



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

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

DEDSEN@SFGMEMBERS.COM 877-586-0249
(E-mail Address) (FAX Number)

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 & Secretary</u>
<u>David Christopher Attaway</u>	<u>SVP, Chief Financial Officer & Treasurer</u>	<u>Eric Yung Hsi Lin</u>	<u>SVP & Corporate Actuary</u>

OTHER OFFICERS

<u>Gerald Robert Blair</u>	<u>President - Sammons Life Insurance Group</u>	<u>Joseph Edward Paul #</u>	<u>President, Sammons Corporate Markets</u>
<u>Teri Lee Ross</u>	<u>President, Shared Services</u>	<u>Robert Ray TeKolste</u>	<u>President, SIAG</u>
<u>Anne Margaret Cooper</u>	<u>SVP & Chief Human Resources Officer</u>	<u>John David Melvin</u>	<u>SVP & Chief Investment Officer</u>

DIRECTORS OR TRUSTEES

<u>Darron Kelly Ash</u>	<u>Willard Bunn III</u>	<u>James Roderick Clark</u>	<u>Thomas Joseph Corcoran Jr.</u>
<u>Esfandyar Eruch Dinshaw</u>	<u>George Ashton Fisk</u>	<u>William Denby Heinz</u>	<u>William Leo Lowe</u>
<u>Michael Milo Masterson</u>	<u>Robert Ray TeKolste</u>	<u>Susan Twine Deakins</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.

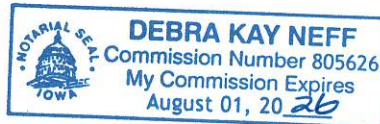
Esfandyar Eruch Dinshaw Brian Darrel Hansen David Christopher Attaway
President, Chairman and Chief Executive Officer SVP, General Counsel & Secretary SVP, Chief Financial Officer & Treasurer

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

Subscribed and sworn to before me this 10 day of August, 2023

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

Debra Kay Neff



STATEMENT AS OF JUNE 30, 2023 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	30,818,422,526		30,818,422,526	30,763,693,201
2. Stocks:				
2.1 Preferred stocks	716,496,243		716,496,243	941,296,555
2.2 Common stocks	115,198,507		115,198,507	135,142,121
3. Mortgage loans on real estate:				
3.1 First liens	1,961,594,820		1,961,594,820	2,064,127,563
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$674,097,216), cash equivalents (\$523,635,141) and short-term investments (\$10,981,505)	1,208,713,862		1,208,713,862	356,161,558
6. Contract loans (including \$ premium notes)	164,059,384	254,268	163,805,117	156,028,144
7. Derivatives	490,302,229		490,302,229	444,680,698
8. Other invested assets	2,301,063,568	15,616	2,301,047,951	2,075,487,768
9. Receivables for securities	28,594,450		28,594,450	74,028
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	4,888,784		4,888,784	5,245,213
12. Subtotals, cash and invested assets (Lines 1 to 11)	37,809,334,374	269,884	37,809,064,490	36,941,936,849
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	358,231,948		358,231,948	344,233,993
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	35,591,662	24,656,698	10,934,963	18,161,231
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	112,804,366		112,804,366	103,706,751
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	27,364,300	10,572,451	16,791,848	17,958,903
16.2 Funds held by or deposited with reinsured companies	6,287,311		6,287,311	3,757,833
16.3 Other amounts receivable under reinsurance contracts	56,614,781		56,614,781	69,151,050
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	98,943,196		98,943,196	61,418,175
18.2 Net deferred tax asset	329,875,987	114,751,831	215,124,156	196,141,585
19. Guaranty funds receivable or on deposit	506,141		506,141	533,952
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	458,748		458,748	81
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	44,586,414	44,586,414		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	38,880,599,226	194,837,278	38,685,761,949	37,757,000,405
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	38,880,599,226	194,837,278	38,685,761,949	37,757,000,405
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	4,888,784		4,888,784	5,245,213
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	4,888,784		4,888,784	5,245,213
2501. IMR asset	42,813,262	42,813,262		
2502. Miscellaneous assets	1,773,152	1,773,152		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	44,586,414	44,586,414		

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$25,281,748,900 less \$included in Line 6.3 (including \$ Modco Reserve)	25,281,748,900	25,553,961,531
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	260,222,229	258,842,885
4. Contract claims:		
4.1 Life	169,166,805	163,393,941
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	2,217,811	1,988,774
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$21,737,999 ceded.....	21,737,999	24,313,615
9.4 Interest Maintenance Reserve		1,961,187
10. Commissions to agents due or accrued-life and annuity contracts \$720,665 , accident and health \$ and deposit-type contract funds \$	720,665	2,188,572
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	56,396,904	30,438,041
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,876,771	5,043,241
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	320,532	214,032
17. Amounts withheld or retained by reporting entity as agent or trustee	640,195	813,104
18. Amounts held for agents' account, including \$897,032 agents' credit balances	897,032	474,205
19. Remittances and items not allocated	47,689,545	91,335,821
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	358,195,687	317,043,755
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$997,292,741) reinsurers.....	4,712,185,549	3,519,177,437
24.04 Payable to parent, subsidiaries and affiliates	19,742,261	7,332,322
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,266,218,066	1,217,225,323
24.08 Derivatives	169,018,391	177,367,945
24.09 Payable for securities	30,343,754	118,142,690
24.10 Payable for securities lending.....	2,503,337,997	2,469,300,365
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,792,562,644	1,683,252,530
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,698,239,737	35,643,811,316
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	36,698,239,737	35,643,811,316
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	431,000,000	431,000,000
33. Gross paid in and contributed surplus	627,491,131	627,491,131
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	926,531,080	1,052,197,958
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	1,985,022,211	2,110,689,089
38. Totals of Lines 29, 30 and 37	1,987,522,211	2,113,189,089
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,685,761,949	37,757,000,405
DETAILS OF WRITE-INS		
2501. FHLB advances.....	1,526,357,000	1,526,357,000
2502. Derivative collateral liability.....	241,551,881	130,369,403
2503. Abandoned property.....	14,236,874	14,680,746
2598. Summary of remaining write-ins for Line 25 from overflow page	10,416,889	11,845,382
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,792,562,644	1,683,252,530
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,128,282,605	782,423,553	1,532,860,558
2. Considerations for supplementary contracts with life contingencies	1,092,565	2,369,965	5,639,925
3. Net investment income	595,303,654	640,190,446	1,165,086,111
4. Amortization of Interest Maintenance Reserve (IMR)	(5,339,285)	3,210,993	5,148,073
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	213,274,431	131,783,263	375,857,419
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	7,560,735	14,491,096	33,032,499
9. Totals (Lines 1 to 8.3)	1,940,174,705	1,574,469,316	3,117,624,585
10. Death benefits	106,683,330	129,304,175	243,307,746
11. Matured endowments (excluding guaranteed annual pure endowments)	267,442	158,649	213,029
12. Annuity benefits	159,765,922	176,945,305	323,444,124
13. Disability benefits and benefits under accident and health contracts	562,596	568,834	968,921
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,297,438,726	698,632,025	1,568,249,977
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,193,537	5,657,573	10,132,865
18. Payments on supplementary contracts with life contingencies	3,298,133	3,340,556	6,920,037
19. Increase in aggregate reserves for life and accident and health contracts	(272,212,631)	14,507,890	(172,113,977)
20. Totals (Lines 10 to 19)	1,299,997,054	1,029,115,007	1,981,122,722
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	283,515,682	210,127,332	473,963,725
22. Commissions and expense allowances on reinsurance assumed	53,725	35,975	64,109
23. General insurance expenses and fraternal expenses	144,097,749	96,046,132	213,853,303
24. Insurance taxes, licenses and fees, excluding federal income taxes	20,349,028	17,621,229	30,997,645
25. Increase in loading on deferred and uncollected premiums	665,765	(6,717,818)	(21,741,991)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	77,929,552	41,708,811	104,241,478
28. Totals (Lines 20 to 27)	1,826,608,555	1,387,936,669	2,782,500,992
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	113,566,150	186,532,647	335,123,593
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	113,566,150	186,532,647	335,123,593
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	19,493,684	42,139,843	63,624,681
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)	94,072,466	144,392,804	271,498,912
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (10,941,815) (excluding taxes of \$ (13,176,890) transferred to the IMR)	(95,862,708)	(10,172,689)	(16,818,894)
35. Net income (Line 33 plus Line 34)	(1,790,242)	134,220,115	254,680,018
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,113,189,089	1,930,924,306	1,930,924,306
37. Net income (Line 35)	(1,790,242)	134,220,115	254,680,018
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 19,077,724	65,717,285	(131,019,549)	(144,355,131)
39. Change in net unrealized foreign exchange capital gain (loss)	6,051,298	(4,684,622)	(3,862,528)
40. Change in net deferred income tax	24,425,054	24,591,493	35,049,354
41. Change in nonadmitted assets	(30,731,142)	(61,475,934)	(65,633,336)
42. Change in liability for reinsurance in unauthorized and certified companies			66,916
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(41,151,932)	81,371,980	46,693,888
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes		76,000,000	76,000,000
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(8,187,199)	(8,187,199)	(16,374,398)
52. Dividends to stockholders	(140,000,000)		
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus (Lines 37 through 53)	(125,666,878)	110,816,283	182,264,783
55. Capital and surplus as of statement date (Lines 36 + 54)	1,987,522,211	2,041,740,590	2,113,189,089
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	7,002,837	13,037,466	30,954,196
08.302. Foreign exchange gain (loss)	303,522	1,202,259	1,002,079
08.303. Miscellaneous income	147,709	181,803	741,493
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	106,667	69,568	334,730
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,560,735	14,491,096	33,032,499
2701. Funds withheld coinsurance-ceded	78,473,081	30,708,625	95,495,540
2702. Transfer to IMR - ceded	4,616,241	11,000,186	8,464,271
2703. Miscellaneous Expense			281,667
2798. Summary of remaining write-ins for Line 27 from overflow page	(5,159,770)		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	77,929,552	41,708,811	104,241,478
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	1,125,836,740	778,540,772	1,536,646,504
2. Net investment income	551,292,698	577,089,308	1,033,899,378
3. Miscellaneous income	222,654,758	134,151,696	355,852,411
4. Total (Lines 1 to 3)	1,899,784,196	1,489,781,775	2,926,398,293
5. Benefit and loss related payments	1,571,067,883	1,009,147,256	2,162,127,326
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions	503,192,714	356,494,154	802,613,404
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	32,900,000	31,000,000	79,972,110
10. Total (Lines 5 through 9)	2,107,160,598	1,396,641,410	3,044,712,841
11. Net cash from operations (Line 4 minus Line 10)	(207,376,402)	93,140,365	(118,314,548)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,622,490,875	2,795,017,117	5,353,836,567
12.2 Stocks	235,123,518	35,809,209	185,268,057
12.3 Mortgage loans	119,111,879	153,416,920	341,919,797
12.4 Real estate			
12.5 Other invested assets	57,097,767	84,130,442	150,849,820
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,332	(997)	13,953
12.7 Miscellaneous proceeds	356,430		52,956,036
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,034,184,801	3,068,372,691	6,084,844,230
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,680,842,529	3,618,917,299	7,752,582,189
13.2 Stocks	36,422,060	94,375,427	119,667,428
13.3 Mortgage loans	15,582,669	211,951,966	345,085,097
13.4 Real estate			
13.5 Other invested assets	268,352,545	252,838,163	459,602,744
13.6 Miscellaneous applications	170,334,770	46,222,868	80,664,624
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,171,534,572	4,224,305,722	8,757,602,083
14. Net increase (or decrease) in contract loans and premium notes	7,631,275	5,625,542	36,024,277
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(144,981,046)	(1,161,558,573)	(2,708,782,129)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		76,000,000	76,000,000
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(30,258)	(4,753,293)	(26,882,660)
16.5 Dividends to stockholders	140,000,000		
16.6 Other cash provided (applied).....	1,344,940,011	530,229,407	2,453,675,101
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	1,204,909,752	601,476,114	2,502,792,441
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	852,552,304	(466,942,094)	(324,304,236)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	356,161,558	680,465,795	680,465,795
19.2 End of period (Line 18 plus Line 19.1).....	1,208,713,862	213,523,701	356,161,558

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

20.0001. Capitalized interest (operating).....	(12,421,819)	(9,678,567)	(19,080,445)
20.0002. Capitalized interest (investing).....	12,421,819	9,678,567	19,080,445

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	545,482,553	539,490,393	1,054,150,595
3. Ordinary individual annuities	1,959,472,473	1,173,421,203	3,297,576,563
4. Credit life (group and individual)			
5. Group life insurance	8,919,469	9,844,420	18,926,615
6. Group annuities	3,030,552	3,604,470	5,549,192
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			7,115
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	2,516,905,048	1,726,360,486	4,376,210,079
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	2,516,905,048	1,726,360,486	4,376,210,079
14. Deposit-type contracts.....	15,580,169	16,864,174	18,134,760
15. Total (Lines 13 and 14)	2,532,485,217	1,743,224,659	4,394,344,839
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NOTES TO FINANCIAL STATEMENTS

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 decreased the Company's statutory net income for the six months ended June 30, 2023 by \$176,927,860 and the cumulative effect on Capital and Surplus at June 30, 2023 was a decrease of \$68,396,193. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by \$214,635,322 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of \$108,531,667.

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 June 30, 2023 is \$24,517,702 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 \$92,913,894 would have been established as of June 30, 2023 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 resulted in a decrease to the Company's statutory net income of \$108,531,667 for the six months ended June 30, 2023 and there was no cumulative impact on the Company's Capital and Surplus at June 30, 2023. The voluntary reserve established as of December 31, 2022 was \$0 as the timing mismatch between the futures and the hedged liabilities would have resulted in a \$3,209,207 decrease to the Company's statutory net income and surplus calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$0 would have been established as of December 31, 2022 as the timing difference between the futures and hedged liabilities would have resulted in a \$111,740,874 decrease to the Company's statutory net income and surplus. 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 resulted in an increase to the Company's statutory net income of \$108,531,667 for the twelve months ended December 31, 2022 and increased the Company's Capital and Surplus by \$108,531,667 at December 31, 2022. 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 six months ended June 30, 2023 by \$429,912 and the cumulative effect on Capital and Surplus at June 30, 2023 was an increase of \$55,542,647. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by \$1,890,570 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of \$55,112,735.

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 #	2023	2022
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (1,790,242)	\$ 254,680,018
(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	\$ (176,927,860)	\$ 214,635,322
Deferral of 2012 annuity mortality table	51,00	4	19	\$ 429,912	\$ 1,890,570
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>174,707,706</u>	\$ <u>38,154,126</u>
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,987,522,211	\$ 2,113,189,089
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$ (68,396,193)	\$ 108,531,667
Deferral of 2012 annuity mortality table	51,00	3	1	\$ 55,542,647	\$ 55,112,735
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>2,000,375,757</u>	\$ <u>1,949,544,687</u>

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

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

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

D. Loan-Backed Securities

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

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1 st Quarter				
a. Intent to sell	\$ 167,620,743	\$ 939,066	\$	\$ 166,681,677
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	\$	\$	\$	\$
c. Total 1 st Quarter (a+b)	\$ 167,620,743	\$ 939,066	\$	\$ 166,681,677
OTTI recognized 2 nd Quarter				
d. Intent to sell	\$ 34,955,379	\$ 69,715	\$	\$ 34,885,664
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	\$ 8,779,491	\$ 304,819	\$	\$ 8,474,672
f. Total 2 nd Quarter (d+e)	\$ 43,734,870	\$ 374,534	\$	\$ 43,360,336
OTTI recognized 3 rd Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	\$
i. Total 3 rd Quarter (g+h)	\$	\$	\$	\$
OTTI recognized 4 th Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	\$
l. Total 4 th Quarter (j+k)	\$	\$	\$	\$
m. Annual Aggregate Total (c+f+i+l)		\$ 1,313,600	\$	

- (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
46617A-AA-3	2,582,243	2,543,055	17,200	2,543,055	2,363,441	03/31/2023
64829G-AJ-8	619,272	571,745	38,596	571,745	571,745	03/31/2023
682337-AA-8	18,000,000	17,963,465	36,535	17,963,465	17,342,370	03/31/2023
69144A-AA-7	982,549	964,113	2,326	964,113	960,623	03/31/2023
693342-AH-0	16,295,295	16,291,699	3,948	16,291,699	16,274,240	03/31/2023
78520E-AA-4	18,930,543	18,893,406	41,403	18,893,406	18,144,658	03/31/2023
83546D-AG-3	11,878,043	11,813,720	56,708	11,813,720	11,987,476	03/31/2023
86212V-AA-2	33,272,523	33,155,407	46,545	33,155,407	31,425,261	03/31/2023
86212V-AE-4	20,105,955	20,035,946	52,097	20,035,946	18,966,465	03/31/2023
882750-PJ-5	650,000	642,844	7,157	642,844	642,844	03/31/2023
974153-AD-0	44,304,320	43,556,816	636,552	43,556,816	39,700,067	03/31/2023
86212V-AA-2	33,013,816	32,923,480	19,219	32,923,480	32,994,596	06/30/2023
3137A5-P2-4	697,563	687,240	2,721	687,240	694,842	06/30/2023
31394X-VL-7	1,244,000	1,185,233	47,774	1,185,233	1,196,225	06/30/2023
80306A-AA-8	8,779,491	8,295,902	304,819	8,295,902	8,474,672	06/30/2023
Total	XXX	XXX	\$ 1,313,600	XXX	XXX	XXX

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other than temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains): 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	\$ 381,661,019
	2. 12 Months or Longer	\$ 351,531,334
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 4,207,677,445
	2. 12 Months or Longer	\$ 3,004,468,600

- (5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for 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 recognized \$1,313,600 of other-than-temporary impairments on loan-backed securities during 2023. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

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	YES		
b. Tri-Party (YES/NO)	YES	YES		

- (3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	98,860,000	133,860,000		
2. Overnight	141,000,000	14,034,731		
3. 2 Days to 1 Week	145,000,000	160,000,000		
4. > 1 Week to 1 Month	209,800,000	666,602,365		
5. > 1 Month to 3 Months	141,000,000	242,602,365		

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

6.	> 3 Months to 1 Year	1,100,633,365	1,192,633,365
7.	> 1 Year	1,403,867,000	1,585,847,000
b. Ending Balance			
1.	Open – No Maturity	84,825,269	98,860,000
2.	Overnight	10,000,000	
3.	2 Days to 1 Week	14,034,731	
4.	> 1 Week to 1 Month		45,000,000
5.	> 1 Month to 3 Months		51,600,000
6.	> 3 Months to 1 Year	1,100,633,365	744,031,000
7.	> 1 Year	1,303,867,000	1,563,847,000

(4) Not applicable.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1.	BACV	XXX	XXX	XXX
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX
3.	Fair Value	2,585,474,045	2,794,517,294	
b. Ending Balance				
1.	BACV	XXX	XXX	XXX
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX
3.	Fair Value	2,585,474,045	2,794,517,294	

(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		434,121,766	494,845,901
b.	Bonds – FV		379,995,661	432,446,262
c.	LB & SS – BACV		2,142,505,305	
d.	LB & SS – FV		1,982,075,371	
e.	Preferred Stock – BACV			
f.	Preferred Stock – FV			
g.	Common Stock			
h.	Mortgage Loans – BACV			
i.	Mortgage Loans – FV			
j.	Real Estate – BACV			
k.	Real Estate – FV			
l.	Derivatives – BACV			
m.	Derivatives – FV			
n.	Other Invested Assets – BACV			
o.	Other Invested Assets – FV			
p.	Total Assets – BACV		2,576,627,071	494,845,901
q.	Total Assets – FV		2,362,071,032	432,446,262

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			
q.	Total Assets – FV			
	$p=a+c+e+g+h+j+l+n$		$q=b+d+f+g+i+k+m+o$	

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1.	Cash	3,240,160,365	3,995,579,826	
2.	Securities (FV)			
b. Ending Balance				
1.	Cash	2,513,360,365	2,503,338,000	
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			2,503,338,000
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)			2,503,338,000

	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)			

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE	
a.	Overnight and Continuous	98,860,000
b.	30 Days or Less	45,000,000
c.	31 to 90 Days	51,600,000
d.	> 90 Days	2,307,878,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	13,428,511	12,950,135
g. 1 to 2 Years	28,225,582	26,712,298
h. 2 to 3 Years	98,621,199	97,696,599
i. > 3 Years	2,485,239,421	2,366,963,114

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,240,160,365	3,995,579,826		
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,513,360,365	2,503,338,000		
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	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,071,472,972				3,071,472,972	2,698,764,743	372,708,229
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	71,054,300				71,054,300	71,054,300	
j. On deposit with states	1,440,700				1,440,700	1,440,700	
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,900,747,409				1,900,747,409	2,425,333,504	(524,586,094)
m. Pledged as collateral not captured in other categories	44,471,660				44,471,660	42,510,460	1,961,200
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	\$ 5,089,187,042	\$	\$	\$	\$ 5,089,187,042	\$ 5,239,103,707	\$ (149,916,665)

(a) Subset of column 1

(b) Subset of column 3

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			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	\$	\$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		3,071,472,972	7.9	7.9
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock				
i. FHLB capital stock		71,054,300	0.2	0.2

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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)
j. On deposit with states		1,440,700	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		1,900,747,409	4.9	4.9
m. Pledged as collateral not captured in other categories		44,471,660	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	\$	\$ 5,089,187,042	13.1 %	13.2 %

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

(2)Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Dynamic Hedge Collateral	\$ 44,471,660	\$	\$	\$	\$ 44,471,660	\$ 42,510,460	\$ 1,961,200	\$ 44,471,660	0.1 %	0.1 %
Total (c)	\$ 44,471,660	\$	\$	\$	\$ 44,471,660	\$ 42,510,460	\$ 1,961,200	\$ 44,471,660	0.1 %	0.1 %

(a) Subset of column 1

(b) Subset of column 3

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

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

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	24	21	\$ 150,240,093	\$ 75,892,252	\$ 151,386,925	\$ 68,847,754
(2) LB&SS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	24	21	\$ 150,240,093	\$ 75,892,252	\$ 151,386,925	\$ 68,847,754

AC – Amortized Cost

FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs

General Account

1

Separate Account

(2) Aggregate Amount of Investment Income

42,600

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

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

No change.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies in the year of the Impairment Write-Down

No change.

