	13,911	389.74		74,200			70,034		58,229			(4,166)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	16,536	384.4		122,220			115,358		98,915			(6,862)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	11,287	380.98		101,050			95,377		83,468			(5,673)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/08/2024	8,137	381.74		100,130			97,288		86,838			(2,842)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	23,841	362.41		102,920			97,142		145,301			(5,778)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	25,277	356.14		176,000			166,119		237,532			(9,881)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2022	03/15/2023	2,872	344.31		22,800			21,520		30,572			(1,280)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	03/10/2022	03/08/2024	2,320	578.74		32,040			31,131		46,643			(909)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	03/10/2022	03/15/2023	3,755	184.16		7,980			7,532		5,696			(448)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/10/2022	03/15/2023	223	33,140.89		160,432			151,425		178,229			(9,007)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/10/2022	03/15/2023	1,425	2,570.40		84,434			79,694		89,871			(4,740)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/10/2022	03/15/2023	390	13,672.54		113,632			107,252		141,968			(6,380)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/10/2022	03/15/2023	1,790	2,005.63		73,584			69,453		79,436			(4,131)					
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/21/2023	307	944.15		13,050			12,527		11,511			(523)					
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/21/2023	1,127	980.28		24,750			23,757		18,375			(993)					
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	615	979.3		19,320			18,929		14,382			(391)					
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	410	945.13		20,120			19,713		16,983			(407)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/16/2022	03/21/2023	53	33,756.53		32,940			31,619		34,124			(1,321)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/21/2023	6,500	13,956.79		84,500			81,111		73,913			(3,389)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/16/2022	03/21/2023	394	1,994.16		11,760			11,288		11,989			(472)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS	03/16/2022	03/21/2023	20,160	385.27		107,920													

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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)	
BESGUVX-3YR	INDEX LIAB	EX5	Equity/Index	MS	03/16/2022	03/14/2025	512	967.59	22.100				21,802		16,973			(298)					
BESGUVX-4YR	INDEX LIAB	EX5	Equity/Index	MS	03/16/2022	03/16/2026	717	964.66	35.350				34,993		27,115			(357)					
BESGUVX-5YR	INDEX LIAB	EX5	Equity/Index	MS	03/16/2022	03/16/2027	717	960.75	39.550				39,231		30,274			(319)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/16/2022	03/21/2023	35	33,892.78	63.120				60,589		64,159			(2,531)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/16/2022	03/21/2023	188	2,647.35	28.050				26,925		27,208			(1,125)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/16/2022	03/21/2023	301	2,610.14	16.560				15,896		14,051			(664)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/16/2022	03/21/2023	246	2,097.73	24.350				23,374		23,649			(977)					
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/16/2022	03/21/2023	1,469	204.42	7.350				7,055		8,569			(295)					
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MS	03/16/2022	03/15/2024	979	207.07	5.820				5,702		6,084			(118)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/17/2022	03/22/2023	3,100	0.99	66.960				64,454		67,366			(2,506)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/17/2022	03/22/2023	824	3,862.00	66.240				63,761		65,069			(2,479)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/17/2022	03/22/2023	226	34,066.99	171.600				165,177		168,116			(6,423)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/17/2022	03/22/2023	340	13,709.16	93.360				89,866		103,376			(3,494)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	03/17/2022	03/22/2023	1,695	2,019.58	64.785				62,360		64,137			(2,425)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/17/2022	03/22/2023	6,500	14,118.60	85.150				81,963		72,037			(3,187)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/17/2022	03/22/2023	1,341	2,646.71	69.840				67,226		66,307			(2,614)					
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/17/2022	03/22/2023	68,072	275.8	398.310				383,402		306,268			(14,908)					
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/17/2022	03/15/2024	86,273	276.35	694.410				681,271		509,646			(13,139)					
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2027	6,325	108.57	34.370				34,111		30,358			(259)					
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/22/2023	7,228	109.24	22.080				21,254		22,343			(826)					
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/22/2023	3,614	109.35	10.840				10,434		10,950			(406)					
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/15/2024	20,781	110.56	66.240				64,987		63,354			(1,253)					
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/15/2024	9,035	109.68	32.600				31,983		31,292			(617)					
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2025	5,421	106.58	31.440				31,045		29,244			(395)					
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2026	5,421	107.35	31.020				30,728		28,168			(292)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2022	03/22/2023	19,799	387.13	105.750				101,792		100,393			(3,958)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2022	03/22/2023	13,464	379.93	111.180				107,019		106,805			(4,161)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2022	03/22/2023	17,159	379.55	144.300				138,899		139,153			(5,401)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2022	03/15/2024	10,560	379.17	129.200				126,755		125,460			(2,445)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	03/17/2022	03/22/2023	3,994	350.16	17.867				17,199		22,519			(669)					
SP00LV8	INDEX LIAB	EX5	Equity/Index	BOA	03/17/2022	03/15/2024	4,399	577.21	71.530				70,177		78,643			(1,353)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	03/17/2022	03/22/2023	31,097	365.24	147.150				141,642		190,604			(5,508)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	CS	03/17/2022	03/22/2023	20,541	358.93	146.160				140,689		184,739			(5,471)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/23/2022	03/28/2023	21,448	385.21	119.880				117,316		124,428			(2,564)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/23/2022	03/28/2023	13,769	379.92	106.080				103,811		110,108			(2,269)					
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/23/2022	03/22/2024	8,473	376.52	109.120				107,942		112,070			(1,178)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/23/2022	03/28/2023	67	34,221.06	41.860				40,965		44,217			(895)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	03/23/2022	03/28/2023	375	2,663.02	16.800				16,441		14,326			(359)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/23/2022	03/28/2023	7,400	14,447.54	92.500				90,522		65,268			(1,978)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	03/23/2022	03/28/2023	188	2,616.41	31.200				30,533		33,189			(667)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/23/2022	03/28/2023	38	34,633.36	47.450				46,435		52,903			(1,015)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/23/2022	03/28/2023	6,620	373.88	71.000				69,481		73,673			(1,519)					
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/23/2022	03/28/2023	6,626	276.28	32.580				31,883		33,492			(697)					
SPWAE5SE-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/23/2022	03/28/2023	1,472	272.48	9.680				9,473		9,990			(207)					
SPWAE5SE-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/23/2022	03/22/2024	3,313	272.21	31.770				31,427		32,277			(343)					
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/23/2022	03/28/2023	26,520	284.88	137.640				134,696		124,248			(2,944)					
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MS	03/23/2022	03/21/2025	16,127	285.44	197.550				195,129		187,993			(1,421)					
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MS	03/23/2022	03/28/2023	5,576	286.38	42.240				41,337		33,012			(903)					
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MS	03/23/2022	03/22/2024	11,151	295.85	77.440				76,604		64,923			(836)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	03/23/2022	03/28/2023	27,109	364.8	135.850				132,944		143,495			(2,906)					
S0500LV5	INDEX LIAB	EX5	Equity/Index	WF	03/23/2022	03/28/2023	31,389	358.5	233.200				228,212		261,258			(4,988)					
BESGUVX-1YR	INDEX LIAB	EX5	Equity/Index	BOA	03/23/2022	03/28/2023	410	979.86	8.720				8,534		7,590			(187)					
BESGUVX-1YR	INDEX LIAB	EX5	Equity/Index	BOA	03/23/2022	03/28/2023	307	955.46	10.500				10,275		9,670			(225)					
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	1,537	975.96	50.100				49,559		38,400			(541)					
BESGUVX-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	512	970.1	18.100				17,905		14,202			(195)					
BESGUVX-3YR	INDEX LIAB	EX5	Equity/Index	BOA	03/23/2022	03/21/2025	615	976.93	25.														

STATEMENT AS OF MARCH 31, 2022 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)
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2022	03/29/2023	2,845	349.71		20,200			19,822		20,801			(378)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	03/24/2022	03/22/2024	3,999	584.93		62,370			61,780		57,165			(590)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2022	03/22/2024	8,180	377.83		104,470			103,482		57,702			(988)				
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/24/2022	03/29/2023	57,136	273.4		403,490			395,939		324,956			(7,551)				
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/24/2022	03/22/2024	21,835	269.28		252,600			250,210		202,351			(2,390)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2027	9,929	108.57		54,120			53,916		47,700			(204)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/29/2023	5,416	110.56		13,080			12,835		13,040			(245)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/29/2023	903	110.79		2,080			2,041		2,077			(39)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/22/2024	13,539	109.79		48,750			48,289		46,296			(461)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/22/2024	7,221	109.9		25,600			25,358		24,305			(242)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2025	7,221	111.01		26,000			25,837		23,790			(163)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2026	9,026	111.34		35,300			35,134		31,397			(166)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2022	03/29/2023	21,374	386.17		122,310			120,021		112,834			(2,289)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2022	03/29/2023	13,985	381.24		107,590			105,576		100,956			(2,014)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/24/2022	03/29/2023	6,597	375.18		71,000			69,671		67,311			(1,329)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2022	03/29/2023	27,029	365.88		133,950			131,443		133,136			(2,507)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/24/2022	03/29/2023	31,013	359.55		239,800			235,312		242,760			(4,488)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	04/04/2023	19,810	389.19		91,500			91,255		91,500			(245)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	04/04/2023	15,848	380.86		122,400			122,073		122,399			(327)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	04/04/2023	17,433	378.21		156,420			156,002		156,420			(418)				
S&P MARC 5%-2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	03/28/2024	7,660	377.83		97,150			97,019		97,150			(131)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	04/04/2023	16,168	284.73		78,300			78,091		78,299			(209)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2025	9,701	280.83		134,460			134,339		134,460			(121)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	04/04/2023	3,156	283.76		25,020			24,953		25,020			(67)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2024	25,246	293.74		175,680			175,443		175,679			(237)				
SPWAESE-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/30/2022	04/04/2023	5,860	276.87		30,880			30,797		30,880			(83)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	04/04/2023	30,422	369.56		150,120			149,719		150,119			(401)				
SO500LV5	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2022	04/04/2023	26,478	363.53		201,160			200,622		201,160			(538)				
BESGUVCX-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2024	715	977.05		21,700			21,671		21,700			(29)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	04/04/2023	511	974.11		12,250			12,217		12,250			(33)				
BESGUVCX-1YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	04/04/2023	102	979.98		2,170			2,164		2,170			(6)				
BESGUVCX-3YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2025	613	977.05		22,080			22,060		22,080			(20)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/30/2026	817	977.05		33,600			33,577		33,600			(23)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/30/2027	1,021	976.07		43,600			43,577		43,600			(23)				
SPL5UE-2YR	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2024	1,447	206.35		11,010			10,995		11,010			(15)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/30/2022	04/04/2023	28	35,440.18		37,500			37,400		37,500			(100)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/30/2022	04/04/2023	40	35,722.01		14,980			14,940		14,980			(40)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	03/30/2022	04/04/2023	366	2,724.40		17,300			17,254		17,300			(46)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	03/30/2022	04/04/2023	5,400	15,071.55		66,960			66,781		66,960			(179)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS	03/30/2022	04/04/2023	335	2,088.97		10,780			10,751		10,780			(29)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/31/2022	04/05/2023	2,400	1.02		47,040			47,040		47,040							
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/31/2022	04/05/2023	743	3,902.52		57,130			57,130		57,130							
SO500LV5	INDEX LIAB	EX5	Equity/Index	WF	03/31/2022	04/05/2023	6,211	353.51		35,200			35,200		35,200							
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/31/2022	04/05/2023	2,768	171.97		9,150			9,150		9,150							
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/31/2022	04/05/2023	202	34,608.99		145,600			145,600		145,600							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/31/2022	04/05/2023	1,448	2,690.96		87,360			87,360		87,360							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/31/2022	04/05/2023	5,400	14,838.49		66,960			66,960		66,960							
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS	03/31/2022	04/05/2023	344	14,838.49		95,370			95,370		95,370							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	03/31/2022	04/05/2023	1,111	2,065.98		55,545			55,545		55,545							
FIDMFYDN-1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/31/2022	04/05/2023	68,369	274.15		462,480			462,480		462,480							
FIDMFYDN-2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/31/2022	03/28/2024	78,915	274.97		690,060			690,060		690,063							
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2027	17,076	110.93		79,230			79,230		79,231							
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	04/05/2023	9,886	110.93		24,530			24,530		24,530							
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	04/05/2023	4,494	111.04		10,900			10,900		10,900							
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/28/2024	13,481	111.04		43,650			43,650		43,651							
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2025	15,278	111.38		55,930			55,930		55,930							
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2026	15,278	111.04		64,770			64,770		64,770							
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/31/2022	04/05/2023	19,813	388.76														

STATEMENT AS OF MARCH 31, 2022 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	04/30/2021	04/14/2022	25	4,050.00	673.043				28.043		2,964			(168,261)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/14/2022	50	4,050.00	1,472,831				66,947		5,928			(401,681)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/21/2021	05/20/2022	25	4,000.00	886,293				85,787		69,396			(171,573)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/09/2021	05/20/2022	25	4,100.00	663,543				90,483		92,061			(180,966)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	200	4,240.00	6,194,106				1,290,439		7,623,537			(1,548,526)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2021	06/17/2022	25	4,250.00	708,543				161,032		215,039			(193,239)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/06/2021	06/17/2022	25	4,300.00	645,043				161,261		238,318			(193,513)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	200	4,470.00	5,434,305				2,490,723		5,722,806			(1,358,576)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/27/2021	08/19/2022	25	4,400.00	632,542				284,644		446,949			(189,763)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/27/2022	01/20/2023	50	4,200.00		1,755,080			1,389,438		1,089,263			(365,642)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/31/2022	01/20/2023	25	4,300.00		768,042			608,033		610,719			(160,009)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/28/2022	04/01/2022	150	4,130.00		6,216			3,108		0			(3,108)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/29/2022	04/01/2022	25	4,425.00		4,667			2,334		1,427			(2,334)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/29/2022	04/01/2022	50	4,425.00		5,580			2,790		2,855			(2,790)					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2022	04/01/2022	75	4,425.00		4,986			2,493		4,282			(2,493)					
016999999 - Purchased Options - Hedging Other - Put Options										18,546,161	2,544,571	0	6,722,783	XXX	16,126,042	0	0	(5,273,838)	0	0	XXX	XXX	
Purchased Options - Hedging Other - Floors																							
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	04/17/2008	04/24/2023	10,000,000	3.00 - 3L	241,000		69,428	133,376			133,376	(173,705)		(6,025)					
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	05/12/2008	04/24/2023	15,000,000	3.00 - 3L	363,375		104,142	200,064			200,064	(260,511)		(9,084)					
3.00 3ML 7/14-7/23		N/A	Interest Rate	BAML	07/03/2008	07/17/2023	12,000,000	3.00 - 3L	264,000		83,466	173,941			173,941	(244,719)		(6,000)					
018999999 - Purchased Options - Hedging Other - Floors										868,375	0	257,036	507,381	XXX	507,381	(678,935)	0	(21,709)	0	0	XXX	XXX	
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										429,200,729	183,852,002	257,036	326,627,999	XXX	547,854,847	(678,935)	0	(124,199,690)	0	0	XXX	XXX	
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										409,786,193	181,307,431	0	319,397,835	XXX	531,221,424	0	0	(118,904,143)	0	0	XXX	XXX	
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										18,546,161	2,544,571	0	6,722,783	XXX	16,126,042	0	0	(5,273,838)	0	0	XXX	XXX	
046999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										868,375	0	257,036	507,381	XXX	507,381	(678,935)	0	(21,709)	0	0	XXX	XXX	
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										429,200,729	183,852,002	257,036	326,627,999	XXX	547,854,847	(678,935)	0	(124,199,690)	0	0	XXX	XXX	
Written Options - Hedging Other - Call Options and Warrants																							
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	150	4,130.00	(3,683,766)				(153,490)		(6,106,100)			920,941					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	75	4,320.00	(1,135,605)				(47,317)		(1,628,104)			283,901					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	175	4,240.00	(3,803,702)				(158,488)		(5,217,214)			950,926					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	75	4,440.00	(970,530)				(40,439)		(866,501)			242,633					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	175	4,310.00	(3,359,727)				(139,989)		(4,147,021)			839,932					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	100	4,500.00	(1,142,142)				(47,589)		(840,371)			285,536					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	150	4,310.00	(3,236,766)				(134,865)		(3,673,465)			809,191					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	75	4,510.00	(953,355)				(39,723)		(669,375)			238,339					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	125	4,360.00	(2,206,929)				(100,315)		(2,627,162)			601,890					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	75	4,560.00	(751,080)				(34,140)		(513,297)			204,840					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	125	4,350.00	(2,281,179)				(285,147)		(2,913,636)			570,295					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	75	4,540.00	(801,030)				(100,129)		(714,758)			200,258					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	125	4,300.00	(2,637,304)				(329,663)		(3,575,432)			659,326					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	75	4,490.00	(944,805)				(118,101)		(1,052,203)			236,201					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	125	4,320.00	(2,711,554)				(338,944)		(3,494,887)			677,888					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	100	4,510.00	(1,291,742)				(161,468)		(1,377,826)			322,936					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	100	4,360.00	(1,904,645)				(259,724)		(2,566,803)			519,449					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	75	4,550.00	(819,482)				(111,748)		(915,965)			223,495					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/08/2021	06/03/2022	100	4,370.00	(2,012,945)				(419,363)		(2,554,993)			503,236					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/08/2021	06/03/2022	75	4,560.00	(880,382)				(183,413)		(923,303)			220,096					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/15/2021	06/10/2022	125	4,400.00	(2,378,682)				(495,559)		(3,006,951)			594,670					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/15/2021	06/10/2022	75	4,590.00	(812,282)				(169,225)		(856,278)			203,071					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/22/2021	06/17/2022	125	4,410.00	(2,252,307)				(469,231)		(3,008,064)			563,077					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/22/2021	06/17/2022	100	4,600.00	(997,345)				(207,780)		(1,164,242)			249,336					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	125	4,410.00	(2,608,557)				(543,449)		(3,100,663)			652,139					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	75	4,600.00	(894,782)				(186,413)		(929,509)			223,696					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/06/2021	07/01/2022	175	4,500.00	(3,237,407)				(944,244)		(3,366,182)			809,352					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/06/2021	07/01/2022	50	4,660.00	(581,320)				(169,552)		(505,175)			145,330					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/13/2021	07/08/2022	125																