7. Investment Income

No change.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

(1) The Company utilizes interest rate swaps and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At June 30, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value of \$1,140,904.50 and carrying value of \$1,140,904.50.

In April, the company unwound the replication assets and liquidated the interest rate swaps that were part of those replication assets

The Company utilizes financial options to hedge certain indexed liabilities. At June 30, 2023, the Company had financial options with a fair value of \$572,459,882.56 and carrying value of \$309,329,830.20.

The Company utilizes exchange trade index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At June 30, 2023, the Company had financial futures with a fair value and carrying value of \$2,852,213.

In all cases, the Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Entering into such agreements from financial institutions with long-standing performance records minimizes the credit risk.

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

Not applicable to the Company.

9. Income Taxes

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022 (the Act). The Act contained various tax-related provisions, including the establishment of a new 15 percent corporate alternative minimum tax (CAMT) on adjusted financial statement income for certain large corporations effective for tax years beginning on or after January 1, 2023. Reporting entities that are aware they will be subject to the CAMT would normally reflect the effects of the Act on the calculations impacted by the CAMT in the period of

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

The Statutory Accounting Principles Working Group (the Working Group) issued INT 22-02: Third Quarter 2022 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax on October 6, 2022. On December 13, 2022, the Working Group adopted a consensus to extend this interpretation for December 31, 2022, and first quarter 2023 statutory financial statements. This was subsequently extended to include second quarter 2023 statutory financial statements. Because of the timing of the adoption of the Act and the considerable number of unknown variables at June 30, 2023, the Working Group determined that a reasonable estimate is not determinable for the calculations impacted by the CAMT and reporting entities shall not recognize impacts related to CAMT for the second quarter 2023 annual financial statements

The Company expects that the new CAMT provisions will apply to it in 2023 and future years. The second quarter 2023 financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made.

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

A. Nature of the Relationship Involved

On April 26, 2023, the Company established New Roots N Trust for the purpose of purchasing and managing residential mortgage loans.

B. Detail of Transactions

The Company paid dividends to the parent company, SFG of \$140,000,000 during the six months ended June 30, 2023.

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

No change.

D. Amounts Due From or To Related Parties

No change.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No change.

F. Guarantees or Undertakings

No change.

G. Nature of the Control Relationship

No change.

H. Amount Deducted for Investment in Upstream Intermediate Entity or Ultimate Parent Owned

No change.

I. Investments in SCA that Exceed 10% of Admitted Assets

No change.

J. Investments in Impaired SCAs

No change.

K. Investment in Foreign Insurance Subsidiary

No change.

L. Investment in Downstream Noninsurance Holding Company

No change.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots N Trust	100.0	\$ 36,000,000	\$ 36,000,000	\$
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 36,000,000	\$ 36,000,000	\$

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
c. SSAP No. 97 8b(iii) Entities						
New Roots N Trust	S1	06/21/2023	\$	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$	XXX	XXX	XXX

*S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M - Material

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

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 \$1,871,883,526.75. 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

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B			
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,871,883,527	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	
(b) Membership Stock – Class B			
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,877,689,396	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						

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)	1,670,057,463	1,900,747,409	1,526,357,000
2. Current Year General Account Total Collateral Pledged	1,670,057,463	1,900,747,409	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,184,729,521	2,425,333,504	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)	2,251,031,335	2,432,526,325	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,251,031,335	2,432,526,325	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,352,051,043	2,533,137,472	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

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

2. Prior Year-end

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

b. Maximum Amount during Reporting Period (Current Year)

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

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)?

- Debt
- Funding Agreements
- Other

NO
NO
NO

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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. Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class
No change.
- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
No change.
- C. Dividend Restrictions
No change.
- D. Dates and Amounts of Dividends Paid
The Company paid ordinary dividends in cash in the amount of \$140,000,000 during the six months ended June 30, 2023.
- E. Profits that may be Paid as Ordinary Dividends to Stockholders
No change.
- F. Restrictions on Unassigned Funds (Surplus)
No change.
- G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid
No change.
- H. Amount of Stock Held for Special Purposes
No change.
- I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period
No change.
- J. Changes in Unassigned Funds
No change.
- K. Surplus Notes
No change.
- L. The Impact of any Restatement Due to Prior Quasi-Reorganizations
No change.
- M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
No change.
14. **Liabilities, Contingencies and Assessments**
- A. Contingent Commitments
At the statement date, the Company had outstanding capital commitments to limited partnerships of \$625,663,605 which is a \$130,708,557 decrease in capital commitments to limited partnerships 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 Leases
No change.
16. **Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk**
- No change.
17. **Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**
- A. Transfers of Receivables Reported as Sales
No change.
- B. Transfer and Servicing of Financial Assets
The Company's security lending programs are discussed in Note 5.
- C. Wash Sales
No change.
18. **Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**
- No change.
19. **Direct Premium Written/Produced by Managing General Agents/Third-Party Administrators**

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

No change.

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

The assets and liabilities measured and reported at fair value for the Company as of the statement date are as follows:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc	\$	\$ 7,217	\$	\$	\$ 7,217
Preferred stocks	\$	\$ 509,010,229	\$	\$	\$ 509,010,229
Common stocks - unaffiliated	\$ 5,544,992	\$ 107,530,260	\$ 2,123,255	\$	\$ 115,198,507
Derivatives - interest rate contracts	\$	\$ 5,115,651	\$	\$	\$ 5,115,651
Derivatives - foreign exchange contracts	\$	\$ 287,472	\$	\$	\$ 287,472
Derivatives - futures	\$ 10,813,105	\$	\$	\$	\$ 10,813,105
Total assets at fair value/NAV	\$ 16,358,097	\$ 621,950,829	\$ 2,123,255	\$	\$ 640,432,181
b. Liabilities at fair value					
Derivatives - interest rate contracts	\$	\$ 3,914,169	\$	\$	\$ 3,914,169
Derivatives - foreign exchange contracts	\$	\$ 93,918	\$	\$	\$ 93,918
Total liabilities at fair value	\$	\$ 4,008,087	\$	\$	\$ 4,008,087

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds - industrial & misc	609,747		609,747							
Common stocks - unaffiliated	2,123,255									2,123,255
Total Assets	2,733,002		609,747							2,123,255

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

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

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

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value of Financial Instruments

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	\$ 27,447,262,744	\$ 30,818,422,526	\$	\$ 24,634,732,904	\$ 2,812,529,840	\$	\$
Preferred stocks	\$ 688,675,459	\$ 716,496,243	\$	\$ 683,576,959	\$ 5,098,500	\$	\$
Common stocks	\$ 115,198,507	\$ 115,198,507	\$ 5,544,992	\$ 107,530,260	\$ 2,123,255	\$	\$
Mortgage loans	\$ 1,963,361,845	\$ 1,961,594,820	\$	\$ 1,963,361,845	\$	\$	\$
Cash and short terms	\$ 1,208,833,976	\$ 1,208,713,862	\$ 674,097,216	\$ 534,736,760	\$	\$	\$
Contract loans	\$ 163,805,117	\$ 163,805,117	\$	\$ 163,805,117	\$	\$	\$
Derivative instruments	\$ 1,072,526,569	\$ 490,302,229	\$ 10,813,105	\$ 1,061,713,464	\$	\$	\$
Other Invested Assets	\$ 868,159,471	\$ 875,627,059	\$	\$ 521,587,011	\$ 346,572,461	\$	\$
Liabilities for future policy benefits	\$ 267,211,381	\$ 260,222,229	\$	\$	\$ 267,211,381	\$	\$
Repurchase agreements, other borrowings and collateral on derivative instruments	\$ 4,178,457,685	\$ 4,271,246,878	\$ 241,551,881	\$ 3,936,905,804	\$	\$	\$
Derivative instruments	\$ 488,112,677	\$ 169,018,391	\$	\$ 488,112,677	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 7,467,588			This represents the remaining amortized amount of Tax Credits as of 6/30/2023. 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. Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

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No change.

- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No change.

22. Events Subsequent

The Company is not aware of any additional 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 August 15, 2023.

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 with an Affiliated Captive Reinsurer

No change.

- F. Reinsurance Agreements 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (12), new entity formed or acquired (18), change in ownership (1)
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 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 [X] NA []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2021
- 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.12/31/2021
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).06/15/2023
- 6.4 By what department or departments?
Iowa Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] NA [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
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.....
Guggenheim Corporate Funding, LLC.....	New York, NY.....				YES.....
Beacon Capital Management, Inc.....	Dayton, OH.....				YES.....
Sammons Financial Group Asset Management, LLC.....	West Des Moines, IA.....				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 [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

GENERAL INTERROGATORIES

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: \$ 225,197,370

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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 225,197,370

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	\$ 199,091,906	\$ 186,833,552
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$ 36,029,609
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$ 665,328,854	\$ 808,723,695
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 864,420,760	\$ 1,031,586,855
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	\$ 2,504,322,146
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ 2,625,514,713
16.3 Total payable for securities lending reported on the liability page	\$ 2,503,337,997

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
Sammons Financial Group Asset Management, LLC	A
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

GENERAL INTERROGATORIES

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
321109.....	Sammons Financial Group Asset Management.....		Securities Exchange Commissions.....	DS.....
137432.....	Guggenheim Partners Investment Management, LLC.....	549300XWQLVNUK615E79.....	Securities Exchange Commissions.....	DS.....
159377.....	Milliman Financial Risk Management, LLC.....	5493002H8STET494T224.....	Securities Exchange Commissions.....	DS.....
105926.....	PineBridge Investments, LLC.....	CLDVY8VY4GNT81Q4VM57.....	Securities Exchange Commissions.....	DS.....
107105.....	Blackrock Financial Management Inc., CRD.....	549300LVXYIVJKE13M84.....	Securities Exchange Commissions.....	DS.....

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

18.2 If no, list exceptions:
.....

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

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

Has the reporting entity self-designated 5GI securities?..... Yes No

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

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

Has the reporting entity self-designated PLGI securities?..... Yes No

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$1,962,245,579
1.14	Total Mortgages in Good Standing	\$1,962,245,579
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure.....	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$1,962,245,579
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
2.1	A&H loss percent.....%
2.2	A&H cost containment percent%
2.3	A&H expense percent excluding cost containment expenses.....%
3.1	Do you act as a custodian for health savings accounts?.....	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$
3.3	Do you act as an administrator for health savings accounts?.....	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [] No []

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?..... Yes [] No [] NA []

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?..... Yes [] No []

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

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

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

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	4,030,374	13,039,999		17,070,373	
2. Alaska	AK	L	463,704	4,571,809		5,035,513	
3. Arizona	AZ	L	13,364,810	78,126,187		91,490,997	
4. Arkansas	AR	L	3,182,179	7,313,229		10,495,409	
5. California	CA	L	63,139,241	244,848,501		307,987,743	50,000
6. Colorado	CO	L	11,798,634	55,079,086		66,877,719	
7. Connecticut	CT	L	6,278,560	36,821,380		43,099,939	
8. Delaware	DE	L	937,570	6,997,626		7,935,196	
9. District of Columbia	DC	L	566,929	1,167,377		1,734,306	
10. Florida	FL	L	43,314,360	223,594,097		266,908,457	14,294,419
11. Georgia	GA	L	21,622,052	57,808,197		79,430,250	
12. Hawaii	HI	L	4,514,533	16,880,686		21,395,219	
13. Idaho	ID	L	2,626,986	8,105,106		10,732,092	
14. Illinois	IL	L	21,935,483	61,965,199		83,900,682	
15. Indiana	IN	L	40,651,976	44,897,719		85,549,695	
16. Iowa	IA	L	8,815,603	25,936,931		34,752,534	
17. Kansas	KS	L	7,974,372	20,394,010		28,368,381	
18. Kentucky	KY	L	4,329,204	16,209,679		20,538,882	184,881
19. Louisiana	LA	L	5,116,889	16,370,109		21,486,999	125,000
20. Maine	ME	L	1,238,462	5,159,161		6,397,623	
21. Maryland	MD	L	7,666,535	39,612,268		47,278,803	83,267
22. Massachusetts	MA	L	11,377,178	41,456,110		52,833,288	
23. Michigan	MI	L	17,509,049	77,494,117		95,003,166	
24. Minnesota	MN	L	14,156,822	20,234,161		34,390,983	
25. Mississippi	MS	L	1,741,925	7,941,979		9,683,904	
26. Missouri	MO	L	8,485,467	34,733,069		43,218,536	244,532
27. Montana	MT	L	1,389,004	1,756,027		3,145,031	
28. Nebraska	NE	L	3,547,646	7,577,108		11,124,754	
29. Nevada	NV	L	4,734,106	24,932,567		29,666,673	
30. New Hampshire	NH	L	1,954,512	6,818,865		8,773,376	56,577
31. New Jersey	NJ	L	18,429,332	63,746,386		82,175,719	100,000
32. New Mexico	NM	L	1,685,764	4,058,718		5,744,482	
33. New York	NY	N					
34. North Carolina	NC	L	21,205,581	72,978,064		94,183,645	141,493
35. North Dakota	ND	L	3,942,841	2,360,888		6,303,729	
36. Ohio	OH	L	15,045,986	84,266,036		99,312,022	
37. Oklahoma	OK	L	4,298,453	20,371,383		24,669,836	
38. Oregon	OR	L	4,770,880	8,423,595		13,194,476	
39. Pennsylvania	PA	L	17,376,141	95,495,178		112,871,319	
40. Rhode Island	RI	L	1,753,412	3,554,440		5,307,851	
41. South Carolina	SC	L	9,943,583	30,645,215		40,588,798	300,000
42. South Dakota	SD	L	1,899,251	3,774,859		5,674,109	
43. Tennessee	TN	L	9,797,528	32,682,200		42,479,728	
44. Texas	TX	L	56,417,129	168,535,559		224,952,688	
45. Utah	UT	L	12,271,829	51,564,430		63,836,259	
46. Vermont	VT	L	505,316	1,403,545		1,908,861	
47. Virginia	VA	L	12,290,752	42,638,483		54,929,235	
48. Washington	WA	L	12,088,989	26,857,610		38,946,599	
49. West Virginia	WV	L	859,103	5,741,043		6,600,146	
50. Wisconsin	WI	L	9,839,163	32,273,015		42,112,178	
51. Wyoming	WY	L	438,079	3,268,506		3,706,584	
52. American Samoa	AS	N	182			182	
53. Guam	GU	N	6,305			6,305	
54. Puerto Rico	PR	L	183,092			183,092	
55. US Virgin Islands	VI	N	25,894	7,000		32,894	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	2,756			2,756	
58. Aggregate Other Alien	OT	XXX	508,110	14,515		522,625	
59. Subtotal		XXX	554,049,617	1,962,503,025		2,516,552,642	15,580,169
90. Reporting entity contributions for employee benefits plans		XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	352,406			352,406	
94. Aggregate other amounts not allocable by State		XXX					
95. Totals (Direct Business)		XXX	554,402,023	1,962,503,025		2,516,905,048	15,580,169
96. Plus Reinsurance Assumed		XXX	3,381,571	1,001,178		4,382,749	
97. Totals (All Business)		XXX	557,783,594	1,963,504,203		2,521,287,797	15,580,169
98. Less Reinsurance Ceded		XXX	208,850,186	1,189,183,212		1,398,033,398	
99. Totals (All Business) less Reinsurance Ceded		XXX	348,933,408	774,320,991		1,123,254,399	15,580,169
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien		XXX	508,110	14,515		522,625	
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX					
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)		XXX	508,110	14,515		522,625	
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX					
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)		XXX					

(a) Active Status Counts:

- 1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
- 2. R – Registered – Non-domiciled RRGs 5
- 3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 1
- 4. Q – Qualified – Qualified or accredited reinsurer 1
- 5. N – None of the above – Not allowed to write business in the state 6

STATEMENT AS OF June 30, 2023
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				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	46-0441748			
Sammons Financial Network, LLC	81-0569064			
Midland National Life Insurance Company	45-2586652			
MNL Reinsurance Company	46-0164570	66044	IA	
Solberg Reinsurance Company	27-4013872		IA	
Canal Reinsurance Company	61-1583842		IA	
Stone Roots M Trust				
New Roots M Trust				
My Financial Freedom LLC	84-3081181		IA	
North American Company for Life and Health Insurance	30-1012500		DE	
Stone Roots N Trust				
New Roots N Trust				
Sammons Institutional Group, Inc.	36-2428931	66974	IA	
Property Disposition, Inc.	45-3005562			
Heyday Insurance Agency LLC	45-4150950			
SFG Tenura LLC	61-1863087			
Beacon Capital Management, Inc.	84-4616844			
SFG Bermuda Ltd.	31-1720376			
SFG Fortuna, LLC	98-1600408			
Sammons Financial Group Asset Management, LLC	88-4400641			
Sammons Industrial, Inc.	87-3758037			
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Industrial Capital, LLC				

STATEMENT AS OF June 30, 2023
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"> <ul style="list-style-type: none"> AIS SIND, LLC Briggs International, Inc. <ul style="list-style-type: none"> Sync Storage Solutions, Inc. Industrial US Holdings, Inc. <ul style="list-style-type: none"> Briggs Industrial Solutions, Inc. <ul style="list-style-type: none"> Controladora Briggs de Mexico, S. de R.L. de C.V. <ul style="list-style-type: none"> Forklift Operations de Mexico, S.A. de C.V. 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. <ul style="list-style-type: none"> Controladora Briggs de Mexico S. de R.L. de C.V. <ul style="list-style-type: none"> Forklift Operations de Mexico, S.A. de C.V. 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. <ul style="list-style-type: none"> Briggs Equipment UK Limited <ul style="list-style-type: none"> Neckar Investments Limited <ul style="list-style-type: none"> Maxim (GB) Limited Rosemount Holdings Ltd <ul style="list-style-type: none"> Access Plus (Scotland) Ltd. Trainingplus.Com Ltd. J.B. Plant Hire (Dungannon) Limited J.B. Plant Hire Limited Hitec Lift Trucks Limited BE Finance Limited Briggs Equipment Ireland Limited <ul style="list-style-type: none"> Galway Plant and Tool Hire Limited 				

12.1

STATEMENT AS OF June 30, 2023
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
Blulift Limited				
Bannagroe Limited				
| Laois Hire Services Limited				
Baloo Hire Limited				
| Aerial Platform Hire Limited				
Baloo 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				
| Gwynedd Forklifts Limited				
| GFL Access Limited				
Forkway Group Limited				
| Forkway Limited				
| Forkway (Hire) Limited				
| Solent Forklift Trucks Limited				
| Nisshin Denshi Limited				
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.				