STATEMENT AS OF MARCH 31, 2022 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	08/24/2021	08/19/2022	-100	4,590.00	(2,444,345)	(916,629)	(1,873,559)							611,086				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/24/2021	08/19/2022	-100	4,770.00	(1,542,345)	(578,379)	(1,014,750)							385,586				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	-100	4,630.00	(2,449,945)	(918,729)	(1,716,289)							612,486				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/31/2021	08/26/2022	-75	4,820.00	(1,129,157)	(423,434)	(672,736)							282,289				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	-75	4,690.00	(1,644,782)	(753,859)	(1,106,120)							411,196				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2021	09/02/2022	-75	4,880.00	(994,307)	(455,724)	(577,608)							248,577				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	-100	4,670.00	(2,006,545)	(919,666)	(1,621,738)							501,636				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2021	09/09/2022	-100	4,860.00	(1,189,645)	(545,254)	(865,020)							297,411				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	-100	4,630.00	(1,874,445)	(859,121)	(1,891,814)							468,611				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/21/2021	09/16/2022	-100	4,810.00	(1,127,345)	(516,700)	(1,079,427)							281,836				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	-100	4,570.00	(2,215,045)	(1,015,229)	(2,298,116)							553,761				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/28/2021	09/23/2022	-100	4,750.00	(1,372,745)	(629,175)	(1,373,172)							343,186				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/05/2021	09/30/2022	-125	4,510.00	(3,058,558)	(1,529,279)	(3,411,243)							834,152				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/05/2021	09/30/2022	-100	4,705.00	(1,505,446)	(752,723)	(1,635,554)							410,576				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/12/2021	10/07/2022	-100	4,520.00	(2,292,546)	(1,241,796)	(2,724,245)							573,136				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/12/2021	10/07/2022	-75	4,710.00	(1,054,383)	(571,124)	(1,251,018)							263,596				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/19/2021	10/14/2022	-100	4,560.00	(2,905,446)	(1,573,783)	(2,537,468)							726,361				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/19/2021	10/14/2022	-100	4,740.00	(1,923,446)	(1,041,866)	(1,584,836)							480,861				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/26/2021	10/21/2022	-125	4,690.00	(3,086,183)	(1,671,683)	(2,348,485)							771,546				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/26/2021	10/21/2022	-75	4,870.00	(1,178,433)	(638,318)	(844,089)							294,608				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/02/2021	10/28/2022	-100	4,740.00	(2,587,448)	(1,528,946)	(1,691,085)							705,668				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/02/2021	10/28/2022	-100	4,930.00	(965,574)	(465,574)	(881,273)							445,649				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/09/2021	11/04/2022	-100	4,810.00	(2,579,848)	(1,612,405)	(1,440,004)							644,962				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/09/2021	11/04/2022	-100	5,010.00	(1,601,048)	(1,000,655)	(810,843)							400,262				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/16/2021	11/11/2022	-100	4,830.00	(2,632,448)	(1,645,280)	(1,409,940)							658,112				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/16/2021	11/11/2022	-75	5,030.00	(1,238,885)	(774,303)	(600,644)							309,721				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/23/2021	11/18/2022	-100	4,860.00	(2,432,648)	(1,520,405)	(1,344,143)							608,162				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/23/2021	11/18/2022	-100	5,060.00	(1,518,048)	(948,780)	(769,493)							379,512				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/30/2021	11/25/2022	-100	4,810.00	(2,456,848)	(1,535,530)	(1,578,544)							614,212				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/30/2021	11/25/2022	-75	5,010.00	(1,158,260)	(723,912)	(686,916)							289,565				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/07/2021	12/02/2022	-100	4,740.00	(3,350,048)	(2,372,951)	(1,938,956)							837,512				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/07/2021	12/02/2022	-75	4,930.00	(1,727,360)	(1,223,546)	(889,456)							431,840				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/14/2021	12/09/2022	-100	4,810.00	(2,595,148)	(1,838,230)	(1,676,874)							648,787				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/14/2021	12/09/2022	-100	5,010.00	(1,645,848)	(1,165,809)	(992,749)							411,462				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2021	12/16/2022	-125	4,840.00	(3,130,061)	(2,217,127)	(2,002,567)							782,515				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2021	12/16/2022	-100	5,040.00	(1,566,048)	(1,109,284)	(952,920)							391,312				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2021	12/23/2022	-100	4,840.00	(3,323,348)	(2,354,038)	(1,654,486)							830,837				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2021	12/23/2022	-125	5,030.00	(2,836,561)	(2,009,231)	(1,274,635)							709,140				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2022	12/30/2022	-100	4,955.00		(1,985,404)	(1,276,975)							583,942				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2022	12/30/2022	-75	5,155.00		(1,211,133)	(935,876)							275,256				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/11/2022	01/06/2023	-75	4,910.00		(1,774,308)	(1,404,661)							369,648				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/11/2022	01/06/2023	-75	5,100.00		(1,118,658)	(885,604)							233,054				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2022	01/13/2023	-75	4,840.00		(1,693,908)	(1,341,011)							352,898				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2022	01/13/2023	-75	5,040.00		(1,032,633)	(817,501)							215,132				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/25/2022	01/20/2023	-75	4,710.00		(1,553,433)	(1,229,801)							323,632				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/25/2022	01/20/2023	-100	4,890.00		(1,327,846)	(1,051,211)							276,635				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/01/2022	01/27/2023	-100	4,510.00		(3,671,345)	(3,170,707)							500,638				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/01/2022	01/27/2023	-100	4,690.00		(2,640,545)	(2,280,471)							360,074				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/08/2022	02/03/2023	-100	4,660.00		(2,830,345)	(2,476,552)							353,793				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/08/2022	02/03/2023	-100	4,850.00		(1,875,745)	(1,641,277)							234,468				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/15/2022	02/10/2023	-75	4,670.00		(1,904,133)	(1,666,116)							238,017				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/15/2022	02/10/2023	-75	4,860.00		(1,231,983)	(1,077,985)							153,998				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2022	02/17/2023	-100	4,570.00		(2,313,145)	(2,024,002)							289,143				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2022	02/17/2023	-100	4,760.00		(1,479,745)	(1,294,777)							184,968				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2022	02/24/2023	-125	4,450.00		(3,826,058)	(5,240,848)							173,912				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2022	02/24/2023	-100	4,620.00		(2,203,845)	(2,103,670)							100,175				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2022	04/01/2022	-150	4,425.00		(1,604,018)	(802,009)							802,009				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/08/2022	03/03/2023	-100	4,520.00		(2,364,745)	(2,266,244)							98,531				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/08/2022	03/03/2023	-100	4,700.00		(1,596,045)	(2,787,240)							66,502				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/10/2022	04/08/2022	-100	4,425.00		(400,545)	(200,273)							200,273				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2022	03/10/2023	-125	4,400.00		(4,450,30												