STATEMENT AS OF June 30, 2023
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE NC Solar, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				

STATEMENT AS OF June 30, 2023
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
				Balsam Solar, LLC
				Cedar Solar, LLC
				Elm Solar, LLC
				Sweetgum Solar, LLC
				Heelstone Energy VI, LLC
				PV Project Holdings III, LLC
				Morgan Farm, LLC
				Laurinburg Solar, LLC
				Nashville Farms, LLC
				ESA Newton Grove 1 NC, LLC
				ESA Selma NC 1, LLC
				ESA Smithfield 1 NC, LLC
				Heelstone Energy VII, 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
				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 Focalpoint, LLC
				SRE Focalpoint Member, LLC

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
Sammons Equity Alliance, Inc.				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Newworld.Energy Holdings, LLC				
Newworld.Energy LLC				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
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				
Community Investments, Inc.				
Compatriot Capital, Inc.				
CCE Funding LLC				
CCI Ohana LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				

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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 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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
AK St. Louis Manager, LLC				
AK St. Louis Holdings, LLC				
AK St. Louis Owner, LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
Albion 636 Division, LLC				
Albion on Lake Cook Mezz, LLC				
Albion on Lake Cook, LLC				
Albion Murfreesboro Member, LLC				
Albion Murfreesboro Investors, LLC				
Albion at Murfreesboro, LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
CCI Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				
JLB Chapman LP				

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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				
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				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Center Street, LP				
JLB Winhall, LP				

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JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
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				
| Newworld.Energy Holdings, LLC				
| Newworld.Energy LLC				
| Gerrity Prime 1, LLC				
Gerrity Retail Fund 3, LP				
CCI GG Prime 1 LLC				
| Gerrity Prime 1, LLC				
CCI SSL Holding LLC				
Silverstone Senior Living, LLC				
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				
Guggenheim Partners, 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 MZ Holdings, LLC (fka Guggenheim-meZocliq Holdings, LLC)				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GLAC Holdings, LLC				
GLAC LV Holdings, 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				
ACEI Holdco, LLC				
GI Holdco II LLC				
| GI Holdco LLC				
| Guggenheim Partners Investment Management Holdings, LLC				
| GC Orpheus Investors, LLC				
| GIA Europe Holdings, Ltd.				
| Guggenheim Investment Advisors (Europe) Limited				
| GPA Services, LLC				
| GPIMH Sub Holdco, Inc.				
| Guggenheim Partners Europe Limited				
| Iron Hill CLO Designated Activity Company				
| Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-4 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				
Covestre Capital PropCo-22 LLC				
Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
G-PUFF 3 MM LLC				
| G-PUFF 3 LLC				
GRE-Aspen Funding, LLC				
| ETGP Aspen Venture, LP				
GRE-Birch Funding, LLC				
| ETGP Birch Venture, LP				
GRE MM LLC				
| GRE-Ivion Funding, LLC				
GRE-Pine Funding, LLC				
| ETGP Pine Venture, LP				
GRE-Samara Funding, LLC				
| ETGP Samara Venture, LP				
GRE-Spruce Funding, LLC				
| ETGP Spruce Venture, LP				
Gulf of Mexico Energy Infrastructure Platform MM LLC				
| Gulf of Mexico Energy Infrastructure Platform 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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> <ul style="list-style-type: none"> 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 Corio Funding, LLC <ul style="list-style-type: none"> Corio RR Funding, LLC <ul style="list-style-type: none"> Corio RR Finance Co., LLC Corio RR Finance Co.-2, LLC CSCN, LLC I-SAIL, LLC SAIL 4 Finance, LLC SAIL 4 VFN NOTE ISSUER, LLC MERLIN Series 2015-A LLC MERLIN Series 2015-B LLC MERLIN Series 2015-C LLC SAILS-3, LLC SAILES 4-O, LLC Guggenheim Core Plus Fund, LLC AMC Investor Holdings LLC GPAM Holdings II, LLC GPIM Holdings VIII, Ltd. <ul style="list-style-type: none"> NZCG Feeder 1, L.P. Guggenheim NSA Napoli-Mirabella Trust 2019 Guggenheim NSA Napoli-Mirabella Trust 2022 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 				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
GW Ocean, LLC				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
| Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield 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 Note Issuer, 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
| Guggenheim Partners Middle East Limited				
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				
| Acsal Holdco 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Transparent Value, L.L.C.				
Transparent Value Private Limited				
GI Holdco II Sub LLC				
Guggenheim Partners Advisory Company				
Links Holdings, Inc.				
Links Holdings LLC				
Guggenheim Securities Credit Partners, LLC				
Guggenheim Securities Greece Holdings, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities Ireland Holdings, LLC				
Guggenheim Securities Europe Limited				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
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				

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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 1486, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Cape Girardeau 1502, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Delavan 1363, LLC				
JL Depew 1297, LLC				
JL D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				

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JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL El Paso 1587, LLC				
JL El Paso 1785, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Smith 1698, LLC				
JL Fort Smith 1743, LLC				
JL Fort Worth 834, LLC				
JL Fort Worth 1393, LLC				
JL Fort Wright 1611, LLC				
JL Frankfort 1460, LLC				
JL Georgetown 1407, LLC				
JL Hampton 1595, LLC				
JL Horizon City 1759, LLC				
JL Hornell 1697, LLC				
JL Hughes Springs 1696, LLC				
JL Hugo 1704, LLC				
JL Idabel 1702, LLC				
JL Jeffersonville 1440, LLC				
JL Jonesboro 1553, LLC				
JL Kyle 1338, LLC				
JL Lafayette 1745, LLC				
JL Lake Hallie 1434, LLC				
JL Linden 1695, LLC				
JL Machesney Park 1388, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				

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				JL Louisville 1437, LLC
				JL Manitowoc 1257, LLC
				JL Manvel 1255, LLC
				JL Marion 1499, LLC
				JL Mason 1523, LLC
				JL McAlester 1490, LLC
				JL McAllen 1625, LLC
				JL Miami Township 1603, LLC
				JL Mobile 1536, LLC
				JL Mundelein 1366, LLC
				JL Muskogee 1780, LLC
				JL New Hartford 1463, LLC
				JL New Lenox 986, LLC
				JL Nixa 1386, LLC
				JL Normal 1457, LLC
				JL Oak Creek 1269, LLC
				JL Oconomowoc 1513, LLC
				JL Olean 1705, LLC
				JL Oshkosh 1465, LLC
				JL Owensboro 1461, LLC
				JL Paris 1761, LLC
				JL Peoria 1539, LLC
				JL Peoria 1638, LLC
				JL Pharr 1482, LLC
				JL Pittsburg 1773, LLC
				JL Radcliff 1569
				JL Richland 1509, LLC
				JL Rockford 1428, LLC
				JL Rolla 1534, LLC
				JL Saraland 1552, LLC

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JL Sheboygan 1628, 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				
MCCW Adairsville 1661, LLC				
MCCW Dahlonega 1637, LLC				
MCCW Memphis 1758, LLC				
MCCW Olive Branch 1680, LLC				
MCCW Smyrna 1684, LLC				
SC-CJ Phoenix 1584, LLC				
SC-H Sellersburg 1373, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
SE Union City 1247, LLC LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				

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SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, 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 Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)				
GNP-BA, LLC				
GNP-BA S.R.L.				

STATEMENT AS OF June 30, 2023
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
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				
Metric Finance TopCo, LLC				

STATEMENT AS OF June 30, 2023
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
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)				
Metric Finance Holdings I, LLC				
| First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
| Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)				
Metric Finance Holdings IV, LLC				
| Meteora Venture Partners Acquisition Corp.				
Liberty Hampshire Holdings, LLC				
| GEFI Company, LLC				
| GIFLS Capital Company, LLC				
| Guggenheim Treasury Services, LLC				
| The Liberty Hampshire Company, LLC				
| GIFMS Capital Company, LLC				
| Blanford Capital Company #1, LLC				
| Blanford Capital Company #2, LLC				
| Blanford Capital Company #3, LLC				
| Blanford Capital Company #4, LLC				
| Blanford Capital Company #5, LLC				
| Blanford Capital Company #6, LLC				
| Blanford Capital Company #7, LLC				
| Blanford Capital Company #8, LLC				
| Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				
Blanford Capital Company #12, LLC				

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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 #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
				Brier Creek Capital Company #1, LLC
				GIFS Capital Company, LLC
				GIFM Holdings Trust
				Sandy Point Capital Company, LLC
				Saratoga Springs Capital Company, LLC
				Saratoga (Cayman) Ltd.
				Short Hills Capital Company #1, LLC
				BFC Capital Company, LLC
				Chelsea Creek Capital Company, LLC
				Kemps Landing Capital Company, LLC
				Kips Bay Capital Company #4, LLC
				Guggenheim Treasury Services International Limited
				Guggenheim Treasury Services (Europe) Limited
				The Liberty Hampshire Capital Company, LLC
				Guggenheim Treasury Services Corporation (N.Y.)
				Bennington Stark Capital Company, LLC

STATEMENT AS OF JUNE 30, 2023 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					NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc. ESOT	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc. Asheville Resolution Corporation	DE	UIP	Sammons Enterprises, Inc. Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				Community Investments, Inc.	DE	NIA	Sammons Equity Alliance, 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	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	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	
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots M Trust	DE	DS	Midland National Life Insurance Company	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	Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				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					Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3758037				Sammons Financial Group Asset Management, LLC	DE	NIA	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	

STATEMENT AS OF JUNE 30, 2023 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					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, 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	85-1057927				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	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	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	98-01677402				Briggs Equipment, S.A. de C.V	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				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					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd	NIA	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd	NIA	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd	NIA	NIA	Rosemount Holdings Ltd	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					Balloo Hire Centre Limited	NIA	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	NIA	NIA	Briggs Equipment Ireland 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	

STATEMENT AS OF JUNE 30, 2023 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					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					Galway Pland and Tool Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited		NIA	Briggs Equipment Ireland 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	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	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	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				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 NC Solar, 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 NC Solar, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeform Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1308152				Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868230				Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				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	47-2396243				Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3678451				PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	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 I, 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 I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2406110				Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4256964				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	47-2424537				Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4326410				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	47-4419884				Heelstone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	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					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	47-4430118				Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4374596				PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Ownership	100.0	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	

STATEMENT AS OF JUNE 30, 2023 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					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		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	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, 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 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 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		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		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		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		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	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				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 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 Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	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	

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STATEMENT AS OF JUNE 30, 2023 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	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	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	Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, 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 JUNE 30, 2023 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					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	Consolidated Investment Services, 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					CC1 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		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		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	

STATEMENT AS OF JUNE 30, 2023 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	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 I, 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 I, 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 I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Investors I, 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	
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	

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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					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place 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				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	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	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	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo 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	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	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	

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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	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	
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	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 LLC	DE	NIA	JLB Portales Partners Mgr L.P	Ownership	50.0	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	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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				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		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	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	

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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					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerritty Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerritty Prime 1, LLC	DE	NIA	Gerritty Group, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	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	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2889104				Silverstone Alexandria II Owner, LLC	DE	NIA	Silverstone Alexandria II, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2734766				5 Burlington Woods JV, LLC	DE	NIA	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2699022				5 Burlington Woods, LLC	DE	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419954				ATCAP-CCI Atlanta Industrial, LLC	DE	NIA	CCI Atlanta Industrial LLC	Ownership	92.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1386097				Atlas Atlanta Cobb International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1395801				Atlas Atlanta Mountain Industrial, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419540				Atlas Atlanta Oakcliff, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1397185				Atlas Atlanta Royal Atlanta, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1398438				Atlas Atlanta Tuckerstone, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	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					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				NewWorld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				NewWorld.Energy Holdings, LLC	DE	NIA	Gerritty Holdings LLC	Ownership	3.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				NewWorld.Energy LLC	NV	NIA	NewWorld.Energy Holdings, LLC	Ownership	100.0	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	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, 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	

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STATEMENT AS OF JUNE 30, 2023 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	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC (fka Guggenheim-meZocliq Holdings, LLC)	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	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		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	
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					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, 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 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		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	26-3553827				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					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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC (fka G-Craton Holdings LLC)	DE	NIA	G-Craton MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management		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	G-Prairie MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management		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	G-PUFF 2 MM LLC	Management		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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Iviron Funding, LLC	DE	NIA	GRE MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	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					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management		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		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		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	

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STATEMENT AS OF JUNE 30, 2023 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	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		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		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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	

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STATEMENT AS OF JUNE 30, 2023 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	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILLES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P	CYM	NIA	GPIM Holdings VIII, Ltd	Management		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		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		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	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		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		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		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		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		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	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P	CYM	NIA	GIM GP Ltd	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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 Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	

STATEMENT AS OF JUNE 30, 2023 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	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	

STATEMENT AS OF JUNE 30, 2023 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	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners 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		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-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	

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STATEMENT AS OF JUNE 30, 2023 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					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-22 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	
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-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-35 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		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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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					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		SEI ESOT	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	20-8738804				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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited		NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	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		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 Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management 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					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, 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		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	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management		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		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	
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		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				GFPIID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIID, L.P	CYM	NIA	GFPIID, LLC	Ownership	34.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIID, 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		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		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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.....	20-8144058.....				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.....	99.5.....	SEI ESOT.....	NO.....	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-3160999.....				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC).....	DE.....	NIA.....	Guggenheim Manager, Inc.....	Management.....		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 Turisticos, 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.....	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-8716009.....				GC Pilar Golf Investment, LLC.....	DE.....	NIA.....	GC Parent Holdings, LLC.....	Ownership.....	100.0.....	SEI ESOT.....	NO.....	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-8144136.....				Pilar Holdings, LLC.....	FL.....	NIA.....	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC).....	Management.....		SEI ESOT.....	NO.....	
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-8144136.....				Pilar Holdings, LLC.....	FL.....	NIA.....	Guggenheim Nicklaus Partners, LLC.....	Management.....		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.....	88-1859059.....				JL Amelia 1619, LLC.....	DE.....	NIA.....	Guggenheim Retail Real Estate Partners, 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 1486, 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.....	

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STATEMENT AS OF JUNE 30, 2023 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	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	92-1126606				JL Broken Bow 1694, 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	88-2227560				JL Canton 1593, 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	92-2569120				JL Columbus 1549, 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	85-1376573				JL Cypress 821, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-2195633				JL Daingerfield 1693, 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	88-2942837				JL Depew 1297, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2241143				JL D'Iberville 1506, 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	
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	88-2456436				JL El Paso 1587, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	92-2761014				JL El Paso 1785, 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	88-4338793				JL Fort Smith 1698, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-2054115				JL Fort Smith 1743, 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	88-2668210				JL Fort Wright 1611, 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	93-2032503				JL Horizon City 1759, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1211917				JL Hornell 1697, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1204428				JL Hughes Springs 1696, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1162827				JL Hugo 1704, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1170825				JL Idabel 1702, 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	88-1902235				JL Jonesboro 1553, 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	92-2173591				JL Lafayette 1745, 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	

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STATEMENT AS OF JUNE 30, 2023 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	92-2712705				JL Linden 1695, 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 Marvel 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	
00000	Sammons Enterprises, Inc. ESOT	00000	93-2012916				JL McAllen 1625, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1801113				JL Miami Township 1603, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	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	93-1960675				JL Mundelein 1366, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-2122531				JL Muskogee 1780, 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	92-0463423				JL Oak Creek 1269, 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	92-1907801				JL Olean 1705, 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	92-2331012				JL Paris 1761, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	88-2694625				JL Peoria 1539, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3645437				JL Peoria 1638, 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	92-2478071				JL Pittsburg 1773, 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	88-2442002				JL Rolla 1534, 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	92-1100659				JL Sheboygan 1628, 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	92-2349213				MCCW Adairsville 1661, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3835446				MCCW Dahlonega 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1985591				MCCW Memphis 1758, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-2607416				MCCW Olive Branch 1680, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1866733				MCCW Smyrna 1684, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	88-1815651				SC-CJ Phoenix 1584, 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	
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	32-0582430				SE Union City 1247, 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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		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	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 Lincolshire 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	37-1872507				TLEXP Ellisville 926, 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	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				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	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				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	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		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		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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					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	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		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					First Light Acquisition Group, Inc	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	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	100.0	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					Meteora Venture Partners Acquisition Corp.	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	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	
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		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		SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	88-1321172				GEFI Company, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management		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	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	98-1364107				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	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	
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	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	

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STATEMENT AS OF JUNE 30, 2023 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	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc.	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	

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STATEMENT AS OF JUNE 30, 2023 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	98-1523545				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					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Hills Capital Company #1, 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	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

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Asterisk	Explanation
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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.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....NO.....
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	.....NO.....
AUGUST FILING	
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	.....NO.....

Explanation:

9.

Bar Code:

1.	 6 6 9 7 4 2 0 2 3 4 9 0 0 0 0 0 2
2.	 6 6 9 7 4 2 0 2 3 3 6 5 0 0 0 0 2
3.	 6 6 9 7 4 2 0 2 3 4 4 5 0 0 0 0 2
5.	 6 6 9 7 4 2 0 2 3 4 4 7 0 0 0 0 2
7.	 6 6 9 7 4 2 0 2 3 4 4 9 0 0 0 0 2
8.	 6 6 9 7 4 2 0 2 2 7 0 0 0 0 1 0 0
9.	 6 6 9 7 4 2 0 2 2 2 2 2 0 0 1 0 0

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. Payable for central clearing swap.....	6,763,048	8,561,558
2505. Agent non-qualified deferred compensation.....	3,653,841	3,283,824
2597. Summary of remaining write-ins for Line 25 from Page 03	10,416,889	11,845,382

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. Investment income - funds withheld coinsurance assumed.....	106,667	69,568	334,730
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	106,667	69,568	334,730

LQ004 Additional Aggregate Lines for Page 04 Line 27.