STATEMENT AS OF MARCH 31, 2022 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	03/30/2022	04/29/2022	100	4,600.00		(790,845)			(395,423)		(483,467)			395,423						
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	14	50.00		(15,050)			(8,254)		(945)			2,941						
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	4	50.00		(4,400)			(2,418)		(270)			862						
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	1	50.00		(1,100)			(610)		(68)			217						
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	4	50.00		(3,300)			(1,830)		(203)			652						
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	7	55.00		(7,000)			(3,839)		(350)			1,368						
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	NS	09/02/2021	12/16/2022	14	55.00		(14,700)			(6,062)		(700)			2,872						
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(147,054,826)	(68,043,583)	0	(115,057,161)	XXX	(208,613,752)	0	0	46,720,598	0	0	XXX	XXX		
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(147,054,826)	(68,043,583)	0	(115,057,161)	XXX	(208,613,752)	0	0	46,720,598	0	0	XXX	XXX		
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(147,054,826)	(68,043,583)	0	(115,057,161)	XXX	(208,613,752)	0	0	46,720,598	0	0	XXX	XXX		
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(147,054,826)	(68,043,583)	0	(115,057,161)	XXX	(208,613,752)	0	0	46,720,598	0	0	XXX	XXX		
Swaps - Hedging Other - Interest Rate																								
SNIP: USD 0.430000																								
10/12/2023		N/A	Interest Rate	JPW	10/08/2021	10/12/2023		35,000,000	0.4300 / (3L)			(18,141)	989,683		989,683		734,334						216,763	
SNIP: USD 0.719500																								
10/12/2024		N/A	Interest Rate	JPW	10/08/2021	10/12/2024		78,000,000	0.7195 / (3L)			(96,882)	3,544,580		3,544,580		2,696,225							621,189
SNIP: OIS 1.004500																								
3/8/2023		N/A	Interest Rate	JPW	03/04/2022	03/08/2023		100,000,000	0.4300 / (3L)			(51,870)	531,259		531,259		531,259							483,990
SNIP: OIS 2.262500																								
4/1/2024		N/A	Interest Rate	BOA	03/30/2022	04/01/2024		6,250,000	0.7195 / (3L)				4,496		4,496		4,496							44,255
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	(166,892)	5,070,017	XXX	5,070,017	3,966,314	0	0	0	0	1,366,197	XXX	XXX	
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	(166,892)	5,070,017	XXX	5,070,017	3,966,314	0	0	0	0	1,366,197	XXX	XXX	
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	(166,892)	5,070,017	XXX	5,070,017	3,966,314	0	0	0	0	1,366,197	XXX	XXX	
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	(166,892)	5,070,017	XXX	5,070,017	3,966,314	0	0	0	0	1,366,197	XXX	XXX	
Forwards - Hedging Other																								
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS	10/22/2021	04/26/2022		3,618,000					213,090		213,090		101,620							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS	10/22/2021	04/26/2022		987,000					58,131		58,131		27,722							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	NS	10/22/2021	04/26/2022		1,316,000					77,509		77,509		36,963							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPW	01/11/2022	04/13/2022		4,500,000					118,220		118,220		118,220							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA	03/11/2022	04/14/2022		6,574,000					(114,709)		(114,709)		(114,709)							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPW	01/11/2022	04/13/2022		4,500,000					118,220		118,220		118,220							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA	03/11/2022	04/14/2022		31,000					(541)		(541)		(541)							
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA	03/11/2022	04/14/2022		47,000					(820)		(820)		(820)							
CAD/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2022	04/14/2022		1,975,000					(32,223)		(32,223)		(32,223)							
CAD/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2022	04/14/2022		2,963,000					(48,343)		(48,343)		(48,343)							
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2022	04/14/2022		23,461,000					(292,154)		(292,154)		(292,154)							
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2022	04/14/2022		8,057,000					(100,332)		(100,332)		(100,332)							
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	03/11/2022	04/14/2022		629,000					(7,833)		(7,833)		(7,833)							
1439999999 - Forwards - Hedging Other										0	0	0	(11,785)	XXX	(11,785)	0	(194,210)	0	0	0	XXX	XXX		
1479999999 - Forwards - Subtotal - Forwards										0	0	0	(11,785)	XXX	(11,785)	0	(194,210)	0	0	0	XXX	XXX		
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1709999999 Subtotal - Hedging Other										282,145,903	115,808,419	90,144	216,629,069	XXX	344,299,327	3,287,379	(194,210)	(77,479,092)	0	1,366,197	XXX	XXX		
1719999999 Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1729999999 Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1739999999 Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
1759999999 Totals										282,145,903	115,808,419	90,144	216,629,069	XXX	344,299,327	3,287,379	(194,210)	(77,479,092)	0	1,366,197	XXX	XXX		

EOG 40

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2022 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																						
	33		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/09/2022	4,160,3000	4,530,7500						611,243	611,243	396,000			
	206		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/10/2022	4,266,2000	4,530,7500						2,724,865	2,724,865	2,472,000			
	4		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/14/2022	4,203,2500	4,530,7500						65,500	65,500	48,000			
	77		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/15/2022	4,233,7500	4,530,7500						1,143,450	1,143,450	924,000			
	30		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/15/2022	4,254,7500	4,530,7500						414,000	414,000	360,000			
	7		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/15/2022	4,255,0000	4,530,7500						96,513	96,513	84,000			
	46		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/22/2022	4,506,7500	4,530,7500						55,200	55,200	552,000			
	64		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/24/2022	4,513,2500	4,530,7500						56,000	56,000	768,000			
	60		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/31/2022	4,537,5000	4,530,7500						(20,250)	(20,250)	720,000			
	6		JUN22 EM INI SP500	Index Liab	N/A	Equity / Index	.06/17/2022	BAML	.03/31/2022	4,603,7500	4,530,7500						(21,900)	(21,900)	72,000			
153999999 - Long Futures - Hedging Other													0	0	0	0	0	5,124,620	5,124,620	6,396,000	XXX	XXX
157999999 - Long Futures - Subtotal - Long Futures													0	0	0	0	0	5,124,620	5,124,620	6,396,000	XXX	XXX
170999999 - Subtotal - Hedging Other													0	0	0	0	0	5,124,620	5,124,620	6,396,000	XXX	XXX
175999999 - Totals													0	0	0	0	0	5,124,620	5,124,620	6,396,000	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
000000001 BAML	31,684,148	(8,446,501)	23,237,647
<b>Total Net Cash Deposits</b>	<b>31,684,148</b>	<b>(8,446,501)</b>	<b>23,237,647</b>

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2022 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		230,712,005	(115,032,149)	230,712,005	397,607,003	(208,611,217)	397,607,003	6,396,000	6,396,000
Over-The-Counter NAIC 1 Designation												
BAML-FLOOR-	Y				507,381		507,381	507,381		507,381		
BAML - FX-	Y					(116,070)	(116,070)		(116,070)			
BARCLAYS - FX-	Y					(480,885)	(480,885)		(480,885)			
JPM - FX-	Y				236,440		236,440	236,440		236,440		
MS - FX-	Y				348,730		348,730	348,730		348,730		
BAML - OPTION-	Y	Y	17,283,376		11,447,485		11,447,485	16,405,349				
BARCLAYS - OPTION-	Y	Y	1,435,000		1,028,886		1,028,886	1,677,509		242,509		
BNP PARIBAS - OPTION-	Y	Y	16,968,000		7,350,632		7,350,632	15,119,373				
CITI-OPTION-	Y	Y	16,938,205		27,020,591		27,020,591	16,469,598				
CS-OPTION-	Y	Y	3,610,000		2,453,344		2,453,344	3,405,357				
GS-OPTION-	Y	Y	7,250,000		8,429,203		8,429,203	7,419,135		169,135		
JPM - OPTION-	Y	Y	22,420,000		20,388,543		20,388,543	22,706,594		286,594		
ML - OPTION-	Y	Y	1,050,000		816,894		816,894	932,787				
MS - OPTION-	Y	Y	45,520,000		24,406,063	(25,013)	24,381,050	45,144,627	(2,535)			
SG - OPTION-	Y	Y	4,589,000		1,452,800		1,452,800	4,376,817				
UBS - OPTION-	Y	Y	7,820,000		9,053,262		9,053,262	6,704,213				
WF - OPTION-	Y	Y	9,520,000		4,798,558		4,798,558	9,379,103				
0299999999 - Total NAIC 1 Designation			154,403,581	0	119,738,811	(621,968)	119,116,843	150,833,014	(599,490)	1,790,789	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(3,172,463)		5,070,017		8,242,480	5,070,017		8,242,480	1,366,197	1,366,197
0999999999 Gross Totals			151,231,118	0	355,520,832	(115,654,117)	358,071,328	553,510,034	(209,210,707)	407,640,272	7,762,197	7,762,197
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					355,520,832	(115,654,117)						

STATEMENT AS OF MARCH 31, 2022 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)
Collateral Pledged by Reporting Entity								
JPM - Central Clear -	CASH	000000-00-0	CASH	492,000	492,000	492,000		V
Central Clear -		05724B-AA-7	BAKER HUGHES LLC/CO-OBL	162,965	162,965	162,965	.05/01/2030	V
Central Clear -		09857L-AR-9	BOOKING HOLDINGS INC	387,161	387,161	387,161	.04/13/2030	V
Central Clear -		717081-EC-3	PFIZER INC	2,130,337	2,130,337	2,130,337	.12/15/2036	V
0199999999 Total				3,172,463	3,172,463	3,172,463	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	13,565,000	13,565,000	XXX		V
BAML - OPTION -	MBS-FHLMC	3128ME-EY-3	FG G15351	258,393	258,393	XXX	.05/01/2030	V
BAML - OPTION -	MBS-FHLMC	3128ME-UL-3	FG G15787	298,281	298,281	XXX	.05/01/2031	V
BAML - OPTION -	MBS-FHLMC	3128MF-PE-2	FG G16521	1,033,601	1,033,601	XXX	.06/01/2033	V
BAML - OPTION -	MBS-GNMA	3128PS-6U-6	FGOLD 15YR	508,652	508,652	XXX	.11/01/2025	V
BAML - OPTION -	MBS-FNMA	3140LP-2H-4	FNMA 30YR UMBS	593,336	593,336	XXX	.06/01/2051	V
BAML - OPTION -	UST-NOTES	912828-M8-0	T 2.00 11/30/2022	1,026,113	1,026,113	XXX	.11/30/2022	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	1,435,000	1,435,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	16,968,000	16,968,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	16,938,205	16,938,205	XXX		V
CS-OPTION -	CASH	000000-00-0	CASH	3,610,000	3,610,000	XXX		V
GS-OPTION -	CASH	000000-00-0	CASH	7,250,000	7,250,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	22,420,000	22,420,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,050,000	1,050,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	45,520,000	45,520,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	4,589,000	4,589,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	7,820,000	7,820,000	XXX		V
WF - OPTION -	CASH	000000-00-0	CASH	9,520,000	9,520,000	XXX		V
0299999999 Total				154,403,581	154,403,581	XXX	XXX	XXX