*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Transfer to IMR - MVA.....	(5,159,770)		
2797. Summary of remaining write-ins for Line 27 from Page 04	(5,159,770)		

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,065,986,951	2,062,044,028
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		331,488,368
2.2 Additional investment made after acquisition	15,582,669	13,596,729
3. Capitalized deferred interest and other	904,104	777,623
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	119,111,879	341,919,797
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,963,361,845	2,065,986,951
12. Total valuation allowance	(1,767,026)	(1,859,388)
13. Subtotal (Line 11 plus Line 12)	1,961,594,819	2,064,127,563
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,961,594,819	2,064,127,563

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	2,075,559,922	1,740,813,761
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	20,000,000	216,938,718
2.2 Additional investment made after acquisition	248,352,545	244,322,048
3. Capitalized deferred interest and other		
4. Accrual of discount	32,155	61,166
5. Unrealized valuation increase (decrease)	12,114,627	26,377,079
6. Total gain (loss) on disposals	(10,650)	640,054
7. Deduct amounts received on disposals	57,097,767	150,849,820
8. Deduct amortization of premium and depreciation	1,599,289	3,197,330
9. Total foreign exchange change in book/adjusted carrying value	3,712,026	454,246
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8+9-10)	2,301,063,568	2,075,559,922
12. Deduct total nonadmitted amounts	15,616	72,153
13. Statement value at end of current period (Line 11 minus Line 12)	2,301,047,951	2,075,487,768

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	31,840,131,877	29,671,251,267
2. Cost of bonds and stocks acquired	1,728,820,078	7,888,894,417
3. Accrual of discount	34,945,800	77,782,590
4. Unrealized valuation increase (decrease)	74,913,813	(210,688,913)
5. Total gain (loss) on disposals	(61,017,533)	3,891,446
6. Deduct consideration for bonds and stocks disposed of	1,857,704,462	5,552,592,092
7. Deduct amortization of premium	8,736,701	18,937,245
8. Total foreign exchange change in book/adjusted carrying value	2,404,914	(5,096,841)
9. Deduct current year's other-than-temporary impairment recognized	103,683,109	27,860,213
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	42,600	13,487,461
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,650,117,277	31,840,131,877
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	31,650,117,277	31,840,131,877

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,680,363,856	12,345,985,741	11,840,404,983	126,082,626	18,680,363,856	19,312,027,240		18,407,000,811
2. NAIC 2 (a)	10,550,470,031	261,741,065	414,188,704	(113,404,884)	10,550,470,031	10,284,617,508		10,488,204,633
3. NAIC 3 (a)	968,025,303	1,146,570	24,098,336	(12,433,818)	968,025,303	932,639,719		1,057,811,574
4. NAIC 4 (a)	629,359,013	2,035,553	11,212,996	(11,651,507)	629,359,013	608,530,063		647,226,932
5. NAIC 5 (a)	207,038,552	1,120,229	3,686,910	9,831,093	207,038,552	214,302,964		213,317,003
6. NAIC 6 (a)	716,871			204,809	716,871	921,680		874,833
7. Total Bonds	31,035,973,626	12,612,029,158	12,293,591,929	(1,371,681)	31,035,973,626	31,353,039,174		30,814,435,786
PREFERRED STOCK								
8. NAIC 1	38,341,583	51,970		633,501	38,341,583	39,027,054		37,290,700
9. NAIC 2	811,806,178		185,031,961	(1,421,235)	811,806,178	625,352,982		854,354,342
10. NAIC 3	47,183,185		24,989,672	27,416,929	47,183,185	49,610,442		47,322,493
11. NAIC 4	2,563,920			(90,709)	2,563,920	2,473,211		2,329,020
12. NAIC 5	16,148,900			(16,148,900)	16,148,900			
13. NAIC 6				32,552		32,552		
14. Total Preferred Stock	916,043,766	51,970	210,021,633	10,422,138	916,043,766	716,496,241		941,296,555
15. Total Bonds & Preferred Stock	31,952,017,392	12,612,081,128	12,503,613,562	9,050,457	31,952,017,392	32,069,535,415		31,755,732,341

(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 \$ 523,635,141 ; NAIC 2 \$ 10,981,505 ;

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

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
770999999 Totals	10,981,505	XXX	10,720,490	35,750	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	43,630,593	6,009,461
2. Cost of short-term investments acquired		43,539,539
3. Accrual of discount	479,580	61,157
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals	4,332	14,289
6. Deduct consideration received on disposals	33,133,000	5,985,051
7. Deduct amortization of premium.....		8,801
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,981,505	43,630,593
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11)	10,981,505	43,630,593

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)	264,987,800
2. Cost Paid/(Consideration Received) on additions	294,366,056
3. Unrealized Valuation increase/(decrease)	(3,365,977)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	83,446,529
6. Considerations received/(paid) on terminations	86,414,182
7. Amortization	(242,483,850)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	(65,642)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	310,470,734
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	310,470,734

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	2,324,953
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	8,488,152
3.1 Add:	
Change in variation margin on open contracts – Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts – All Other	
3.13 Section 1, Column 18, current year to date minus	2,852,213
3.14 Section 1, Column 18, prior year	21,550
	2,830,663
	2,830,663
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	2,852,213
3.24 Section 1, Column 19, prior year plus	21,550
3.25 SSAP No. 108 adjustments	
	2,830,663
	2,830,663
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	3,628,986
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	3,628,986
4.23 SSAP No. 108 adjustments	
	3,628,986
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	10,813,105
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	10,813,105

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999 Totals								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	236,523,501	1	236,523,501					1	236,523,501
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions			1	236,523,501					1	236,523,501
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	236,523,501								

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SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	310,470,735
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	10,813,105
3. Total (Line 1 plus Line 2).....	321,283,839
4. Part D, Section 1, Column 6.....	490,302,231
5. Part D, Section 1, Column 7.....	(169,018,391)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
Fair Value Check	
7. Part A, Section 1, Column 16.....	573,600,787
8. Part B, Section 1, Column 13.....	.....
9. Total (Line 7 plus Line 8).....	573,600,787
10. Part D, Section 1, Column 9.....	1,061,713,464
11. Part D, Section 1, Column 10.....	(488,112,677)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	1,391,984
14. Part B, Section 1, Column 20.....	9,856,000
15. Part D, Section 1, Column 12.....	11,247,984
16. Total (Line 13 plus Line 14 minus Line 15).....	.....

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.....	7,112,001	50,051,926
2. Cost of cash equivalents acquired	11,948,601,687	4,694,294,065
3. Accrual of discount	3,851,978	123,062
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals.....		(336)
6. Deduct consideration received on disposals	11,435,930,525	4,737,313,337
7. Deduct amortization of premium		43,380
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	523,635,141	7,112,001
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	523,635,141	7,112,001

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE A - PART 2

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

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

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)	13 Total Foreign Exchange Change in B./A. C. V.							
NONE																			
0399999 Totals																			

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing - Farm Mortgages								
0199999 - Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
0299999 - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
0499999 - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
1177	Las Vegas	NV		04/11/2023	10.717		6,433,811	596,422,755
1155	New York	NY		04/28/2023	7.718		1,444,797	25,306,884
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other								
Mortgages in Good Standing - Mezzanine Loans								
0699999 - Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)								
Restructured Mortgages - Farm Mortgages								
0999999 - Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
1099999 - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
1199999 - Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
1299999 - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
1399999 - Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
1499999 - Restructured Mortgages - Mezzanine Loans								
1699999 - Restructured Mortgages - Total Restructured Mortgages (sum of 0999999 through 1499999)								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
1799999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
1899999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
1999999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2099999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - All Other								
2199999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2299999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2499999 - Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)								
Mortgages in the Process of Foreclosure - Farm Mortgages								
2599999 - Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
2699999 - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
2799999 - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2899999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
2999999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3099999 - Mortgages in the Process of Foreclosure - Mezzanine Loans								
3299999 - Mortgages in the Process of Foreclosure - Total Mortgages in the Process of Foreclosure (sum of 2599999 through 3099999)								
3399999 Totals							7,878,608	621,729,639

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STATEMENT AS OF JUNE 30, 2023 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					
Mortgages closed by repayment																	
775	Seattle	WA		02/14/2013	04/24/2023	16,058,745							16,058,745	16,058,745			
0199999 - Mortgages closed by repayment						16,058,745							16,058,745	16,058,745			
Mortgages with partial repayments																	
908	Oceanside	CA		09/26/2013		66,154							66,154	66,154			
973	Boston	MA		12/30/2016		208,871							208,871	208,871			
1017	Draper	UT		06/16/2015		1,088,682							1,088,682	1,088,682			
1090	Mountain View	CA		12/16/2016		121,218							121,218	121,218			
1020	Sacramento	CA		06/19/2015		102,165							102,165	102,165			
934	Elizabeth	NJ		05/30/2014		72,135							72,135	72,135			
936	Cary	NC		07/02/2014		63,253							63,253	63,253			
956	Franklin	TN		09/17/2014		275,566							275,566	275,566			
1125	Frisco	TX		10/05/2018		152,823							152,823	152,823			
1130	San Jose	CA		12/10/2018		81,198							81,198	81,198			
1048	Kansas City	MO		09/15/2015		97,203							97,203	97,203			
932	New York	NY		05/29/2014		65,895							65,895	65,895			
1052	Kennesaw	GA		09/30/2015		57,119							57,119	57,119			
1108	Philadelphia	PA		01/09/2018		124,808							124,808	124,808			
1053	Pickerington	OH		10/09/2015		87,650							87,650	87,650			
1122	Baltimore	MD		09/05/2018		46,330							46,330	46,330			
1121	Westminster	CO		08/20/2018		56,876							56,876	56,876			
913	New York	NY		10/18/2013		101,882							101,882	101,882			
1077	Washington	DC		01/14/2016		25,492							25,492	25,492			
986	Mason	OH		01/08/2015		83,551							83,551	83,551			
959	Oxnard	CA		09/30/2014		180,889							180,889	180,889			
798	Winneapolis	MN		08/08/2013		40,037							40,037	40,037			
1016	Dallas	TX		05/22/2015		173,725							173,725	173,725			
795	Ann Arbor	MI		07/19/2013		192,316							192,316	192,316			
783	Washington	DC		03/22/2013		307							307	307			
954	Ames	IA		09/12/2014		102,413							102,413	102,413			
1060	Panama City Beach	FL		12/30/2016		111,529							111,529	111,529			
1153	Wilmington	NC		09/24/2019		254,582							254,582	254,582			
984	Dallas	TX		12/24/2014		85,269							85,269	85,269			
1049	Boston	MA		12/30/2016		108,641							108,641	108,641			
922	Beverly Hills	CA		03/27/2014		114,338							114,338	114,338			
999	Bedford	NH		03/26/2015		80,082							80,082	80,082			
1024	Lexington	KY		06/12/2015		119,294							119,294	119,294			
1005	Omaha	NE		04/17/2015		89,376							89,376	89,376			
1050	Omaha	NE		09/22/2015		84,106							84,106	84,106			
906	Wilmington	NC		09/12/2013		141,024							141,024	141,024			
1022	Dallas	TX		06/12/2015		109,922							109,922	109,922			
780	Brooklyn	NY		03/19/2013		38,455							38,455	38,455			
1115	San Diego	CA		04/20/2018		61,656							61,656	61,656			
1008	Oro Valley	AZ		12/30/2016		86,664							86,664	86,664			
993	San Diego	CA		03/02/2015		197,451							197,451	197,451			
1120	Rochester	NY		08/02/2018		102,211							102,211	102,211			
1081	Diamond Bar	CA		03/31/2016		111,009							111,009	111,009			
1136	Bothell	WA		02/25/2019		62,935							62,935	62,935			
1138U	Coconut Grove	FL		11/15/2022		37,923							37,923	37,923			
1106	Park City	UT		12/27/2017		99,018							99,018	99,018			
1030	Los Angeles	CA		08/03/2015		65,465							65,465	65,465			
1066	Queens	NY		12/04/2015		74,817							74,817	74,817			
1126	Cleveland	OH		10/18/2018		20,616							20,616	20,616			
1064	Mountain View	CA		11/20/2015		80,167							80,167	80,167			
1112	New York	NY		02/12/2018		93,649							93,649	93,649			
789	North Charleston	SC		06/21/2013		90,045							90,045	90,045			

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STATEMENT AS OF JUNE 30, 2023 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						
911	Lorton	VA		11/01/2013		64,878							64,878	64,878				
1092	Chandler	AZ		02/09/2017		173,523							173,523	173,523				
980	Madison	WI		12/19/2014		108,518							108,518	108,518				
1000	Columbia	SC		12/30/2016		134,902							134,902	134,902				
1146	Macon	GA		08/16/2019		69,980							69,980	69,980				
778	Las Vegas	NV		03/11/2013		48,506							48,506	48,506				
1032	Santa Monica	CA		12/30/2016		80,703							80,703	80,703				
1141	Newtown Square	PA		06/25/2019		137,500							137,500	137,500				
983	Mountain View	CA		12/30/2014		171,170							171,170	171,170				
1010	Irvine	CA		05/11/2015		135,371							135,371	135,371				
921	Morrisville	NC		12/30/2013		81,344							81,344	81,344				
1119	Pittsburgh	PA		08/30/2018		61,798							61,798	61,798				
1142	Sacramento	CA		06/26/2019		184,614							184,614	184,614				
1137	Campbell	CA		03/14/2019		53,759							53,759	53,759				
912	Clifton	NJ		10/29/2013		110,402							110,402	110,402				
1111	Baltimore	MD		01/31/2018		67,035							67,035	67,035				
1144	Yonkers	NY		07/02/2019		192,941							192,941	192,941				
1013	Schererville	IN		06/03/2015		101,089							101,089	101,089				
901	Stamford	CT		08/29/2013		72,694							72,694	72,694				
1138	Coconut Grove	FL		04/11/2019		90,204							90,204	90,204				
1071	Johns Island	SC		08/01/2019		292,262							292,262	292,262				
994	Bloomington	IN		03/06/2015		170,333							170,333	170,333				
998	New York	NY		04/07/2015		105,059							105,059	105,059				
1046	Elk Grove	CA		10/01/2015		94,504							94,504	94,504				
920	Morrisville	NC		12/30/2013		92,841							92,841	92,841				
0299999 - Mortgages with partial repayments						9,082,642							9,084,732	9,084,732				
Mortgages disposed																		
0399999 - Mortgages disposed																		
Mortgages transferred																		
0499999 - Mortgages transferred																		
0599999 Totals						25,141,387								25,143,477	25,143,477			

E02.2

STATEMENT AS OF JUNE 30, 2023 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	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Oil and Gas Production - Unaffiliated												
0199999	Oil and Gas Production - Unaffiliated											XXX
Oil and Gas Production - Affiliated												
0299999	Oil and Gas Production - Affiliated											XXX
Transportation Equipment - Unaffiliated												
0399999	Transportation Equipment - Unaffiliated											XXX
Transportation Equipment - Affiliated												
0499999	Transportation Equipment - Affiliated											XXX
Mineral Rights - Unaffiliated												
0599999	Mineral Rights - Unaffiliated											XXX
Mineral Rights - Affiliated												
0699999	Mineral Rights - Affiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												
0799999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												
0899999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												
0999999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												
1099999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
1199999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
1299999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												
1399999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated											XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												
1499999	Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated											XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
1599999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated											XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
1699999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated											XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000-00-0	AEA II	Stamford	CT	AEA Mezzanine Management		12/19/2008			11,782			2,010
000000-00-0	AEA III	Stamford	CT	AEA Mezzanine Management		08/16/2013			3,351			2,110
000000-00-0	AEA IV	Stamford	CT	AEA Mezzanine Management		07/27/2018			937,872			1,800
000000-00-0	MB SPECIAL OPPORTUNITIES FUND III	Dover	DE	MB Special Opportunites Fund GP, LLC		01/02/2020			3,852,459			9,650
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES I LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022			3,500,000			
1799999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								8,305,464			XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
1899999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated											XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	DC TRIDENT HOLDINGS 1, LP	Wilmington	DE	DC Trident Holdings		10/12/2021			421,762			2,840
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			194,636			6,420
000000-00-0	GULF OF MEX ENGY INF	Wilmington	DE	Maples Fiduciary Services		07/18/2022			3,571,190			
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			939,920			1,800
000000-00-0	MSA ACCELERATION PARTNERS, LP	Wilmington	DE	MSA Acceleration Parterns, LP		01/19/2022			9,192,391			15,270
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	Cayman Island	CYM	Oaktree		07/31/2020			15,000,000			0,900
000000-00-0	OAKTREE POWER OPPS FUND	Cayman Island	CYM	OAKTREE POWER OPPS FUND GP		01/22/2019			909,321			2,930
000000-00-0	OAKTREE POWER OPPS FUND VI	Cayman Island	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			7,823,383			2,490
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	Wilmington	DE	Pinebridge		06/22/2020			5,685,942			
000000-00-0	REDBIRD SERIES 2019 LP	Wilmington	DE	RedBird Series 219 GenPar LLC		05/04/2021			157,396			35,210
000000-00-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT ISSUER LP	Wilmington	DE	GID Program US GP LLC		05/28/2021			4,744,560			
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothschild		04/24/2018			1,393,200			7,140
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington	DE	Pinebridge		06/22/2020			9,957,270			
1999999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								59,990,971			XXX

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STATEMENT AS OF JUNE 30, 2023 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	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	ACRI HOLDINGS LLC INTERESTS FUNDED	Various		Craton Holdco		03/19/2021			120,211			5.130
000000-00-0	G-PUFF LLC INTERESTS FUNDED	Various		G-Puff		07/16/2021			330,353			15.290
000000-00-0	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			325,375			15.010
000000-00-0	ORINOCO FUNDING EQUITY FUNDED	Various		Orinoco		10/13/2021			340,045			
000000-00-0	IVIRON	Various		Iviron		12/29/2022			295,290			
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
000000-00-0	ASPEN	Various		GRE-Aspen Funding, LLC		12/29/2022			2,520,498			
000000-00-0	PINE	Various		GRE-Pine Funding, LLC		12/29/2022			80,754			
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
2499999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												
2699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												
Surplus Debentures, etc. - Unaffiliated												
2799999 - Surplus Debentures, etc. - Unaffiliated												
Surplus Debentures, etc. - Affiliated												
2899999 - Surplus Debentures, etc. - Affiliated												
Collateral Loans - Unaffiliated												
86H5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		12/19/2022			852,441			
86H816-7H-8	IVIRON FUNDING COLLATERAL LOAN FUNDED	Various		IVIRON		12/28/2022			885,870			
2999999 - Collateral Loans - Unaffiliated												
Collateral Loans - Affiliated												
86H79L-ST-7	ORINOCO COLLATERAL LOAN FUNDED	Various		ORINOCO		08/16/2022			1,020,134			
86H6SA-TE-9	MOLLY AIDA FUNDING LLC	Various		MOLLY AIDA		08/17/2020			976,126			
3099999 - Collateral Loans - Affiliated												
Non-collateral Loans - Unaffiliated												
3199999 - Non-collateral Loans - Unaffiliated												
Non-collateral Loans - Affiliated												
3299999 - Non-collateral Loans - Affiliated												
Capital Notes - Unaffiliated												
3399999 - Capital Notes - Unaffiliated												
Capital Notes - Affiliated												
3499999 - Capital Notes - Affiliated												
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Guaranteed State Low Income Housing Tax Credit - Affiliated												
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
All Other Low Income Housing Tax Credit - Unaffiliated												

E03.1

STATEMENT AS OF JUNE 30, 2023 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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Mineral Rights - Affiliated																			
0699999 - Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
1699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA II	Stamford	CT	RETURN OF CAPITAL	12/19/2008	04/14/2023								133,599	133,599				
000000-00-0	AEA III	Stamford	CT	RETURN OF CAPITAL	08/16/2013	04/10/2023								15,299	15,299				
000000-00-0	AEA IV	Stamford	CT	RETURN OF CAPITAL	07/27/2018	04/19/2023								82,660	82,660				
000000-00-0	MB SPECIAL OPPORTUNITIES	Dover	DE	RETURN OF CAPITAL	10/02/2014	06/26/2023								608,028	608,028				
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	Dover	DE	RETURN OF CAPITAL	01/02/2020	06/30/2023								927,401	927,401				
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	NZC GUGGENHEIM	New York	NY	RETURN OF CAPITAL	04/01/2013	04/27/2023								33,601	33,601				
1899999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	54 MADISON PARTNERS	New York	NY	RETURN OF CAPITAL	01/11/2016	06/09/2023								350,524	350,524				
000000-00-0	GPC 2	Grand Cayman	CYM	RETURN OF CAPITAL	01/26/2006	04/24/2023								56,878	56,878				
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Wilmington	DE	RETURN OF CAPITAL	06/28/2018	04/26/2023								1,693,963	1,693,963				
000000-00-0	THIC 2	Luxembourg City	LUX	RETURN OF CAPITAL	04/24/2018	05/12/2023								806,344	806,344				
000000-00-0	VINE MEDIA	Wilmington	DE	RETURN OF CAPITAL	12/13/2018	06/30/2023								122,656	122,656				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	G-PIPE	Various		RETURN OF CAPITAL	07/23/2021	06/22/2023								177,436	177,436				
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various		RETURN OF CAPITAL	10/22/2021	04/21/2023								159,910	159,910				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	PROJECT 29	Cleveland	OH	RETURN OF CAPITAL	08/27/2019	04/04/2023								621,612	621,612				
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
000000-00-0	BIRCH	Various		RETURN OF CAPITAL	12/29/2022	06/30/2023								29,296	29,296				
000000-00-0	PINE	Various		RETURN OF CAPITAL	12/29/2022	06/30/2023								75,030	75,030				
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP	Wilmington	DE	RETURN OF CAPITAL	01/27/2020	06/15/2023								3,375,250	3,375,250				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			

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STATEMENT AS OF JUNE 30, 2023 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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's Depreciation or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
2499999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
2699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	Various		BARCLAYS CAPITAL INC.	12/01/2016	05/10/2023	1,000,000							1,000,000	989,350		(10,650)	(10,650)	32,634
2799999 - Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
2899999 - Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BG7BP-CB-2	GORES PIPE LLC COLLATERAL LOAN	Various		VARIOUS	01/12/2022	06/22/2023	979,001							979,001	979,001				27,841
2999999 - Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
3099999 - Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
3199999 - Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
3299999 - Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
3399999 - Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
3499999 - Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
4499999 - All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
4599999 - Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
4799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
09262E-AR-4	BLACKROCK DLF IX 2021-2 GLO SUB	Various		PRIOR YEAR INCOME	09/10/2020	03/31/2023													121,431
92870V-AG-0	VOLTAGE FINANCE CL C	Various		SINKING FUND REDEMPTION	12/01/2016	05/15/2023	2,849,039							2,849,039	2,849,039				17,412
92870V-AH-8	VOLTAGE FINANCE CL D	Various		SINKING FUND REDEMPTION	12/01/2016	05/15/2023	28,295	195						28,490	28,490				
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			

E03.4

STATEMENT AS OF JUNE 30, 2023 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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
40166L-30-7	PDFNI 2012-E2 1	Various		MBS PAYDOWN	12/01/2016	05/04/2023	60,803	3,049				3,049	63,852	63,852						
40168P-BM-9	PDFNI 2016-E2 1	Various		MBS PAYDOWN	12/01/2016	04/15/2023	532,047						532,047	532,047				99,646		
40168P-BN-7	PDFNI 2016-E2 2	Various		MBS PAYDOWN	12/01/2016	04/15/2023	217,751						217,751	217,751				10,685		
40168P-BP-2	PDFNI 2016-E2 3	Various		MBS PAYDOWN	12/01/2016	04/15/2023	170,040						170,040	170,040				12,886		
40168P-BQ-0	PDFNI 2017-E2 E24	Various		MBS PAYDOWN	05/09/2017	06/30/2023	149,999						149,999	149,999				4,920		
40168P-BR-8	PDFNI 2017-E2 5	Various		MBS PAYDOWN	06/09/2017	04/15/2023	128,979						128,979	128,979				4,310		
45032M-AG-3	ISAIL 2013 SENIOR A	Various		MBS PAYDOWN	12/01/2016	04/11/2023	90,854	47,010				47,010	137,864	137,864				3,278		
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various		MBS PAYDOWN	12/01/2016	04/11/2023	1,438	925				925	2,362	2,362				288		
4999999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated							1,351,911	50,984				50,984	1,402,894	1,402,894				136,013	
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
5099999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
5199999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
5299999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
5399999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
5499999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
5599999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
5699999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
5799999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
	Any Other Class of Assets - Unaffiliated																			
5899999	Any Other Class of Assets - Unaffiliated																			
	Any Other Class of Assets - Affiliated																			
5999999	Any Other Class of Assets - Affiliated																			
6099999	Subtotals - Unaffiliated							4,856,335	195			195	13,650,743	13,640,093			(10,650)	(10,650)	199,318	
6199999	Subtotals - Affiliated							1,351,911	50,984				50,984	1,878,168	1,878,168				136,013	
6299999	Totals							6,208,246	51,179				51,179	15,528,911	15,518,261			(10,650)	(10,650)	335,331

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
3133EP-LK-9	FFCB 6.00 06/43 - 06/24 (A)		05/24/2023	TD SECURITIES LLC	XXX	2,998,500	3,000,000		1.A FE
561824-F6-5	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	2,009,899	2,710,000	26,799	1.B FE
561824-F7-3	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	754,302	1,040,000	10,284	1.B FE
561824-F8-1	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	1,961,603	2,770,000	27,392	1.B FE
91282C-HE-4	T 3.625 05/31/2028		06/28/2023	BOMC	XXX	4,920,898	5,000,000	14,361	1.A FE
0109999999 - Bonds - U.S. Governments						12,645,202	14,520,000	78,836	XXX
Bonds - All Other Governments									
0309999999 - Bonds - All Other Governments									
									XXX
Bonds - U.S. States, Territories and Possessions									
0509999999 - Bonds - U.S. States, Territories and Possessions									
									XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
									XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132DW-G9-8	FR SD8324		04/26/2023	VARIOUS	XXX	10,024,908	9,944,212	15,193	1.A
3132Y7-H7-3	FR WE2054		04/06/2023	MORGAN STANLEY	XXX	2,258,841	2,532,466	2,933	1.A
3132YB-XA-9	FR WE6073		05/16/2023	FHN	XXX	1,839,375	2,000,000	3,850	1.A
3133K0-FT-8	FR RA8278		04/10/2023	MORGAN STANLEY	XXX	5,360,874	5,379,366	8,966	1.A
3136A7-PJ-5	FNR 2012-88 WZ		06/30/2023	CAPITALIZED INTEREST	XXX	1,395	1,395		1.A
3136AA-4L-6	FNR 2012-149 NZ		06/30/2023	CAPITALIZED INTEREST	XXX	29,671	29,671		1.A
3136AU-HZ-7	FNR 2016-79 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	34,628	34,628		1.A
3136AV-2Z-1	FNR 2017-21 ZD		06/30/2023	CAPITALIZED INTEREST	XXX	37,880	37,880		1.A
3136AV-PM-5	FNR 2017-10 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	9,022	9,022		1.A
3136AW-A9-8	FNR 2017-45 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	14,648	14,648		1.A
3136B2-7H-9	FNR 2018-72 ZB		06/30/2023	CAPITALIZED INTEREST	XXX	71,891	71,891		1.A
3136B2-NL-2	FNR 2018-53 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	137,069	137,069		1.A
3136B3-BY-5	FNR 2018-75 ZU		06/30/2023	CAPITALIZED INTEREST	XXX	11,628	11,628		1.A
3136B3-PT-1	FNR 2018-88 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	51,052	51,052		1.A
3136B3-RS-1	FNR 18-89 VZ		06/30/2023	CAPITALIZED INTEREST	XXX	35,787	35,787		1.A
3136BG-4G-3	FNR 2021-65 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	19,958	19,958		1.A
3136BG-5Y-3	FNR 2021-66 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,482	15,482		1.A
3136BG-N3-1	FNR 2021-56 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	16,553	16,553		1.A
3136BH-J3-4	FNR 2021-49 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,739	10,739		1.A
3136BJ-F5-9	FNR 2021-73 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	47,386	47,386		1.A
3136BJ-JW-6	FNR 2021-69 VZ		06/30/2023	CAPITALIZED INTEREST	XXX	7,741	7,741		1.A
3136BJ-WW-1	FNR 2021-76 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	49,591	49,591		1.A
3136BK-JB-9	FNR 2021-85 ZL		06/30/2023	CAPITALIZED INTEREST	XXX	12,048	12,048		1.A
3136BK-WK-4	FNR 2021-95 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	58,155	58,155		1.A
3136BK-X6-4	FNR 2021-94 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	20,483	20,483		1.A
3136BK-YR-7	FNR 2021-86 ZT		06/30/2023	CAPITALIZED INTEREST	XXX	12,923	12,923		1.A
3136BK-YZ-9	FNR 2021-86 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	84,001	84,001		1.A
3136BL-3U-2	FNMA 22-10D		06/30/2023	CAPITALIZED INTEREST	XXX	29,460	29,460		1.A
3136BL-RU-6	FNR 2022-7 ZE		06/30/2023	CAPITALIZED INTEREST	XXX	32,241	32,241		1.A
3136BL-TN-0	FNR 2022-7 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	12,896	12,896		1.A
3136BM-AH-1	FNR 2022-9 Z		06/30/2023	CAPITALIZED INTEREST	XXX	41,044	41,044		1.A
3136BM-HC-5	FNR 2022-21 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	79,917	79,917		1.A
3136BM-KQ-0	FNR 2022-15 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	106,516	106,516		1.A
3136BM-PV-4	FNR 2022-17 ZJ		06/30/2023	CAPITALIZED INTEREST	XXX	36,896	36,896		1.A
3136BM-QE-1	FNR 2022-17 ZN		06/30/2023	CAPITALIZED INTEREST	XXX	25,927	25,927		1.A
3136BM-R8-3	FNR 2022-32 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	51,804	51,804		1.A
3136BM-W9-5	FNR 2022-29 ZQ		06/30/2023	CAPITALIZED INTEREST	XXX	41,030	41,030		1.A
3136BN-GM-2	FNR 2022-46 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	35,037	35,037		1.A
3136BN-HB-5	FNR 2022-44 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	39,092	39,092		1.A
3136BN-IA-1	FNR 2022-37 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	58,396	58,396		1.A
3136BN-N5-1	FNR 2022-47 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	58,177	58,177		1.A
3136BN-NX-0	FNR 2022-37 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	58,396	58,396		1.A
3136BN-OR-0	FNR 2022-42 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	20,677	20,677		1.A
3136BN-W7-7	FNR 2022-60 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	23,184	23,184		1.A
3136BP-CM-1	FNR 2022-77 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	169,591	169,591		1.A

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STATEMENT AS OF JUNE 30, 2023 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
3136BP-D4-0	FNR 2023-5 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	50,418	50,418		1.A
3136BP-DC-2	FNR 2022-64 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	57,744	57,744		1.A
3136BP-GE-5	FNR 2022-77 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	76,805	76,805		1.A
3136BP-GW-5	FNR 2022-78 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,530	56,530		1.A
3136BP-KF-7	FNR 2022-80 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	42,398	42,398		1.A
3136BP-L8-2	FNR 2023-12 LZ		06/30/2023	VARIOUS	XXX	3,317,137	3,407,267	469	1.A
3136BP-MM-0	FNR 2022-83 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	73,084	73,084		1.A
3136BP-MQ-1	FNR 2022-83 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	123,031	123,031		1.A
3136BP-NC-1	FNR 2022-88 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	98,477	98,477		1.A
3136BP-OA-2	FNR 2022-82 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	76,895	76,895		1.A
3136BP-ZE-4	FNR 2023-8 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	63,022	63,022		1.A
3137AJ-AY-0	FHR 3955 Z		06/01/2023	CAPITALIZED INTEREST	XXX	7,406	7,406		1.A
3137B1-3E-0	FHR 4182 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	22,217	22,217		1.A
3137B2-G3-8	FHR 4206 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	41,611	41,611		1.A
3137BF-BH-3	FHR 4413 VZ		06/01/2023	CAPITALIZED INTEREST	XXX	32,332	32,332		1.A
3137BM-XN-1	FHR 4551 Z		06/30/2023	CAPITALIZED INTEREST	XXX	29,922	29,922		1.A
3137BT-RY-9	FHR 4636 ZN		06/30/2023	CAPITALIZED INTEREST	XXX	9,067	9,067		1.A
3137FD-7H-9	FHR 4748 YZ		06/30/2023	CAPITALIZED INTEREST	XXX	52,714	52,714		1.A
3137FD-DG-4	FHR 4750 KZ		05/31/2023	CAPITALIZED INTEREST	XXX	31,547	31,547		1.A
3137H1-5M-4	FHR 5123 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	26,171	26,171		1.A
3137H2-5X-8	FHR 5144 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	36,185	36,185		1.A
3137H2-7G-3	FHR 5140 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	69,786	69,786		1.A
3137H2-GR-9	FHR 5146 ZJ		06/30/2023	CAPITALIZED INTEREST	XXX	3,877	3,877		1.A
3137H2-Z6-4	FHR 5150 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	5,351	5,351		1.A
3137H3-2U-5	FHR 5150 Z		06/30/2023	CAPITALIZED INTEREST	XXX	33,545	33,545		1.A
3137H3-W3-2	FHR 5160 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	50,477	50,477		1.A
3137H4-Z6-0	FHR 5183 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,613	10,613		1.A
3137H5-FE-2	FHLMC.5190 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	51,586	51,586		1.A
3137H5-HU-4	FHR 5190 Z		06/30/2023	CAPITALIZED INTEREST	XXX	12,896	12,896		1.A
3137H5-HW-0	FHR 5190 ZL		06/30/2023	CAPITALIZED INTEREST	XXX	7,786	7,786		1.A
3137H5-J6-3	FHR 5188 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	68,429	68,429		1.A
3137H5-MR-5	FHR 5191 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	6,448	6,448		1.A
3137H5-RY-5	FHR 5194 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	12,896	12,896		1.A
3137H5-UE-5	FHR 5189 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	19,345	19,345		1.A
3137H5-VT-1	FHR 5189 ZT		06/30/2023	CAPITALIZED INTEREST	XXX	32,241	32,241		1.A
3137H5-ZN-0	FHR 5202 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,534	15,534		1.A
3137H6-CX-1	FHR 5200 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	12,870	12,870		1.A
3137H6-PV-1	FHR 5206 Z		06/30/2023	CAPITALIZED INTEREST	XXX	28,003	28,003		1.A
3137H6-S3-0	FHR 5214 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	78,441	78,441		1.A
3137H6-ZE-8	FHR 5213 Z		06/30/2023	CAPITALIZED INTEREST	XXX	35,236	35,236		1.A
3137H7-5E-9	FHR 5226 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	132,379	132,379		1.A
3137H7-F2-4	FHR 5221 ZE		06/30/2023	CAPITALIZED INTEREST	XXX	18,122	18,122		1.A
3137H7-SH-7	FHR 5229 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	57,051	57,051		1.A
3137H7-WG-4	FHR 5230 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	23,373	23,373		1.A
3137H8-AD-3	FHR 5236 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	68,350	68,350		1.A
3137H8-KX-8	FHR 5249 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	34,906	34,906		1.A
3137H9-B4-0	FHR 5267 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	64,346	64,346		1.A
3137H9-BE-8	FHR 5267 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	115,823	115,823		1.A
3137H9-CR-8	FHR 5272 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	141,326	141,326		1.A
3137H9-DY-2	FHR 5270 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	30,912	30,912		1.A
3137H9-GB-9	FHR 5275 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	83,829	84,413		1.A
3137H9-GM-5	FHR 5275 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	84,795	84,795		1.A
3137H9-KU-2	FHR 5282 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	98,477	98,477		1.A
3137H9-RC-5	FHR 5295 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	37,813	37,813		1.A
3137H9-RD-3	FHR 5295 ZJ		06/30/2023	VARIOUS	XXX	4,797,987	4,837,684	14,647	1.A
3137HA-4G-8	FREMF 2023-ML15 A		05/09/2023	WELLS FARGO	XXX	15,001,232	16,000,000	31,282	1.A
3137HA-AA-4	FRETE 2023-ML16 AUS		06/15/2023	CITIGROUP GLOBAL MARKETS	XXX	3,760,005	3,800,000	10,268	1.A
3140LG-VC-3	FN BS6010		06/08/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,174,324	1,288,696	1,817	1.A
3140LK-P7-2	FN BS8545		05/25/2023	CREWS	XXX	3,112,285	3,124,000	12,887	1.A
3140QQ-CK-9	FN CB4573		04/11/2023	WELLS FARGO	XXX	4,752,002	4,759,438	6,610	1.A
31418E-R8-5	FN MA5010		04/26/2023	VARIOUS	XXX	10,039,448	9,960,785	15,218	1.A

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STATEMENT AS OF JUNE 30, 2023 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
31418E-S5-0	FN MA5039		04/28/2023	MORGAN STANLEY	XXX	10,075,000	10,000,000	15,278	1.A
35563P-E4-7	SCRT 2022-2 MB		04/03/2023	CAPITALIZED INTEREST	XXX	8,003	8,003		1.A
35563P-GE-3	SCRT 2018-3 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,206	56,206		1.A
35563P-GK-9	SCRT 2018-3 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	216,933	216,933		1.A
35563P-HJ-1	SCRT 2018-4 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	122,883	122,883		1.A
35563P-JJ-9	SCRT 2019-1 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	50,608	50,608		1.A
35563P-LF-4	SCRT 2019-3 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	8,392	8,392		1.A
35563P-MP-1	SCRT 2019-4 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	99,951	99,951		1.A
38373M-P7-9	GNR 2007-77 Z		06/01/2023	CAPITALIZED INTEREST	XXX	21,975	21,975		1.A
38376G-ZD-5	GNR 2010-161 Z		06/01/2023	CAPITALIZED INTEREST	XXX	25,417	25,417		1.A
38378B-SJ-9	GNR 2012-45 Z		06/01/2023	CAPITALIZED INTEREST	XXX	14,531	14,531		1.A
38378P-TP-3	GNR 2013-186 ZE		06/01/2023	CAPITALIZED INTEREST	XXX	15,609	15,609		1.A
38378U-7S-0	GNR 2013-170 ZD		05/31/2023	CAPITALIZED INTEREST	XXX	104,296	104,296		1.A
38378Y-JZ-3	GNR 2013-169 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	55,349	55,349		1.A
38378Y-KD-0	GNR 2013-169 ZG		06/30/2023	CAPITALIZED INTEREST	XXX	33,053	33,053		1.A
38380A-P9-2	GNR 2016-135 Z		06/30/2023	CAPITALIZED INTEREST	XXX	9,113	9,113		1.A
38380A-TY-3	GNR 2016-118 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,937	56,937		1.A
38380U-VP-5	GNR 2018-13 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	5,254	5,254		1.A
38380U-WY-5	GNR 2018-11 Z		06/30/2023	CAPITALIZED INTEREST	XXX	40,377	40,377		1.A
38381A-XG-6	GNR 2018-154 Z		06/30/2023	CAPITALIZED INTEREST	XXX	10,808	10,808		1.A
38383L-6X-3	GNR 2022-218 EZ		06/30/2023	VARIOUS	XXX	2,076,052	2,077,345	9,162	1.A
38383P-LR-0	GNR 2022-50 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	30,990	30,990		1.A
38383P-NE-7	GNR 2022-51 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	18,175	18,175		1.A
38383P-V3-2	GNR 2022-69 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	18,122	18,122		1.A
38383R-HE-0	GNR 2022-66 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	30,913	30,913		1.A
38383R-N2-9	GNR 2022-89 NZ		06/30/2023	CAPITALIZED INTEREST	XXX	92,506	92,506		1.A
50208@-AA-1	LMH FEE 11		06/02/2023	CROSSROADS	XXX	5,168,675	5,750,000	116,725	2.B
546410-DA-6	LA STAD EXPO DIST 2023B HOT		06/16/2023	BANK OF AMERICA	XXX	2,190,000	2,190,000		1.F FE
546410-DC-2	LA STAD EXPO DIST 2023B HOT		06/16/2023	BANK OF AMERICA	XXX	3,280,000	3,280,000		1.F FE
641462-KE-5	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC	XXX	2,422,850	3,345,000	4,274	1.B
86212X-AG-5	STR 2023-1A A2		05/22/2023	SMBN	XXX	14,997,960	15,000,000		1.E
87638Q-RF-8	TX HENDRICK MED CENTER 2021		06/07/2023	KEYBANC CAPITAL MARKETS	XXX	396,245	500,000	3,785	1.E FE
87638Q-RG-6	TX HENDRICK MED CENTER 2021		06/07/2023	KEYBANC CAPITAL MARKETS	XXX	782,220	1,000,000	7,897	1.E FE
90320W-AG-8	PA UPMC 2023		04/04/2023	RBC DAIN RAUSCHER	XXX	5,900,000	5,900,000		1.F
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		05/01/2023	CAPITALIZED INTEREST	XXX	219,090	219,090		1.A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		06/30/2023	CAPITALIZED INTEREST	XXX	7,130	7,130		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						118,364,491	121,713,914	281,261	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00108W-AR-1	AEP TEXAS INC		05/22/2023	BANK OF AMERICA	XXX	9,983,800	10,000,000		2.A FE
00206R-MT-6	AT&T INC		05/30/2023	PARIBAS	XXX	9,967,100	10,000,000		2.B FE
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		05/19/2023	DIRECT	XXX	2,277,750	2,277,750		2.C PL
01627A-AA-6	ADC 2021-1A A2		04/20/2023	MIIZUHO SECURITIES USA INC	XXX	11,963,089	13,613,000	6,108	1.G
01627A-AB-4	ADC 2021-1A B		06/07/2023	VARIOUS	XXX	3,653,457	4,250,000	6,894	2.B FE
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,902,200	10,000,000		2.B FE
031162-DS-6	AMGEN INC		02/15/2023	CITIGROUP GLOBAL MARKETS INC	XXX	149,162	150,000		2.A
03465J-AB-6	ADMT 2021-6 A2		04/19/2023	JPMORGAN SECURITIES INC	XXX	1,238,640	1,567,899	1,377	1.A
03789X-AE-8	DIN 2019-1A A211		06/09/2023	BARCLAYS CAPITAL INC	XXX	5,554,681	5,989,500	10,767	2.B
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		06/27/2023	JPMORGAN SECURITIES INC	XXX	4,992,750	5,000,000		1.G FE
05377R-HD-9	AESOP-23-5		05/30/2023	VARIOUS	XXX	12,943,360	12,950,000		1.F
066940-AB-3	BARC 2023-NQM1 A1B		04/27/2023	BARCLAYS CAPITAL INC	XXX	2,999,955	3,000,000	17,230	1.A FE
07359B-AA-5	BEACN 2021-1A A		04/18/2023	MITSUBISHI UFJ SECURITIES	XXX	705,271	807,068		1.F FE
09062X-AF-0	BIOGEN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	10,182,224	10,400,000	74,880	2.A
09262E-AB-9	BLACKROCK DLF 1X 2021-2 CLO CLASS A-1		05/18/2023	DIRECT	XXX	18,531,646	18,531,646		1.A FE
09606B-AA-2	BSTRM 2023-1A A2		04/28/2023	MORGAN STANLEY	XXX	10,432,641	10,625,000		1.G FE
10569Y-AB-3	BRAVO 2023-NQM4 A2		06/09/2023	GOLDMAN SACHS & CO	XXX	1,262,981	1,263,000	3,004	1.C FE
12479R-AE-7	CAUTO 2017-1A A2		06/01/2023	PARIBAS	XXX	6,440,045	6,593,676	14,303	1.E
12510H-AP-5	CAUTO 2022-1A A1		05/02/2023	BARCLAYS CAPITAL INC	XXX	3,826,810	3,826,667	6,766	1.A FE
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,949,300	2,000,000	38,622	2.B
14889J-AC-9	CRMN 2014-2A E		04/15/2023	CAPITALIZED INTEREST	XXX	280,229	280,229		5.C FE
23363#-AA-7	DRS HOLDINGS R/C 1L 11/19		04/03/2023	DIRECT	XXX	85,284	85,284		4.B FE