E09

Schedule DB - Part E

**NONE**

Schedule DL - Part 1

**NONE**

STATEMENT AS OF MARCH 31, 2022 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. 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						
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		1.A	1,512,713	1,435,246	03/25/2044
35563P-GH-6	SCRT 2018-3 MB		1.A	5,441,669	5,219,677	08/25/2057
0829999999 - 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				6,954,382	6,654,923	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 - Commercial Mortgage-Backed Securities						
31359X-UW-7	FNA 2000-M1 Z		1.A	7,507	4,436	01/17/2040
3136B1-LF-9	FNA 2018-M3 A2		1.A	13,275,314	12,713,758	02/25/2030
3137FE-TP-5	FHMS K073 AM		1.A	12,058,324	11,709,643	01/01/2028
3137FG-ZZ-1	FHMS K156 A2		1.A	26,444,200	25,136,533	07/25/2036
3137FH-2A-0	FHMS K156 A3		1.A	16,913,456	16,002,298	07/25/2036
3137FH-06-3	FHMS K157 A2		1.A	14,878,981	13,940,250	05/01/2033
3137FH-07-1	FHMS K157 A3		1.A	10,321,864	9,593,437	08/01/2033
3137FJ-Y6-0	FHMS K158 A2		1.A	10,813,120	9,929,254	12/25/2030
3137FJ-Y7-8	FHMS K158 A3		1.A	14,822,136	13,781,355	10/25/2033
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z		1.A	138,399	137,378	06/16/2042
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		1.A	83,516	81,237	09/16/2044
38373M-K9-0	GNMA.07-55		1.A	1,307,257	1,205,925	07/16/2047
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z		1.A	1,023,208	972,364	11/16/2043
38373M-P7-9	GNR 2007-77 Z		1.A	1,904,555	1,691,221	11/01/2047
38373M-VY-3	GNR 2006-39 Z		1.A	1,629,230	1,455,546	07/16/2046
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		1.A	204,461	204,637	10/16/2042
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		1.A	2,009,881	1,947,964	09/16/2044
383766-ZD-5	GNR 2010-161 Z		1.A	2,607,374	2,227,998	12/16/2050
38378B-SJ-9	GNR 2012-45 Z		1.A	1,708,177	1,814,897	01/16/2055
0839999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities				132,150,960	124,550,132	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-AJ-7	FMMHR 2015-R1 2A		1.B	36,820,506	38,977,859	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3		1.B	11,782,332	13,088,189	11/25/2052
0849999999 - 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				48,602,839	52,066,048	XXX
0909999999 - 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				187,708,181	183,271,104	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
063679-2J-2	BANK OF MONTREAL		1.C FE	39,655,452	35,000,000	10/20/2042
06367V-TZ-8	BANK OF MONTREAL VAR RATE NOTE		1.C FE	11,812,606	10,000,000	07/30/2044
17290E-AD-4	CITIGROUP VAR RATE NOTE		1.G FE	23,883,120	20,000,000	05/29/2044
25152C-PY-6	DEUTSCHE BANK AG LONDON		1.G FE	37,891,396	35,000,000	05/10/2042
35563C-AM-0	FMMHR 2015-R1 B2		1.A	7,709,650	8,117,877	10/25/2052
35563C-AV-0	FMMHR 2015-R1 B3		1.A	9,549,990	9,835,423	11/25/2052
48124K-BM-6	JP MORGAN CHASE BANK NA		1.D PL	41,692,141	40,000,000	06/30/2042
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT		1.F FE	54,118,950	59,008,588	10/23/2029
63307C-AA-9	NATIONAL BANK OF CANADA		1.D FE	11,054,120	10,000,000	10/31/2042
63307C-AE-1	NTL BANK OF CANADA VAR RATE NOTE 1		1.F FE	11,533,105	10,000,000	07/28/2044
63307C-AF-8	NTL BANK OF CANADA VAR RATE NOTE 1		1.F FE	17,299,658	15,000,000	07/29/2044
63743Z-MH-5	NATIONAL RURAL UTILITIES 12/15/22		1.F FE	1,683,094	1,657,000	12/15/2022
949746-QZ-7	WELLS FARGO & COMPANY		2.A FE	46,884,000	40,000,000	05/31/2042
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		1.E PL	23,095,450	23,095,450	04/01/2026
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI		3.B Z	17,000,000	17,000,000	10/29/2023
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	57,305,950	65,000,000	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		1.D PL	9,735,451	11,000,000	04/15/2041
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				421,904,134	409,714,339	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	AHM 2005-2 1A1		1.A FM	2,699,319	2,447,080	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.B FM	344,961	354,820	11/25/2045
12559Q-AD-4	CITM 2007-1 2A3		1.A FM	405,989	371,389	10/25/2037
12646U-AA-6	CSMC 2013-1VR1 A1		1.A FM	627,140	608,870	03/25/2043
12646W-AG-9	CSMC 2013-1VR2 A1		1.A FM	227,225	219,496	04/25/2043
12646W-AH-7	CSMC 2013-1VR2 A2		1.A FM	863,957	841,216	04/25/2043
126673-OR-6	CWHEL 2004-S 1A		1.A FM	1,225,121	1,148,765	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		1.A FM	213,247	217,462	11/15/2035
161546-HU-3	CFAB 2004-1 1A7		1.A FM	382,169	372,997	11/25/2033
251513-BB-2	DBALT 2006-AB4 A5		1.A FM	561,583	550,994	08/01/2046
36249B-AD-2	GSA 2007-7 A4		1.A FM	1,290,562	1,254,679	07/25/2037
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	126,938,659	127,000,000	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	6,504,833	6,165,948	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	882,642	832,583	12/25/2035
550786-AS-6	LVII 2009-3 B4B		1.A FM	5,519,854	4,886,582	10/27/2037
550786-AT-4	LVII 2009-3 B4C		1.B FM	5,214,637	3,825,775	10/27/2037
550786-AU-1	LVII 2009-3 B4D		1.B FM	1,841,791	1,218,079	10/27/2037
64829G-AJ-8	NRZT 2016-2A B1		1.B FE	713,502	721,771	11/25/2035
81744Y-AA-4	SMET 13-4		1.A FM	434,364	410,402	04/25/2043
86358E-RB-4	SAIL 2005-2 W2		1.A FM	156,810	155,106	03/25/2035
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		1.A FM	2,607,777	2,630,837	05/25/2034
86359U-AE-9	SASC 2006-OPT1 A5		1.A FM	413,274	388,946	04/25/2036
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				160,069,415	156,623,796	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05972F-AE-9	BANC 2018-CR3 B		1.A FE	1,142	1,142	01/15/2033
12328M-AN-1	BLX 2005-AA A		1.E FE	128,514	85,668	09/25/2038
12531W-BG-6	CFCRE 2016-C3 B		1.A FM	8,293,123	8,442,000	01/10/2048
12595J-AU-8	CSAIL 2017-CX10 B		1.A FM	8,682,732	9,153,655	11/15/2027
12595V-AG-2	COMM 2018-COR3 B		1.D FM	1,011,920	1,021,258	05/01/2051
126281-BF-0	CSAIL 2015-C1 C		2.B FM	3,604,892	4,079,148	04/15/2050
30285F-AE-9	FREMF 2014-K40 B		1.A FM	3,099,864	3,054,248	11/25/2047
30286X-AN-9	FREMF 2015-K43 B		1.A FM	3,995,688	3,794,274	02/25/2048
30292G-AN-8	FREMF 2014-K39 B		1.A FM	8,988,773	8,931,327	08/25/2047
30292R-AJ-3	FREMF 2015-K46 B		1.A FM	14,637,958	14,213,501	04/25/2048
46647T-AY-4	JPMCC 2017-JP5 B		1.A FM	9,452,054	9,666,005	03/15/2050
61762W-BW-0	MSBAM 2013-C10 A4		1.A FM	12,058,464	12,049,324	07/15/2046
91831U-AD-9	VNDO 2016-350P B		1.A FM	2,915,901	2,985,372	01/10/2035
95001G-AK-9	WFCM 2017-C42 AS		1.A FM	4,666,215	4,744,325	12/15/2050
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				81,477,239	82,221,247	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,941,859	1,950,000	04/20/2031
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	1,002,547	1,000,000	04/20/2032
000823-AS-3	ABPCI 2017-1A DR		2.C FE	1,002,739	1,000,000	04/20/2032
000866-AA-9	ABPCI 2019-6A A1		1.A FE	28,014,644	28,000,000	08/09/2030
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	2,902,089	3,000,000	06/15/2036
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	1,517,971	1,550,000	12/18/2037
03328Q-BG-5	ANHC 2015-6A DRR		2.C FE	2,736,795	2,750,000	07/15/2030