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STATEMENT AS OF JUNE 30, 2023 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
244199-BH-7	DEERE & CO		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,974,314	10,300,000	26,751	1.F FE
26078J-AC-4	DOWDUPONT INC.		05/17/2023	JPMORGAN SECURITIES INC.	XXX	10,027,078	10,100,000	5,042	2.A
27409L-AA-1	EAST OHIO GAS CO/THE		05/17/2023	JPMORGAN SECURITIES INC.	XXX	5,911,872	6,400,000	35,591	1.F FE
30161N-BL-4	EXELON CORPORATION		04/18/2023	NETSCOUT SYSTEMS INC.	XXX	2,041,660	2,000,000	18,356	2.B FE
30321L-2C-5	F&G GLOBAL FUNDING		04/11/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	1,596,252	1,880,000	2,402	1.G FE
3137H4-VA-5	FHR 5180 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	6,462	6,462		1.A
3137H5-DN-4	FHR 5180 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	12,923	12,923		1.A
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV.		05/17/2023	JPMORGAN SECURITIES INC.	XXX	14,901,284	15,100,000	234,050	2.B
33767J-AG-7	FKH 2020-SFR2 D		05/23/2023	MORGAN STANLEY	XXX	1,083,797	1,200,000	1,574	2.A FE
33768E-AA-0	FKH 2022-SFR3 A		04/20/2023	NOMURA INC.	XXX	3,851,563	4,000,000	10,861	1.A FE
33768E-AC-6	FKH 2022-SFR3 B		05/11/2023	WELLS FARGO	XXX	3,159,609	3,250,000	5,688	1.D FE
33830J-AC-9	GUYS 2021-1A A2		06/08/2023	CROSSROADS	XXX	1,291,987	1,588,000	5,498	2.C FE
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC.		06/06/2023	JPMORGAN SECURITIES INC.	XXX	5,990,340	6,000,000		2.B FE
350930-AA-1	FOUNDRY JV HOLDCO LLC		05/10/2023	PARIBAS	XXX	14,814,450	15,000,000		1.G
361448-BL-6	GATX CORPORATION		05/01/2023	CITIGROUP GLOBAL MARKETS	XXX	14,972,850	15,000,000		2.B
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC.		05/17/2023	JPMORGAN SECURITIES INC.	XXX	7,586,502	7,700,000	3,101	1.F FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		04/17/2023	DIRECT	XXX	14,233,680	14,233,680		2.B PL
410867-AG-0	HANOVER INSURANCE GROUP INC.		05/24/2023	STIFEL NICOLAUS	XXX	5,952,969	7,395,000	32,220	2.B FE
43730X-AC-8	HPA 2021-3 C		05/30/2023	CITIGROUP GLOBAL MARKETS	XXX	38,942	46,274		1.G
440327-AK-0	HORACE MANN EDUCATORS CORP		06/12/2023	CROSSROADS	XXX	962,114	1,000,000	1,750	2.B FE
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC.		06/06/2023	CITIGROUP GLOBAL MARKETS	XXX	4,937,500	5,000,000		2.B FE
49177J-AA-0	KENVUE INC.		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,946,118	9,800,000	85,342	1.F FE
501889-AE-9	LKQ CORP		05/15/2023	BANK OF AMERICA	XXX	5,436,018	5,475,000		2.C FE
58013M-FN-9	MCDONALDS CORPORATION		05/17/2023	JPMORGAN SECURITIES INC.	XXX	2,819,293	2,900,000	36,685	2.A FE
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22		04/21/2023	DIRECT	XXX	85,350	86,212		2.A PL
594918-BJ-2	MICROSOFT CORPORATION		05/17/2023	JPMORGAN SECURITIES INC.	XXX	1,073,897	1,100,000	1,528	1.A FE
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,757,000	10,000,000	92,083	2.B
60412A-UP-6	MINNESOTA ST		05/22/2023	RBC DAIN RAUSCHER	XXX	2,508,336	3,600,000	21,188	1.A FE
63111X-AG-6	NASDAQ INC.		06/22/2023	GOLDMAN SACHS & CO	XXX	1,998,400	2,000,000		2.B FE
63111X-AK-7	NASDAQ INC.		06/22/2023	GOLDMAN SACHS & CO	XXX	1,342,319	1,350,000		2.B FE
63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION		06/12/2023	CROSSROADS	XXX	1,906,215	2,000,000	558	1.G FE
64110D-AL-8	NETAPP INC.		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,913,756	10,600,000	81,156	2.B FE
641462-KF-2	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC.	XXX	1,590,413	2,250,000	2,875	1.B
65473P-AP-0	NISOURCE INC.		05/30/2023	MITSUBISHI UFJ SECURITIES	XXX	9,962,700	10,000,000		2.B FE
67117P-AA-1	OBX 2023-NQM3 A1		04/21/2023	WELLS FARGO	XXX	20,499,998	20,500,000	88,074	1.A
67117P-AB-9	OBX 2023-NQM3 A2		04/21/2023	WELLS FARGO	XXX	5,673,967	5,676,000	26,591	1.C
673919-AB-2	OBX 2023-NQM5 A2		06/21/2023	MORGAN STANLEY	XXX	5,100,938	5,101,000	26,657	1.C FE
673919-AL-0	OBX 2023-NQM5 A1A		06/21/2023	MORGAN STANLEY	XXX	7,749,878	7,750,000	39,584	1.A FE
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2023	US BANCORP INVESTMENTS, INC.	XXX	2,856,360	3,000,000	23,100	1.F
686514-AN-0	ORLANDO HEALTH INC.		06/12/2023	CANTOR FITZGERALD & CO	XXX	1,467,297	1,950,000	13,749	1.E FE
69120H-AA-0	OR 2023-11A A1T		04/26/2023	SMBN	XXX	55,000,000	55,000,000		1.A FE
69120H-AC-6	OR 2023-11A B		04/26/2023	SMBN	XXX	5,000,000	5,000,000		1.C FE
695114-DA-3	PACIFICORP		05/15/2023	SMBN	XXX	1,999,120	2,000,000		1.F FE
709599-BU-7	PENSKE TRUCK LEASING CO LP		05/22/2023	BANK OF AMERICA	XXX	9,139,295	9,150,000		2.B
709599-BV-5	PENSKE TRUCK LEASING CO LP		05/22/2023	BTIG, LLC	XXX	98,732	99,000		2.B FE
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		04/05/2023	DIRECT	XXX	3,380,593	3,380,593		1.G PL
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		04/05/2023	DIRECT	XXX	1,536,633	1,536,633		2.C PL
783244-KF-2	TN RUTHERFORD CNTY GO 2020		06/12/2023	BANK OF AMERICA	XXX	4,205,837	5,760,000	21,900	1.B FE
783244-KH-8	TN RUTHERFORD CNTY GO 2020		06/12/2023	BANK OF AMERICA	XXX	2,472,053	3,480,000	14,113	1.B
78403D-AN-0	SBAC 2019-1 C		06/20/2023	VARIOUS	XXX	11,404,986	11,975,000	4,071	1.F
78403D-AP-5	SBA TOWER TRUST		04/06/2023	DEUTSCHE BANK SECURITIES INC.	XXX	2,336,206	2,573,000	3,501	1.F
78403D-AR-1	SBATOW 2020-2-C		05/01/2023	DEUTSCHE BANK SECURITIES INC.	XXX	1,349,709	1,550,000	1,804	1.F FE
78433L-AH-9	SCERFL 23-A		04/19/2023	RBCMK	XXX	149,984	150,000		1.A FE
78520E-AE-6	SDCP 2023-1 A2		05/01/2023	VARIOUS	XXX	8,961,082	8,950,000	3,472	1.E
82655K-AB-7	SIGECO 23-1, 0,05/15/43		06/21/2023	BARCLAYS CAPITAL INC.	XXX	18,998	19,000		1.A FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		05/25/2023	DIRECT	XXX	144,000	144,000		2.C PL
83546D-AG-3	SONIC 2020-1A A21		06/22/2023	VARIOUS	XXX	3,949,568	4,281,917	6,772	2.B
83546D-AQ-1	SONIC 2021-1A A211		05/18/2023	BARCLAYS CAPITAL INC.	XXX	928,261	1,229,167	180	2.B FE
872480-AE-8	TIF 2021-1A A		05/10/2023	BANK OF AMERICA	XXX	1,946,459	2,267,031	2,286	1.F FE
88315L-AQ-1	TMCL 2021-2A A		06/29/2023	WELLS FARGO	XXX	1,593,206	1,860,000	1,498	1.F FE
88315L-AS-7	TMCL 2021-3A A		05/09/2023	BANK OF AMERICA	XXX	9,351,432	11,073,333	15,355	1.F

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STATEMENT AS OF JUNE 30, 2023 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
89616W-AB-4	TCN 2023-SFR1-B		06/27/2023	MORGAN STANLEY	XXX	1,681,763	1,750,000		1.C FE
89680H-AE-2	TCF 2021-1A A		05/10/2023	BANK OF AMERICA	XXX	1,542,291	1,773,385	2,016	1.F FE
918204-BA-5	VF CORPORATION		05/17/2023	JPMORGAN SECURITIES INC.	XXX	14,163,000	15,000,000	26,000	2.B FE
92539G-AA-9	VERUS 2023-3 A1		04/14/2023	JPMORGAN SECURITIES INC.	XXX	1,999,985	2,000,000	8,649	1.A FE
92539T-AA-1	VERUS 2023-4 A1		05/15/2023	MORGAN STANLEY	XXX	5,499,913	5,500,000	19,531	1.A FE
92539T-AB-9	VERUS 2023-4 A2		05/15/2023	MORGAN STANLEY	XXX	8,999,924	9,000,000	33,638	1.C
974153-AB-4	WSTOP 2020-1A A2		06/01/2023	BARCLAYS CAPITAL INC.	XXX	822,838	938,125	3,156	2.B FE
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		05/15/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	8,388,650	8,388,650		1.E PL
BGH89K-3V-4	PROLOGIS TARGETED US LOGISTICS FUN		02/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000		1.G
BGH8CZ-JR-9	FOUNDRY JV HOLDCO LLC		04/25/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,000,000	12,000,000		1.G
60066R-AD-6	ABQKQD 1 7/8 09/08/25		05/31/2023	VARIOUS	XXX	1,923,720	2,080,000	8,567	1.F FE
P58072-AS-1	CMPCC1 3.85 01/13/30		05/12/2023	BBN	XXX	1,015,000	1,120,000	14,733	2.B FE
06418G-AC-1	BANK OF NOVA SCOTIA	A	06/05/2023	SCOTIA CAPITAL USA INC.	XXX	9,996,600	10,000,000		1.F FE
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPANY	A	04/19/2023	DIRECT	XXX	4,992,579	6,500,000		2.B FE
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	A	06/21/2023	BANK OF AMERICA	XXX	10,000,000	10,000,000		2.B FE
775109-BZ-3	ROGERS COMMUNICATIONS INC.	A	05/22/2023	CAPITALIZED INTEREST	XXX	31,000	31,000		2.C FE
01609W-AV-4	BABA 4.2 12/06/47	D	03/30/2023	BAL	XXX	626,768	800,000	10,920	1.E FE
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	D	04/27/2023	GOLDMAN SACHS & CO	XXX	14,921,400	15,000,000		2.A
12807C-AA-1	CAI 2020-1A A	D	05/10/2023	CANTOR FITZGERALD & CO	XXX	4,702,236	5,228,792	5,482	1.F FE
28504D-AC-7	ELECTRICITE DE FRANCE SA	D	05/17/2023	WELLS FARGO	XXX	9,989,700	10,000,000		2.A FE
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	04/19/2023	DIRECT	XXX	7,366,485	7,366,485		1.E FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	BANK OF AMERICA	XXX	2,940,000	3,000,000		1.E
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	109,836	110,000		1.E FE
74365P-AD-0	PRXNA 4.027 08/03/50	D	03/30/2023	JLN	XXX	657,773	1,005,000	6,745	2.C FE
60446N-AX-2	AALLN 4 3/4 03/16/52	D	05/12/2023	VARIOUS	XXX	10,010,248	11,800,000	55,654	2.B FE
L4464D-AE-9	GASBOM 6.129 02/23/38	D	06/13/2023	DIRECT	XXX	616,800	600,000	11,441	1.E
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	06/05/2023	JO1	XXX	2,425,000	3,200,000	51,050	2.A FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						626,348,439	651,231,381	1,434,539	XXX
Bonds - Hybrid Securities									
1309999999 - Bonds - Hybrid Securities									XXX
Bonds - Parent, Subsidiaries and Affiliates									
1509999999 - Bonds - Parent, Subsidiaries and Affiliates									XXX
Bonds - SVO Identified Funds									
1619999999 - Bonds - SVO Identified Funds									XXX
Bonds - Unaffiliated Bank Loans									
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		04/27/2023	CAPITALIZED INTEREST	XXX		44,770		3.A PL
05626@-AA-7	BWG T/L 1L 4/22		04/27/2023	CAPITALIZED INTEREST	XXX		57,645		1.E PL
10527@-AA-9	BRANDMUSCLE R/C 1L 8/21		04/27/2023	DIRECT	XXX	94,720	94,720		3.A PL
1252L*-AB-9	CG BUYER DD T/L 1L 6/21		01/31/2023	DIRECT	XXX	581,633	581,633		1.G PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		04/27/2023	CAPITALIZED INTEREST	XXX	41,408	41,408		4.A PL
30208*-AA-5	EXO GROUP R/C 1L 9/21		06/07/2023	DIRECT	XXX	224,000	224,000		3.B PL
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		04/27/2023	CAPITALIZED INTEREST	XXX	34,880	34,880		3.B PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		04/27/2023	CAPITALIZED INTEREST	XXX	57,136	57,136		2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		04/27/2023	CAPITALIZED INTEREST	XXX	17,921	17,921		2.C PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		06/21/2023	DIRECT	XXX	208,144	208,144		2.B PL
88583@-AA-6	3 STEP SPORTS, LLC		06/07/2023	DIRECT	XXX	209,453	209,453		2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		04/27/2023	CAPITALIZED INTEREST	XXX	6,798	6,798		2.C PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		04/28/2023	DIRECT	XXX	166,379	166,379		3.A PL
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		06/20/2023	INTERNAL BROKER FOR BORROWING TL	XXX	1,897,150	1,897,150		4.C
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		06/27/2023	INTERNAL BROKER FOR BORROWING TL	XXX	440,000	440,000		5.B G1
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		06/23/2023	INTERNAL BROKER FOR BORROWING TL	XXX	400,000	400,000		5.B G1
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		04/18/2023	CAPITALIZED INTEREST	XXX	11,711	11,711		4.C FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		06/27/2023	INTERNAL BROKER FOR BORROWING TL	XXX	661,471	661,471		3.C FE
1909999999 - Bonds - Unaffiliated Bank Loans						4,936,069	5,155,219		XXX
Bonds - Unaffiliated Certificates of Deposit									
2019999999 - Bonds - Unaffiliated Certificates of Deposit									XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						762,294,201	792,620,514	1,794,636	XXX

E04.4

STATEMENT AS OF JUNE 30, 2023 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
2509999999	Bonds - Subtotals - Bonds					762,294,201	792,620,514	1,794,636	XXX
	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
4019999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						XXX		XXX
	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
75932V-20-5	REIGN EXCHANGE LTD EQUITY		05/17/2023	CROSSROADS	1,000,000.000	51,970			1 D Z
4029999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					51,970	XXX		XXX
	Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
4319999999	Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						XXX		XXX
	Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
4329999999	Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						XXX		XXX
4509999997	Preferred Stocks - Subtotals - Preferred Stocks - Part 3					51,970	XXX		XXX
4509999999	Preferred Stocks - Subtotals - Preferred Stocks					51,970	XXX		XXX
	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						XXX		XXX
	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		06/30/2023	DIRECT	178,131.890	178,132	XXX		XXX
5029999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					178,132	XXX		XXX
	Common Stocks - Mutual Funds - Designations Assigned by the SVO								
5319999999	Common Stocks - Mutual Funds - Designations Assigned by the SVO						XXX		XXX
	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						XXX		XXX
	Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
5519999999	Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO						XXX		XXX
	Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
5529999999	Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO						XXX		XXX
	Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
5719999999	Common Stocks - Closed-End Funds - Designations Assigned by the SVO						XXX		XXX
	Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
5729999999	Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						XXX		XXX
	Common Stocks - Exchange Traded Funds								
5819999999	Common Stocks - Exchange Traded Funds						XXX		XXX
	Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
5919999999	Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						XXX		XXX
	Common Stocks - Parent, Subsidiaries and Affiliates - Other								
64858B-AA-2	NEW ROOTS N TR		05/03/2023	DIRECT	1.000	36,000.000	XXX		XXX
5929999999	Common Stocks - Parent, Subsidiaries and Affiliates - Other					36,000,000	XXX		XXX
5989999997	Common Stocks - Subtotals - Common Stocks - Part 3					36,178,132	XXX		XXX
5989999999	Common Stocks - Subtotals - Common Stocks					36,178,132	XXX		XXX
5999999999	Common Stocks - Subtotals - Preferred and Common Stocks					36,230,102	XXX		XXX
6009999999	Totals					798,524,303	XXX	1,794,636	XXX

E04.5

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
3133EA-6D-5	FFCB 3.05 10/30		06/01/2023	WELLS FARGO	XXX	2,804,733	3,000,000	2,577,270	2,767,471				10,640	10,640	2,778,111		26,623	26,623	55,408	10/24/2030	1 A
0109999999 - Bonds - U.S. Governments																					
					XXX	2,804,733	3,000,000	2,577,270	2,767,471				10,640	10,640	2,778,111		26,623	26,623	55,408	XXX	XXX
Bonds - All Other Governments																					
085209-AF-1	BERMUDA (GOVERNMENT)	D	05/12/2023	HSBC SECURITIES, INC	XXX	6,009,000	6,000,000	5,955,300	5,970,416		1,576		1,576		5,971,992		37,008	37,008	214,542	02/15/2029	1 F FE
0309999999 - Bonds - All Other Governments																					
					XXX	6,009,000	6,000,000	5,955,300	5,970,416		1,576		1,576		5,971,992		37,008	37,008	214,542	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
0509999999 - Bonds - U.S. States, Territories and Possessions																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
010869-JL-0	CA ACTA SENIOR LIEN 2022B		06/08/2023	BARCLAYS CAPITAL INC	XXX	14,897,700	15,000,000	15,000,000	15,000,000						15,000,000		(102,300)	(102,300)	564,332	10/01/2046	1 E FE
016066-BC-5	CA ALHAMBRA USD 2008B		06/27/2023	BARCLAYS CAPITAL INC	XXX	1,540,600	2,500,000	1,127,000	1,440,505			29,200	29,200	1,469,704		70,896	70,896		08/01/2036	1 C FE	
041806-RK-8	TX KIPP TEXAS INC 2018		04/03/2023	SAMUEL A RAMIREZ & CO, INC	XXX	1,886,921	1,820,000	1,859,785	1,844,619		(1,034)		(1,034)	1,843,585		43,337	43,337		08/15/2033	1 A FE	
041806-RM-4	TX KIPP TEXAS INC 2018		06/20/2023	MESIROW FINANCIAL INC	XXX	1,012,260	1,000,000	1,010,430	1,006,459		(494)		(494)	1,005,965		6,295	6,295		08/15/2035	1 A FE	
047681-QU-8	REC A BEVERLY HILLS CA UNIF SCH		06/01/2023	BANK OF AMERICA	XXX	1,011,903	1,000,000	1,037,660	1,037,012		(623)		(623)	1,036,389		(24,486)	(24,486)		12/01/2047	1 B FE	
088023-MA-1	DIST BEVERLY HILLS CALIF UNI		04/10/2023	BANK OF AMERICA	XXX	530,950	1,000,000	445,760	524,408		5,765		5,765	530,173		777	777		08/01/2038	1 B FE	
088023-MB-9	SCH DI BEVERLY HILLS CALIF UNI		04/10/2023	BANK OF AMERICA	XXX	1,011,580	2,000,000	776,060	989,410		11,744		11,744	1,001,153		10,427	10,427		08/01/2039	1 B	
088023-MC-7	SCH DI		04/10/2023	RBC DAIN RAUSCHER	XXX	223,036	400,000	187,440	219,947		2,383		2,383	222,330		706	706		08/01/2037	1 B FE	
13032U-D3-9	CA NPLH PIT 2022		04/12/2023	VARIOUS	XXX	946,860	1,000,000	976,430	977,420		256	38,917	(38,661)	938,760		8,100	8,100	15,295	06/01/2034	1 D FE	
155431-AA-7	CENTRAL STORAGE TRUST		05/01/2023	SINKING FUND REDEMPTION	XXX	422,464	422,464	437,661	422,832		(368)		(368)	422,464				10,188	02/01/2038	1 C FE	
160070-EC-8	SC CHARLESTON AIRPORT 2019		04/03/2023	VARIOUS	XXX	1,123,731	1,050,000	1,195,898	1,181,109		(691)	60,529	(61,220)	1,119,890		3,841	3,841	39,958	07/01/2043	1 E FE	
161038-CE-2	CHAMFH 3.02 01/01/2038		06/26/2023	MBS PAYDOWN	XXX	2,975	2,975	2,975	2,975					2,975				39	01/01/2038	1 A FE	
161038-CF-9	CHAMFH 3.02 01/01/2038		06/26/2023	MBS PAYDOWN	XXX	939	939	939	939					939				12	01/01/2038	1 A FE	
16772P-BL-9	SALEST		04/03/2023	VARIOUS	XXX	1,114,280	1,000,000	1,276,270	1,200,408		(2,259)	76,499	(78,758)	1,121,650		(7,370)	(7,370)	21,356	12/01/2040	1 E FE	
190335-KA-6	CA COAST CDD GO 2019F		06/27/2023	CITIGROUP GLOBAL MARKETS	XXX	1,286,250	3,000,000	1,256,700	1,291,577		27,777		27,777	1,319,353		(33,103)	(33,103)		08/01/2042	1 B FE	
196479-6Y-0	COSHS 2.87 08/01/2037		06/28/2023	MBS PAYDOWN	XXX	15,903	15,903	15,903	15,903					15,903				196	08/01/2037	1 B FE	
240361-JE-6	427 DENVER COLO CITY & CNTY		05/10/2023	VARIOUS	XXX	2,640,578	2,980,000	2,196,737	2,646,420		13,123	31,958	(18,835)	2,627,585		12,993	12,993		01/01/2027	1 E FE	
249182-LT-1	ARPT R CO DENVER AIRPORT 2022A		06/26/2023	D.A DAVIDSON & CO	XXX	1,044,880	1,000,000	1,088,240	1,074,620		(1,777)		(1,777)	1,072,843		(27,963)	(27,963)		12/01/2037	1 E FE	
249182-OT-6	SNR AMT CO DENVER AIRPORT 2022A		04/06/2023	VARIOUS	XXX	4,073,906	3,715,000	4,049,387	4,037,216		(4,483)	12,138	(16,621)	4,020,596		53,310	53,310	75,332	11/15/2041	1 D FE	
249182-OV-1	SNR AMT CO DENVER AIRPORT 2022A		06/26/2023	JEFFERIES & COMPANY INC SECURITY CALLED BY ISSUER at 100.000	XXX	4,211,240	4,000,000	4,300,280	4,289,400		(11,835)		(11,835)	4,277,564		(66,324)	(66,324)	123,889	11/15/2047	1 D FE	
251129-5D-0	DETROIT MICH CITY SCH DIST E 470 PUB HWY AUTH COLO		05/01/2023	VARIOUS	XXX	15,000	15,000	18,010	17,972		(40)		(40)	17,932		(2,932)	(2,932)	581	05/01/2039	1 C FE	
26822L-GS-7	REV		04/10/2023	VARIOUS	XXX	2,818,500	5,000,000	2,738,100	2,807,240		21,403	3,243	18,160	2,825,400		(6,900)	(6,900)		09/01/2035	1 F FE	
271014-TU-6	CA EAST BAY MUD BAB 2010B		06/22/2023	WELLS FARGO	XXX	2,703,168	2,465,000	3,115,020	2,971,513		(11,508)		(11,508)	2,960,005		(256,837)	(256,837)	82,452	06/01/2040	1 A FE	
282731-EC-8	EL CAMINO CA HOSP DIST		05/10/2023	VARIOUS	XXX	6,925,139	8,740,000	5,983,142	6,947,363		35,138	21,179	13,959	6,961,323		(36,184)	(36,184)		08/01/2030	1 C FE	
282731-ED-6	EL CAMINO CA HOSP DIST		05/10/2023	BARCLAYS CAPITAL INC	XXX	3,367,035	4,410,000	2,824,517	3,260,342		42,017		42,017	3,302,359		64,676	64,676		08/01/2031	1 C FE	
30309H-AC-1	FRETE 2019-ML05 AUS		06/01/2023	MBS PAYDOWN	XXX	58,255	58,255	59,238	58,282		(26)		(26)	58,255				826	01/01/2036	1 A	
3132DW-FU-2	FR SD8279		06/29/2023	VARIOUS	XXX	814,719	814,719	814,210	814,719		2,502		2,502	814,719				19,646	11/01/2052	1 A	
3132DW-G9-8	FR SD8324		06/01/2023	MBS PAYDOWN	XXX	99,210	99,210	100,015	99,210					99,210				455	05/01/2053	1 A	
3132WR-RN-5	FG WA0503		06/01/2023	VARIOUS	XXX	178,399	178,399	178,770	178,410		(11)		(11)	178,399				3,375	03/01/2044	1 A	
3132WR-RT-2	FR WA0508		06/26/2023	MBS PAYDOWN	XXX	13,732	13,732	9,994	9,994		52		52	13,732				59	09/01/2051	1 A	
3132WR-RU-9	FR WA0509		06/26/2023	MBS PAYDOWN	XXX	4,039	4,039	3,925	4,030		9		9	4,039				67	04/01/2052	1 A	
3132WW-A7-7	FR WA2529		06/01/2023	MBS PAYDOWN	XXX	9,844	9,844	9,891	9,845		(1)		(1)	9,845				145	01/01/2052	1 A	
3132WW-AA-0	FG WA2500		06/01/2023	MBS PAYDOWN	XXX	16,325	16,325	15,625	16,301		24		24	16,325				224	09/01/2045	1 A	
3132WX-AW-0	FR WA3420		06/01/2023	MBS PAYDOWN	XXX	6,909	6,909	6,833	6,908		2		2	6,909				96	01/01/2040	1 A	
3132WX-AY-6	FR WA3422		06/01/2023	MBS PAYDOWN	XXX	9,368	9,368	9,262	9,366		3		3	9,368				142	01/01/2040	1 A	
3132Y7-GN-9	FG WE2005		06/01/2023	MBS PAYDOWN	XXX	65,105	65,105	61,529	65,031		74		74	65,105				863	09/01/2033	1 A	
3132Y7-H7-3	FR WE2054		06/01/2023	MBS PAYDOWN	XXX	5,477	5,477	4,885	5,477		1		1	5,477				26	05/01/2052	1 A	
3132YB-XA-9	FR WE6073		06/01/2023	MBS PAYDOWN	XXX	1,982	1,982	1,823	1,982					1,982				7	05/01/2039	1 A	
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		06/01/2023	MBS PAYDOWN	XXX	48,842	48,842	47,552	48,793		49		49	48,842				1,220	04/15/2032	1 A	
3133KQ-FT-8	FR RA8278		06/01/2023	MBS PAYDOWN	XXX	59,799	59,799	59,593					1	59,799				384	12/01/2052	1 A	

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eig n Disposal Date	4 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.							
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE		06/01/2023	MBS PAYDOWN	.XXX	34,896	34,896	33,698	34,847		.49		.49		34,896			.898		05/15/2028	1 A
3133TH-68-4	FHLMC SERIES 2102 CLASS PE		06/01/2023	VARIABLE	.XXX	35,218	35,218	33,993	35,180		.37		.37		35,218			.965		12/15/2028	1 A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		06/01/2023	MBS PAYDOWN	.XXX	16,487	16,487	16,173	16,473		.14		.14		16,487			.443		12/15/2028	1 A
313637-2J-8	FN 109777		06/01/2023	MBS PAYDOWN	.XXX	8,459	8,459	8,537	8,461		(1)		(1)		8,459			.143		09/01/2033	1 A
313637-R6-9	FN 109509		06/01/2023	MBS PAYDOWN	.XXX	21,429	21,429	21,683	21,444		(15)		(15)		21,429			.349		09/01/2028	1 A
313637-W4-8	FN 109667		06/01/2023	MBS PAYDOWN	.XXX	4,581	4,581	4,609	4,582		.1		.1		4,581			.77		09/01/2033	1 A
313637-XD-7	FN 109676		06/01/2023	MBS PAYDOWN	.XXX	7,439	7,439	7,412	7,437		.1		.1		7,439			.122		09/01/2033	1 A
313637-YS-3	FN 109721		06/01/2023	MBS PAYDOWN	.XXX	5,621	5,621	5,704	5,622		(2)		(2)		5,621			.97		09/01/2033	1 A
313637-ZD-5	FN 109740		06/01/2023	MBS PAYDOWN	.XXX	12,007	12,007	12,202	12,011		(4)		(4)		12,007			.191		09/01/2033	1 A
3136A0-EK-9	FNR 2011-81 GZ		06/01/2023	MBS PAYDOWN	.XXX	12,247	12,247	11,963	12,240		.8		.8		12,247			.282		08/25/2041	1 A
3136A0-RX-7	FNR 2011-80 ZA		06/01/2023	MBS PAYDOWN	.XXX	245,291	245,291	226,076	244,913		.378		.378		245,291			4,075		08/25/2041	1 A
3136A1-C8-6	FNR 2011-101 NB		06/01/2023	MBS PAYDOWN	.XXX	32,261	32,261	32,261	32,261						32,261			.484		10/25/2041	1 A
3136A1-ZD-0	FNR 2011-101 CB		06/01/2023	MBS PAYDOWN	.XXX	153,425	153,425	152,945	153,407		.18		.18		153,425			2,650		10/25/2041	1 A
3136A7-JB-9	FNR 2012-67 MZ		06/01/2023	MBS PAYDOWN	.XXX	20,733	20,733	20,677	20,732		.1		.1		20,733			.309		07/25/2042	1 A
3136A8-D6-4	FNR 2012-103 ZC		06/01/2023	MBS PAYDOWN	.XXX	73,967	73,967	71,420	73,783		.89		.89		73,967			1,056		09/25/2042	1 A
3136AE-4P-9	FNR 2013-71 ZA		06/26/2023	MBS PAYDOWN	.XXX	200,909	200,909	194,125	200,115		.794		.794		200,909			2,897		05/01/2043	1 A
3136AE-5X-1	FNR 2013-74 ZH		06/26/2023	MBS PAYDOWN	.XXX	133,908	133,908	121,106	132,975		.933		.933		133,908			2,081		05/01/2043	1 A
3136AE-S3-2	FMMA.13-52J		06/01/2023	MBS PAYDOWN	.XXX	52,386	52,386	50,962	52,363		.23		.23		52,386			.712		06/25/2043	1 A
3136AF-AE-4	FNR 2013-79 EZ		06/01/2023	MBS PAYDOWN	.XXX	285,743	285,743	269,637	285,265		.478		.478		285,743			4,338		07/25/2043	1 A
3136AF-AK-0	FNR 2013-79 OZ		06/01/2023	MBS PAYDOWN	.XXX	83,019	83,019	78,556	82,895		.124		.124		83,019			1,176		07/25/2043	1 A
3136AF-YY-4	FNR 2013-80 VZ		05/25/2023	VARIABLE	.XXX	482,652	482,652	456,911	481,198		1,454		1,454		482,652			10,668		08/25/2043	1 A
3136AG-MJ-8	FNR 2013-108 VZ		06/01/2023	MBS PAYDOWN	.XXX	124,767	124,767	123,034	124,726		.41		.41		124,767			1,572		10/25/2043	1 A
3136AG-NP-3	FNR 2013-103 GZ		06/01/2023	MBS PAYDOWN	.XXX	178,237	178,237	157,984	177,438		.799		.799		178,237			2,267		10/25/2033	1 A
3136AG-P8-9	FNR 2013-114 Z		06/01/2023	MBS PAYDOWN	.XXX	919,433	919,433	816,534	907,940		11,492		11,492		919,433			12,077		03/25/2040	1 A
3136AH-VS-6	FNR 2013-136 CZ		06/01/2023	VARIABLE	.XXX	106,764	106,764	90,129	106,212		.551		.551		106,764			1,605		12/01/2043	1 A
3136AP-3A-8	FNR 2015-64 AZ		06/26/2023	VARIABLE	.XXX	201,166	201,166	200,954	200,762		.405		.405		201,166			3,087		09/25/2045	1 A
3136AP-CW-0	FNR 2015-47 AY		06/01/2023	MBS PAYDOWN	.XXX	49,835	49,835	46,156	49,718		.117		.117		49,835			.589		07/01/2045	1 A
3136AQ-AN-0	FNR 2015-72 ZA		06/01/2023	MBS PAYDOWN	.XXX	112,715	112,715	108,240	112,630		.85		.85		112,715			1,406		10/25/2045	1 A
3136AR-J3-3	FMMA.16-22		06/26/2023	MBS PAYDOWN	.XXX	15,982	15,982	15,925	15,950		.33		.33		15,982			.198		04/25/2046	1 A
3136AS-A9-7	FNR 2016-41 MZ		06/01/2023	MBS PAYDOWN	.XXX	51,398	51,398	50,718	51,387		.11		.11		51,398			.644		07/25/2046	1 A
3136AS-CT-1	FMMA.16-24		06/26/2023	MBS PAYDOWN	.XXX	92,773	92,773	92,676	92,588		.185		.185		92,773			1,140		05/25/2046	1 A
3136AU-4D-0	FNR 2017-8 BZ		06/01/2023	MBS PAYDOWN	.XXX	80,271	80,271	72,099	80,085		.186		.186		80,271			.980		02/25/2047	1 A
3136AU-YU-9	FNR 2016-94 ZA		06/26/2023	MBS PAYDOWN	.XXX	54,883	54,883	53,842	54,737		.146		.146		54,883			.820		12/25/2046	1 A
3136AV-JB-6	FNR 2017-4 ZC		06/01/2023	MBS PAYDOWN	.XXX	240,928	240,928	240,928	240,928						240,928			3,611		02/25/2047	1 A
3136AW-5S-2	FNR 17-52 KZ		06/01/2023	MBS PAYDOWN	.XXX	36,184	36,184	35,545	36,142		.41		.41		36,184			.533		07/01/2047	1 A
3136AW-HZ-3	FNR 2017-39 CY		06/01/2023	MBS PAYDOWN	.XXX	16,101	16,101	15,027	16,089		.12		.12		16,101			.235		05/01/2047	1 A
3136AW-Z7-5	FNR 2017-51 EZ		06/01/2023	MBS PAYDOWN	.XXX	20,947	20,947	19,486	20,937		.10		.10		20,947			.262		07/25/2047	1 A
3136AX-GA-7	FNR 2017-49 ZC		06/01/2023	VARIABLE	.XXX	385,921	385,921	375,421	385,406		.515		.515		385,921			4,994		07/25/2047	1 A
3136AX-YN-9	FNR 2017-61 TZ		06/26/2023	MBS PAYDOWN	.XXX	94,585	94,585	88,118	94,315		.271		.271		94,585			1,239		08/25/2047	1 A
3136AY-YZ-0	FNR 2017-90 ZD		06/01/2023	MBS PAYDOWN	.XXX	46,392	46,392	46,265	46,389		.3		.3		46,392			.714		11/01/2047	1 A
3136B1-LF-9	FNA 2018-M3 AZ		06/01/2023	MBS PAYDOWN	.XXX	2,544	2,544	2,463	2,541		.2		.2		2,544			.33		02/25/2030	1 A
3136B1-T7-9	FNR 2018-38 VZ		06/01/2023	MBS PAYDOWN	.XXX	34,698	34,698	34,688	34,697						34,698			.590		06/25/2048	1 A
3136B2-GE-6	FNR 2018-45 ZD		06/01/2023	VARIABLE	.XXX	149,686	149,686	140,912	149,380		.306		.306		149,686			2,243		06/25/2048	1 A
3136B2-SB-9	FNR 2018-47 GZ		06/01/2023	MBS PAYDOWN	.XXX	124,483	124,483	118,356	124,210		.274		.274		124,483			1,521		07/25/2048	1 A
3136B2-UE-0	FNR 2018-55 LZ		06/01/2023	MBS PAYDOWN	.XXX	57,264	57,264	52,115	57,012		.252		.252		57,264			.815		08/01/2048	1 A
3136B2-YL-0	FNR 2018-54 LZ		06/01/2023	MBS PAYDOWN	.XXX	24,537	24,537	23,167	24,519		.18		.18		24,537			.407		08/25/2048	1 A
3136B3-BL-3	FNR 2018-70 CZ		06/01/2023	VARIABLE	.XXX	173,614	173,614	168,688	173,467		.147		.147		173,614			3,105		10/25/2048	1 A
3136B3-DT-4	FNR 2018-73 BZ		06/01/2023	MBS PAYDOWN	.XXX	217,025	217,025	207,305	216,593		.432		.432		217,025			2,640		10/25/2048	1 A
3136B3-GN-4	FNR 2018-76 ZB		06/01/2023	MBS PAYDOWN	.XXX	113,494	113,494	102,573	113,198		.296		.296		113,494			1,765		10/25/2048	1 A
3136B3-MM-9	FNR 18-84 ZA		06/01/2023	MBS PAYDOWN	.XXX	93,289	93,289	83,714	93,146		.144		.144		93,289			1,363		11/01/2048	1 A
3136B3-MV-9	FNR 18-84 ZD		06/01/2023	MBS PAYDOWN	.XXX	81,619	81,619	74,486	81,444		.175		.175		81,619			1,018		11/01/2048	1 A
3136B7-JB-8	FNR 2019-72 ZL		06/01/2023	MBS PAYDOWN	.XXX	31,816	31,816	31,486	31,811		.6		.6		31,816			.386		12/25/2049	1 A
3136B7-V2-4	FNR 2019-82 HZ		06/01/2023	MBS PAYDOWN	.XXX	236,661	236,661	236,098	236,655		.6		.6		236,661			3,476		01/25/2050	1 A
3136B8-HA-0	FNR 2020-3 JZ		06/01/2023	MBS PAYDOWN	.XXX	69,105	69,105	68,726	69,098		.7		.7		69,105			.825		02/25/2050	