## 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
054920-AE-6	BDS 2020-FL5 B		1.D FE	2,887,826	2,844,207	02/16/2037
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	953,339	1,000,000	06/16/2036
05493N-AG-7	BDS 2021-FL9 D		2.B FE	2,465,343	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C		1.G FE	4,883,655	5,000,000	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D		2.B FE	5,811,930	6,000,000	10/15/2036
05586A-AE-8	BSPRT 2018-FL4 B		1.D FE	9,423,197	9,677,851	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		1.G FE	11,465,340	11,564,788	09/15/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.E FE	2,968,212	3,000,000	05/09/2029
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	8,389,415	8,500,000	08/19/2038
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	4,161,620	4,200,000	08/19/2038
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	4,965,670	5,000,000	02/15/2037
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	7,878,288	8,000,000	02/15/2037
05601H-AJ-3	BSPRT 2021-FL6 D		2.B FE	1,956,972	2,000,000	03/15/2036
05608X-AG-7	BXMT 2020-FL3 C		1.G FE	2,960,361	3,000,000	11/15/2037
05618H-AA-3	BABSN 2014-1A D		3.A FE	9,854,216	8,438,098	07/20/2025
06761M-AA-5	BMM 2018-1A A1		1.A FE	8,996,436	9,000,000	01/15/2031
072917-AE-7	BXCMM 2022-1A B		1.C FE	987,431	1,000,000	04/20/2035
103228-AE-2	BOYCE 2022-1A B1		1.C FE	1,975,178	2,000,000	04/21/2035
103228-AJ-1	BOYCE 2022-1A C		1.F FE	3,947,232	4,000,000	04/21/2035
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	1,807,752	1,803,093	02/16/2037
12434L-AJ-3	BXMT 2020-FL2 D		2.B FE	1,010,818	1,025,804	02/15/2037
12479R-AF-4	CAUTO 2017-1A A3		1.E FE	22,236,362	22,244,126	04/15/2047
12550Y-AU-8	C1FC 2017-2A DR		2.C FE	999,988	1,000,000	04/20/2030
12551P-AE-2	C1FC 2012-2RA B		1.C FE	2,976,564	3,000,000	01/20/2028
12552M-AE-8	C1FC 2013-3RA A2		1.C FE	6,970,112	7,060,000	04/24/2031
143109-AQ-9	CGMS 2016-4A BR		1.F FE	984,685	922,847	10/20/2027
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	23,493,702	23,500,000	10/20/2031
14889J-AA-3	CRMN 2014-2A D		4.C FE	1,967,276	1,978,015	10/18/2026
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	36,995,116	37,000,000	10/15/2030
15673Y-AU-3	CERB 2019-1A DR		2.C FE	1,902,090	1,900,000	04/15/2031
15674E-AC-6	CERB 2021-1A B		1.C FE	1,984,724	2,000,000	04/15/2032
15674E-AE-2	CERB 2021-1A C		1.G FE	1,977,968	2,000,000	04/15/2032
15674J-AB-7	CERB 2020-3A B		1.C FE	3,023,199	3,000,000	01/15/2033
15674L-AE-6	CERB 2021-2A C		1.G FE	3,137,671	3,150,000	04/15/2033
15674R-AG-8	CERB 2021-5A A		1.G FE	2,051,902	2,100,000	09/22/2033
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	2,543,304	2,550,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1.A FE	2,999,985	3,000,000	07/22/2030
25257A-AQ-7	DIMND 2019-1A BR		1.A FE	8,736,648	8,750,000	04/25/2029
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B FE	1,946,066	2,000,000	02/16/2027
30326M-AG-0	FSRIA 2022-FL4 C		1.G Z	6,243,450	6,250,000	01/19/2039
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	27,214,660	27,300,000	12/17/2026
34706C-AE-9	FORT 2022-FL3 B		1.D FE	12,219,767	12,258,000	12/17/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,967,462	3,000,000	07/10/2030
34961J-BE-3	FCO 2017-9A BR		1.C FE	14,132,199	14,150,000	10/15/2033
34961J-BG-8	FCO 2017-9A CR		1.G FE	16,870,103	17,000,000	10/15/2033
34961J-BJ-2	FCO 2017-9A DR		2.C FE	6,949,437	6,950,000	10/15/2033
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,934,686	17,000,000	04/15/2031
35563C-AA-6	FMMHR 2015-R1 1A		1.A	72,265,967	76,631,733	11/25/2055
36255C-AG-4	GPMT 2018-FL1 C		1.G FE	4,093,492	4,094,495	12/19/2035
36259B-AC-1	GPMT 2019-FL2 AS		1.A FE	3,980,236	3,780,587	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B		1.D FE	1,094,410	1,095,492	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	4,969,045	4,967,632	02/22/2036
38138J-AG-8	GLM 2021-9A C		1.F FE	975,423	1,000,000	01/20/2033
38138J-AJ-2	GLM 2021-9A D		2.C FE	2,936,538	3,000,000	01/20/2033
381743-AE-3	GOCAP 2021-54A C		1.E FE	3,938,232	4,000,000	08/05/2033
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,985,492	3,000,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,922,980	5,000,000	02/05/2031
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	8,973,324	9,000,000	05/05/2030
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	5,992,992	6,000,000	07/25/2033
38178G-AC-4	GOCAP 2020-49A BR		1.C FE	2,833,829	2,850,000	08/26/2033
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	3,077,128	3,150,000	08/26/2033
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	1,939,804	2,000,000	07/15/2039
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,411,441	18,500,000	01/15/2031
40171D-BG-4	GUGG 2019-1A BR		1.F FE	7,876,176	8,000,000	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	4,024,974	4,100,000	10/15/2032
40390J-AJ-1	HGI 2021-FL2 E		2.C FE	981,910	1,050,000	09/19/2036
42704R-AG-6	HERA 2021-FL1 C		1.G FE	969,534	1,000,000	12/01/2037
444838-AG-1	HULLS 2014-1A D		4.A FE	4,925,005	4,479,235	10/18/2026
444838-AN-6	HULLS 2014-1A CR		1.E FE	792,846	792,890	10/18/2026
47047M-AQ-0	JTWIN 2013-2A BR		1.F FE	5,921,358	6,000,000	04/22/2030
48250R-BN-5	KKR 12 BR2		1.C FE	6,985,498	7,025,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.D FE	5,954,676	6,000,000	01/16/2028
482739-AH-2	KVK 2013-1A CR		1.B FE	4,071,891	4,047,977	01/15/2028
48275E-AE-6	KREF 2022-FL3 B		1.D FE	7,945,016	8,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,835,400	5,000,000	02/15/2039
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	986,092	1,000,000	12/15/2038
53946C-AE-9	LNCR 2021-CRE4 C		1.G FE	2,062,948	2,100,000	07/15/2035
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	13,695,377	12,691,399	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.E FE	7,208,001	7,250,881	05/15/2036
53946M-AC-1	LNCR 2018-CRE1 AS		1.A FE	2,098,127	2,093,559	05/15/2028
53946M-AE-7	LNCR 2018-CRE1 B		1.D FE	18,445,203	18,517,580	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.G FE	9,986,790	10,003,707	05/15/2028
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	1,986,594	2,000,000	01/17/2037
53947D-AG-1	LNCR 2019-CRE3 C		1.F FE	893,485	900,000	04/15/2034
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	2,948,148	3,000,000	06/15/2036
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	5,828,868	6,000,000	11/15/2038
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,155,531	6,250,000	02/19/2037
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,402,344	6,500,000	02/19/2037
55821U-AE-4	MDPK 2021-48A C		1.F FE	1,494,338	1,500,000	04/19/2033
55821U-AG-9	MDPK 2021-48A D		2.C FE	2,965,188	3,000,000	04/19/2033
55955K-AE-4	MAGNE 2021-29A C		1.F FE	985,197	1,000,000	01/15/2034
55955K-AG-9	MAGNE 2021-29A D		2.C FE	968,501	1,000,000	01/15/2034
56577A-AN-2	MCLO 2014-7A BR		1.A FE	2,330,087	2,330,171	10/28/2025
59801T-AN-3	MIDO 2016-5A B1R		1.A FE	996,939	1,000,000	07/19/2028
610333-AW-6	MOCAP 2014-1A CR		1.A FE	2,519,814	2,519,824	10/22/2026
64134J-AE-3	NEUB 2021-40A C		1.F FE	976,586	1,000,000	04/15/2033
64134J-AG-8	NEUB 2021-40A D		2.C FE	1,654,991	1,700,000	04/15/2033
65251P-AY-9	NSLP 2014-1A AR		1.A FE	60,050,971	60,562,726	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	5,991,720	6,000,000	04/25/2031
65251Q-AG-6	NSCDN 2014-1A D		1.D FE	1,225,526	1,225,997	01/25/2027
66858C-AE-7	WOODS 2018-12BA B		1.C FE	1,240,419	1,160,129	06/15/2031
66860C-AE-3	WOODS 2018-14BA B		1.C FE	17,815,212	15,926,344	11/13/2031
67105V-AQ-7	OAKC 2013-9A ACOM		1.A FE	4,810	9,281	10/20/2025
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	8,933,121	9,000,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	4,986,805	5,000,000	04/30/2027
67578F-AE-7	OCT49 2020-5A C		1.F FE	997,069	1,000,000	01/15/2033
67578F-AG-2	OCT49 2020-5A D		2.C FE	1,990,042	2,000,000	01/15/2033
69122D-AA-7	OR 2019-1A A		1.A FE	37,518,975	37,500,000	05/20/2031
69290L-AG-2	PFP 2021-7 C		1.G FE	965,106	999,950	04/14/2038

## 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
69290L-AJ-6	PFP 2021-7 D		2.B FE	3,866,243	3,999,800	04/14/2038
69290L-AL-1	PFP 2021-7 E		2.C FE	1,155,880	1,200,002	04/14/2038
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	1,988,694	2,000,000	04/20/2029
69701Y-AG-7	PSTAT 2021-1A C		1.G FE	999,817	1,000,000	04/20/2029
701631-AC-7	PARLI 2021-2A C		1.F FE	4,987,530	5,000,000	08/20/2032
74938F-AS-7	RCKT 2022-1 A17		1.A FE	12,547,350	14,409,597	01/25/2052
74938F-AW-8	RCKT 2022-1 A21		1.A FE	4,524,750	4,815,797	01/25/2052
75405R-AC-7	RPRO 2005-1A A2		1.D FE	5,909,429	5,914,589	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.C FE	2,976,576	3,000,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.F FE	6,749,686	6,907,000	03/25/2034
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	1,989,668	1,945,151	07/15/2038
78485W-AE-9	STWD 2019-FL1 B		1.D FE	990,746	988,897	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.G FE	5,896,020	6,000,000	07/15/2038
854432-AD-3	STANI 2014-1A D		1.A FE	1,255,322	1,186,736	06/15/2025
85815C-AC-3	STCR 2018-1A B		1.C FE	4,925,650	5,000,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	26,575,046	26,880,000	04/21/2031
87159Q-AW-8	SYMP 2014-14A E		3.C FE	729,498	754,205	07/14/2026
87233G-AG-5	TCP 2016-1A A2		1.A FE	2,538,364	2,538,209	12/15/2028
87249F-AG-9	TICP 2018-3R C		1.C FE	4,237,488	4,250,000	04/20/2028
87249T-AG-9	TICP 2018-11A B		1.C FE	9,948,360	10,000,000	04/20/2028
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	2,491,503	2,232,349	09/15/2034
87970U-BA-3	TELOS 2014-6A CR		1.D FE	999,740	1,000,000	01/17/2027
88576P-AC-7	HENDR 2004-A A1		1.A FE	312,995	295,138	09/15/2045
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	17,839,746	18,000,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	6,024,820	6,125,000	04/15/2027
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	5,144,916	5,250,000	06/15/2030
94949L-AN-0	WELF 2016-2A A2R		1.A FE	4,967,360	5,000,000	10/20/2028
979888-AE-4	WDMNT 2018-4A B		1.C FE	6,968,731	7,000,000	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	32,019,552	32,000,000	04/20/2032
BGH3LP-5T-3	AVERY POINT III CLO LTD O.O 18JAN25		1.D FE	34,316	518,491	01/18/2025
BGH70H-SR-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN		1.F PL	4,993,037	5,514,672	12/03/2025
BGH77F-TD-0	PROJECT POMEGRANATE		1.G Z	3,567,090	3,567,090	09/15/2026
BGH77F-VB-1	PROJECT POMEGRANATE		1.G Z	2,330,084	2,435,489	09/15/2026
1049999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			995,797,547	1,004,001,608	XXX
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)			1,659,248,336	1,652,560,990	XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
40168P-AL-2	PDFNI 2017-B 4		1.E FE	110,065	110,065	04/12/2027
1439999999	Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities			110,065	110,065	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired						
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		3.B PL	26,565,587	26,640,852	07/22/2023
1469999999	Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired			26,565,587	26,640,852	XXX
1509999999	Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates			26,675,651	26,750,917	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		4.C FE	970,241	913,204	04/03/2024
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		4.B PL	4,168,326	4,190,227	06/20/2024
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL		4.C FE	978,778	981,276	12/11/2024
BGH5D5-06-8	KERRIDGE COMMERCIAL (GBP) 1L TL		4.C	2,293,695	2,479,419	01/22/2024
BGH5D7-23-7	KERRIDGE (EUR) 1L DDTL CAR A FUND		4.C	310,657	350,061	01/22/2024
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		4.C FE	4,383,463	4,513,883	04/03/2025
BGH5GK-ZL-9	KERRIDGE 1L DDTL CAR A LO		4.C	1,761,977	1,750,433	01/22/2024
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL		4.B PL	1,650,490	1,653,113	05/08/2023
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP		4.C PL	1,283,180	1,256,413	06/29/2025
BGH5YX-UG-0	CALLAWAY GOLF 1L TLB CL		4.A FE	726,000	720,426	12/14/2025
BGH5WH-PQ-8	WIND RIVER 1L TL		4.B	12,514,163	12,446,242	06/17/2024
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL		4.A FE	1,266,439	1,355,882	02/15/2026
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		4.C	6,916,461	6,914,703	04/29/2025
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		4.C	1,479,672	1,580,958	04/29/2025
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		3.C FE	1,456,407	1,447,789	06/12/2026
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B FE	7,536,498	7,425,457	07/12/2025
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		4.A PL	4,813,719	4,850,313	07/23/2025
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB		3.C FE	2,925,670	2,917,866	08/07/2026
BGH6A4-HT-2	KERRIDGE GBP 2ND OUT 1L TL		4.C	6,576,196	6,172,996	01/22/2024
BGH6AK-KN-5	SOTHEBYS 1L TLB CL		4.A FE	167,174	164,765	01/15/2027
BGH6CM-1T-7	HOUGHTON MIFFLIN HARCOIT 1L TLB CL		4.B FE	30,504	29,858	11/13/2024
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		4.C	7,018,697	7,059,544	02/28/2026
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		4.C	20,250,147	20,478,660	02/28/2026
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A FE	26,185,983	25,922,045	06/10/2027
BGH6QT-S7-6	WIDEORBIT 1L TL		4.C	1,526,030	1,524,990	07/07/2025
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB		2.B FE	36,235,850	35,071,815	10/20/2027
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C FE	1,975,000	1,980,511	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C FE	18,222,667	18,254,081	10/29/2027
BGH6W2-GY-3	SUTHERLAND GLOBAL INC 1L TL		4.B PL	50,995,154	50,992,319	10/14/2025
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		4.C FE	2,301,174	2,324,418	10/29/2027
BGH6WF-MF-2	CAPSTONE ACQUISITION 1L TL		4.C	13,844,364	13,717,994	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B PL	812,634	807,601	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	70,112,524	67,975,114	11/10/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	1,679,914	1,664,090	11/25/2027
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	12,743,770	12,711,298	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	18,671,970	18,583,714	12/16/2027
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL		4.C FE	922,500	992,115	12/17/2026
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		4.A PL	7,850,639	7,768,714	07/23/2025
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	984,120	995,000	01/15/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	3,722,844	3,967,500	12/22/2026
BGH71R-WP-0	MB2 1L TL CL		4.B PL	17,280,207	17,278,292	01/26/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		4.B PL	5,503,950	5,557,575	01/29/2027
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI		3.C FE	639,890	605,912	08/27/2026
BGH734-YS-1	BIMINI GROUP 1L TL CL		4.C	9,272,621	9,264,640	02/18/2026
BGH736-PL-1	FRANCHISE 1L TL		3.C FE	9,802,840	9,718,116	02/18/2026
BGH74V-BF-3	NAVACORD CORP 1L TL CL		4.A Z	3,901,870	4,939,257	03/27/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	12,377,824	12,296,427	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLB CL		3.C FE	2,517,523	2,500,968	04/28/2028
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		4.B FE	27,056,719	26,854,052	04/29/2028
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		4.C PL	986,713	986,357	11/26/2025
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	1,971,344	2,201,299	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS) 1L TL CL		4.B FE	17,716,035	17,831,992	06/14/2028
BGH7CJ-OA-6	MCGRAW HILL TLB 1L CL		4.B FE	17,784,952	17,778,981	07/28/2028
BGH7D1-O3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	6,604,393	6,609,978	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	579,612	578,888	01/15/2027
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		2.C FE	11,505,483	11,409,776	09/22/2028
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.C FE	24,030,909	23,901,734	08/13/2028
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED		4.C FE	2,413,636	2,402,475	08/13/2028
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES TL 1L CL		4.B FE	3,960,075	3,972,538	09/20/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B Z	2,801,752	2,820,482	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	1,977,500	1,972,105	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		4.C FE	12,870,000	12,756,252	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4.B FE	1,585,248	1,596,438	10/14/2028



## SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
BGH7H8-BX-1	EYECARE PARTNERS 1L DDTL CL FUNDED		4.B FE	396,312	399,722	11/15/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		4.B FE	7,937,519	7,922,306	10/26/2028
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD		4.A FE	3,939,704	3,976,063	01/18/2027
BGH7KU-6N-6	FRANCHISE 1L TL		3.C FE	5,421,600	5,384,966	11/22/2023
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		4.A PL	990,019	979,369	06/23/2025
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B Z	1,718,647	1,715,041	12/13/2028
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C FE	2,981,269	2,940,757	12/22/2026
BGH7NR-Y4-1	FERTITTIA (GOLDEN NUGGET) 1L TL CL		4.B FE	3,985,260	3,991,323	01/12/2029
BGH7Q1-MH-9	CERBERUS 2112 LEVERED LLC		1.C FE	3,000,000	3,000,000	02/15/2029
BGH7RH-HS-5	WEBER-STEPHEN 1L TL INCR CL		4.A FE	1,456,563	1,438,480	10/29/2027
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired			587,233,681	584,489,166	XXX
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans			587,233,681	584,489,166	XXX
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations			421,904,134	409,714,339	XXX
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities			167,023,797	163,278,720	XXX
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities			213,738,264	206,881,444	XXX
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities			1,044,400,386	1,056,067,656	XXX
2469999999	- Bonds - Total Bonds - Subtotals - Affiliated Bank Loans			26,565,587	26,640,852	XXX
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans			587,233,681	584,489,166	XXX
2509999999	- Bonds - Total Bonds - Subtotals - Total Bonds			2,460,865,848	2,447,072,177	XXX
9999999999	Totals			2,460,865,848	2,447,072,177	XXX

General Interrogatories:

1. Total activity for the year to date.....Fair Value \$ .....71,378,889      Book/Adjusted Carrying Value \$ .....75,608,492  
 2. Average balance for the year to date.....Fair Value \$ .....2,425,176,404      Book/Adjusted Carrying Value \$ .....2,409,267,930



**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
<b>NONE</b>								
8609999999 Total Cash Equivalents						0	0	0