STATEMENT AS OF JUNE 30, 2023 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
3137A9-Y2-6	FHR 3835 ZV		06/01/2023	VARIOUS	.XXX	379,059	379,059	370,646	378,894		165		165		379,059				4,392	04/15/2041	1.A
3137AN-ST-3	FHR 4027 PY		06/01/2023	MBS PAYDOWN	.XXX	42,771	42,771	43,707	42,779		(8)		(8)		42,771				625	04/15/2042	1.A
3137B2-NF-3	FHR 4219 JZ		06/15/2023	MBS PAYDOWN	.XXX	88,312	88,312	85,177	88,061		250		250		88,312				1,256	05/15/2043	1.A
3137B3-6D-5	FHR 4215 ZK		06/01/2023	MBS PAYDOWN	.XXX	147,964	147,964	139,832	147,759		206		206		147,964				1,987	06/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		06/01/2023	MBS PAYDOWN	.XXX	32,835	32,835	25,369	32,704		132		132		32,835				343	07/15/2043	1.A
3137B3-RV-2	FHR 4235 BC		06/15/2023	MBS PAYDOWN	.XXX	133,236	133,236	114,583	132,293		944		944		133,236				1,307	08/15/2028	1.A
3137B4-KX-3	FHR 4253 PB		06/01/2023	MBS PAYDOWN	.XXX	38,971	38,971	36,437	38,941		30		30		38,971				580	08/15/2041	1.A
3137B4-RQ-1	FHR 4249 GW		06/01/2023	MBS PAYDOWN	.XXX	39,099	39,099	36,203	38,973		126		126		39,099				653	10/15/2041	1.A
3137B6-LL-3	FHR 4285 PB		06/01/2023	MBS PAYDOWN	.XXX	97,006	97,006	97,279	97,010		(4)		(4)		97,006				1,655	11/15/2043	1.A
3137BL-EX-2	FHLMC.45-10		06/01/2023	MBS PAYDOWN	.XXX	94,837	94,837	94,761	94,835		2		2		94,837				1,182	09/15/2045	1.A
3137BR-ER-2	FHR 4607 HB		06/01/2023	VARIOUS	.XXX	394,524	394,524	384,815	394,286		238		238		394,524				4,904	08/01/2046	1.A
3137BS-YY-9	FHR 4630 ZL		06/15/2023	MBS PAYDOWN	.XXX	16,793	16,793	15,064	16,735		57		57		16,793				230	11/15/2046	1.A
3137BY-BA-3	FHR 4656 B		06/01/2023	MBS PAYDOWN	.XXX	181,504	181,504	172,854	181,410		94		94		181,504				2,125	02/15/2047	1.A
3137BV-OS-8	FHR 4657 TZ		06/01/2023	MBS PAYDOWN	.XXX	292,941	292,941	292,941	292,941						292,941				4,328	02/15/2047	1.A
3137BW-RN-6	FHR 4664 TZ		06/15/2023	VARIOUS	.XXX	464,663	464,663	431,750	463,171		1,492		1,492		464,663				5,563	03/15/2047	1.A
3137BY-5W-6	FHR 4680 BQ		06/01/2023	MBS PAYDOWN	.XXX	2,475	2,475	2,401	2,475		1		1		2,475				36	05/15/2047	1.A
3137F1-7F-9	FHR 4693 TZ		06/01/2023	VARIOUS	.XXX	139,831	139,831	131,572	139,748		83		83		139,831				2,005	06/15/2047	1.A
3137F2-ZW-9	FHR 4711 CZ		06/01/2023	MBS PAYDOWN	.XXX	141,307	141,307	139,151	141,248		59		59		141,307				2,209	08/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		06/01/2023	MBS PAYDOWN	.XXX	81,140	81,140	73,142	81,043		96		96		81,140				1,000	03/01/2048	1.A
3137F5-3A-5	FHR 4791 ZB		06/01/2023	MBS PAYDOWN	.XXX	146,064	146,064	146,129	146,064						146,064				2,425	03/15/2048	1.A
3137FB-YC-4	FHR 4734 Z		06/01/2023	MBS PAYDOWN	.XXX	137,592	137,592	127,752	137,456		136		136		137,592				1,266	12/01/2047	1.A
3137FC-4R-2	FHR 4738 LZ		06/15/2023	MBS PAYDOWN	.XXX	316,545	316,545	295,174	315,478		1,068		1,068		316,545				4,343	12/01/2047	1.A
3137FD-DG-4	FHR 4750 KZ		06/15/2023	MBS PAYDOWN	.XXX	1,418	1,418	1,417	1,416		2		2		1,418				18	01/01/2048	1.A
3137FG-3P-8	FHR 4801 ZN		06/01/2023	MBS PAYDOWN	.XXX	624,722	624,722	623,811	624,686		36		36		624,722				10,427	05/15/2048	1.A
3137FG-5H-4	FHR 4796 NZ		06/01/2023	VARIOUS	.XXX	243,999	243,999	243,999	243,999						243,999				4,173	05/15/2048	1.A
3137FJ-C2-3	FHR 4833 VZ		06/01/2023	MBS PAYDOWN	.XXX	46,118	46,118	44,859	46,071		47		47		46,118				694	09/15/2048	1.A
3137FQ-HA-4	FHR 4933 LZ		06/01/2023	MBS PAYDOWN	.XXX	13,831	13,831	13,798	13,829		2		2		13,831				173	12/25/2049	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2 VA FREDDIE MAC MF CERT M-		06/01/2023	MBS PAYDOWN	.XXX	43,402	43,402	40,655	43,368		34		34		43,402				587	05/25/2047	1.A
3137H6-L2-9	068		06/15/2023	VARIOUS	.XXX	19,988	19,988	20,387	19,997		(9)		(9)		19,988				449	10/15/2036	1.B FE
3137H7-N2-5	FHR 5233 DZ		06/01/2023	MBS PAYDOWN	.XXX	144,536	144,536	144,108	144,471		64		64		144,536				3,040	10/25/2044	1.A
3137H9-RZ-4	FHR 5297 DZ		06/01/2023	MBS PAYDOWN	.XXX	175,417	175,417	174,649	175,417		9		9		175,417				2,144	03/25/2053	1.A
3137HA-4G-8	FREMF 2023-ML15 A FEDERAL NA AM5731 3.99		06/01/2023	MBS PAYDOWN	.XXX	10,443	10,443	9,791	10,443						10,443				36	01/25/2040	1.A
3138L6-LM-8	01JUN44		06/01/2023	MBS PAYDOWN	.XXX	34,359	34,359	35,074	34,375		(16)		(16)		34,359				572	05/01/2044	1.A
3138LA-XT-1	FN AM9689		06/01/2023	MBS PAYDOWN	.XXX	18,998	18,998	19,364	19,003		(4)		(4)		18,998				308	09/01/2045	1.A
3138LC-QA-6	FN AN0448		06/01/2023	MBS PAYDOWN	.XXX	172,465	172,465	176,034	172,530		(65)		(65)		172,465				2,814	01/01/2046	1.A
3138LC-VN-2	FN AN0620		06/01/2023	MBS PAYDOWN	.XXX	53,589	53,589	54,912	53,603		(14)		(14)		53,589				904	01/01/2046	1.A
3138LD-CZ-4	FN AN0987		05/31/2023	MBS PAYDOWN	.XXX	11,552,031	11,552,031	11,819,172	11,736,004		(183,973)		(183,973)		11,552,031				167,515	02/01/2036	1.A
3138LD-JE-4	FN AN1160		06/01/2023	MBS PAYDOWN	.XXX	12,459	12,459	12,716	12,463		(4)		(4)		12,459				183	03/01/2036	1.A
3138LD-K4-4	FN AN1214		06/01/2023	MBS PAYDOWN	.XXX	39,270	39,270	40,080	39,270		(15)		(15)		39,270				583	04/01/2046	1.A
3138LD-PM-9	FN AN1327		06/26/2023	MBS PAYDOWN	.XXX	889,730	889,730	854,349	850,260		39,470		39,470		889,730				19,327	01/01/2033	1.A
3138LE-NT-4	FN AN2201		06/01/2023	MBS PAYDOWN	.XXX	4,604	4,604	4,699	4,605		(1)		(1)		4,604				67	07/01/2046	1.A
3138LE-0X-2	FN AN2269		06/01/2023	MBS PAYDOWN	.XXX	30,639	30,639	31,271	30,646		(7)		(7)		30,639				418	08/01/2046	1.A
3138LF-L7-1	FN AN3049		04/25/2023	MBS PAYDOWN	.XXX	1,115,549	1,115,549	1,101,779	1,105,213		10,336		10,336		1,115,549				11,998	10/01/2046	1.A
3138LF-L8-9	FN AN3050		06/01/2023	MBS PAYDOWN	.XXX	8,920	8,920	8,861	8,919		1		1		8,920				122	10/01/2046	1.A
3138LG-SU-1	FN AN4130		06/01/2023	MBS PAYDOWN	.XXX	38,306	38,306	38,713	38,311		(5)		(5)		38,306				554	01/01/2037	1.A
3138LG-SV-9	FN AN4131		06/01/2023	MBS PAYDOWN	.XXX	42,027	42,027	42,474	42,032		(5)		(5)		42,027				608	01/01/2037	1.A
3138LH-AV-6	FN AN4519		06/01/2023	MBS PAYDOWN	.XXX	19,149	19,149	19,598	19,157		(8)		(8)		19,149				323	02/01/2047	1.A
3138LH-D3-5	FN AN4621		06/01/2023	MBS PAYDOWN	.XXX	30,841	30,841	31,477	30,851		(11)		(11)		30,841				462	08/01/2032	1.A
3138LH-L9-3	FN AN4851		06/01/2023	MBS PAYDOWN	.XXX	18,920	18,920	19,428	18,920		(6)		(6)		18,920				306	03/01/2047	1.A
3138LH-MA-9	FN AN4852		06/01/2023	MBS PAYDOWN	.XXX	4,709	4,709	4,856	4,711		(2)		(2)		4,709				77	03/01/2047	1.A
3138LJ-XQ-8	FN AN6086		06/01/2023	MBS PAYDOWN	.XXX	21,531	21,531	21,881	21,535		(5)		(5)		21,531				306	08/01/2037	1.A
3138LK-JK-4	FN AN6565		06/01/2023	MBS PAYDOWN	.XXX	8,873	8,873	9,056	8,875		(2)		(2)		8,873				89	09/01/2047	1.A
3138LK-YX-9	FN AN7025		06/01/2023	MBS PAYDOWN	.XXX	5,310	5,310	5,446	5,312		(2)		(2)		5,310				80	10/01/2047	1.A
3138LL-KR-5	FN AN7503		06/01/2023	MBS PAYDOWN	.XXX	7,323	7,323	7,474	7,325		(2)		(2)		7,323				108	11/01/2037	1.A
3138LM-4B-6	FN AN8917		06/01/2023	MBS PAYDOWN	.XXX</																

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LM-7C-1	FN AN8990		06/01/2023	MBS PAYDOWN	XXX	45,359	45,359	45,557	45,362		(4)		(4)		45,359				673	04/01/2030	1.A
3138LM-7F-4	FN AN8993		06/01/2023	MBS PAYDOWN	XXX	22,417	22,417	22,431	22,414		2		2		22,417				356	04/01/2048	1.A
3138LM-HB-2	FN AN8325		06/01/2023	MBS PAYDOWN	XXX	36,495	36,495	36,708	36,495						36,495				546	02/01/2038	1.A
3138LM-KG-9	FN AN8416		06/01/2023	MBS PAYDOWN	XXX	7,304	7,304	7,305	7,304		1		1		7,304				80	02/01/2048	1.A
3138LM-KK-8	FN AN8397		06/01/2023	MBS PAYDOWN	XXX	11,955	11,955	11,856	11,952		3		3		11,955				178	03/01/2048	1.A
3138LM-KL-6	FN AN8398		06/01/2023	MBS PAYDOWN	XXX	7,033	7,033	6,984	7,031		2		2		7,033				104	02/01/2048	1.A
3138LM-PN-7	FN AN8528		06/01/2023	MBS PAYDOWN	XXX	20,380	20,380	20,498	20,381		(1)		(1)		20,380				294	03/01/2033	1.A
3138LM-SU-8	FN AN8630		06/01/2023	MBS PAYDOWN	XXX	30,834	30,834	30,853	30,833		1		1		30,834				468	04/01/2030	1.A
3138LM-SV-6	FN AN8631		06/01/2023	MBS PAYDOWN	XXX	66,355	66,355	66,397	66,354		1		1		66,355				1,039	04/01/2030	1.A
3138LM-V5-9	FN AN8735		06/01/2023	MBS PAYDOWN	XXX	20,236	20,236	20,407	20,238		(2)		(2)		20,236				311	03/01/2033	1.A
3138LM-WK-5	FN AN8749		04/30/2023	PRIOR YEAR INCOME	XXX														6,967	03/01/2030	1.A
3138LM-XC-2	FN AN8774		06/01/2023	MBS PAYDOWN	XXX	19,241	19,241	19,253	19,240		1		1		19,241				278	05/01/2030	1.A
3138LM-XE-8	FN AN8776		06/01/2023	MBS PAYDOWN	XXX	23,961	23,961	23,976	23,960		1		1		23,961				426	05/01/2033	1.A
3138LM-Y2-3	FN AN8828		06/01/2023	MBS PAYDOWN	XXX	35,895	35,895	36,389	35,908		(12)		(12)		35,895				548	04/01/2030	1.A
3138LM-YK-3	FN AN8813		06/01/2023	MBS PAYDOWN	XXX	10,218	10,218	10,378	10,221		(3)		(3)		10,218				175	04/01/2033	1.A
3138LN-7M-7	FN AN8999		06/01/2023	MBS PAYDOWN	XXX	45,209	45,209	45,901	45,222		(13)		(13)		45,209				724	07/01/2033	1.A
3138LN-BE-0	FN AN9036		04/26/2023	PRIOR YEAR INCOME	XXX														53,912	05/01/2030	1.A
3138LN-BW-2	FN AN9043		04/30/2023	PRIOR YEAR INCOME	XXX										14,930				14,930	05/01/2030	1.A
3138LN-C9-0	FN AN9095		06/01/2023	MBS PAYDOWN	XXX	4,528	4,528	4,468	4,527		2		2		4,528				69	05/01/2033	1.A
3138LN-D2-4	FN AN9120		06/01/2023	MBS PAYDOWN	XXX	7,999	7,999	8,104	8,001		(3)		(3)		7,999				124	09/01/2030	1.A
3138LN-EJ-6	FN AN9136		06/01/2023	MBS PAYDOWN	XXX	19,644	19,644	19,656	19,644		1		1		19,644				288	05/01/2030	1.A
3138LN-FF-3	FN AN9165		06/01/2023	MBS PAYDOWN	XXX	4,564	4,564	4,597	4,565						4,564				74	05/01/2038	1.A
3138LN-G9-6	FN AN9223		06/01/2023	MBS PAYDOWN	XXX	2,191	2,191	2,203	2,191						2,191				40	05/01/2033	1.A
3138LN-GB-1	FN AN9193		06/01/2023	MBS PAYDOWN	XXX	295	295	298	295						295				6	05/01/2038	1.A
3138LN-MR-9	FN AN9367		06/01/2023	MBS PAYDOWN	XXX	71,928	71,928	72,074	71,929		(1)		(1)		71,928				1,080	06/01/2030	1.A
3138LN-ND-9	FN AN9387		06/01/2023	MBS PAYDOWN	XXX	157,377	157,377	158,213	157,404		(26)		(26)		157,377				2,429	06/01/2033	1.A
3138LN-NE-7	FN AN9388		06/01/2023	MBS PAYDOWN	XXX	70,445	70,445	70,449	70,449		(3)		(3)		70,445				1,087	06/01/2033	1.A
3138LN-NF-4	FN AN9389		06/01/2023	MBS PAYDOWN	XXX	24,981	24,981	25,113	24,982		(1)		(1)		24,981				386	06/01/2033	1.A
3138LN-NG-2	FN AN9390		06/01/2023	MBS PAYDOWN	XXX	171,866	171,866	172,779	171,882		(16)		(16)		171,866				2,653	06/01/2033	1.A
3138LN-NH-0	FN AN9391		06/01/2023	MBS PAYDOWN	XXX	178,361	178,361	179,309	178,378		(17)		(17)		178,361				2,753	06/01/2033	1.A
3138LN-O4-6	FN AN9474		06/01/2023	MBS PAYDOWN	XXX	19,307	19,307	19,476	19,310		(4)		(4)		19,307				300	06/01/2028	1.A
3138LN-UZ-2	FN AN9599		06/01/2023	MBS PAYDOWN	XXX	70,528	70,528	72,270	70,564		(35)		(35)		70,528				1,250	06/01/2043	1.A
3138LN-YB-1	FN AN9705		06/01/2023	MBS PAYDOWN	XXX	7,439	7,439	7,449	7,439						7,439				121	07/01/2033	1.A
3138LP-AC-0	FN AN9902		06/01/2023	MBS PAYDOWN	XXX	33,888	33,888	33,956	33,885		3		3		33,888				543	09/01/2038	1.A
3138LP-AL-0	FN AN9910		06/01/2023	MBS PAYDOWN	XXX	126,729	126,729	126,986	126,721		8		8		126,729				2,031	09/01/2038	1.A
3138LP-CV-6	FN AN9983		06/01/2023	MBS PAYDOWN	XXX	18,171	18,171	18,278	18,172		(1)		(1)		18,171				294	07/01/2033	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FNMA SERIES 2003-111 CLASS SG		06/01/2023	MBS PAYDOWN	XXX	62,993	62,993	60,036	62,933		60		60		62,993				1,444	12/15/2032	1.A
31393T-3S-3	FNMA SERIES 2003-109 CLASS SA		06/01/2023	MBS PAYDOWN	XXX	139,731	139,731	121,830	139,267		463		463		139,731				3,036	12/25/2032	1.A
31393T-U6-1	FNMA SERIES 2004-W1 CLASS 1A7		06/25/2023	MBS PAYDOWN	XXX	117,798	117,798	107,145	117,141		657		657		117,798				2,310	01/25/2033	1.A
31393U-4J-9	FNMA SERIES 2003-123 CLASS ND		06/01/2023	MBS PAYDOWN	XXX	84,030	84,030	84,030	84,030						84,030				1,825	11/25/2043	1.A
31393U-BC-6	FNMA 2003-119 CLASS SA		06/01/2023	VARIOUS	XXX	39,203	39,203	40,183	39,222		(20)		(20)		39,203				996	12/25/2033	1.A
31393U-DL-4	FNMA SERIES 2003-119 CLASS GD		06/25/2023	MBS PAYDOWN	XXX	6,730	6,730	6,516	6,703		28		28		6,730				142	12/25/2033	1.A
31393U-DW-2	FNMA SERIES 2003-119 CLASS UG		06/25/2023	MBS PAYDOWN	XXX	4,038	4,038	3,909	4,022		17		17		4,038				85	12/25/2033	1.A
31393U-DN-0	FNMA SERIES 2003-119 CLASS SB		06/25/2023	MBS PAYDOWN	XXX	6,057	6,057	5,863	6,033		25		25		6,057				128	12/25/2033	1.A
31393U-DQ-3	FNMA SERIES 2003-W18 CLASS 1A7		06/25/2023	MBS PAYDOWN	XXX	5,869	5,869	6,000	5,869						5,869				141	12/25/2033	1.A
31393U-NR-0	FHLMC SERIES 2650 CLASS PB		06/01/2023	MBS PAYDOWN	XXX	232,575	232,575	232,575	232,575						232,575				5,765	08/25/2043	1.A
31393W-3S-6	FNMA SERIES 2004-W2 CLASS 1A4		06/01/2023	MBS PAYDOWN	XXX	20,361	20,361	19,187	20,339		22		22		20,361				436	07/15/2033	1.A
31393X-GN-1	FNMA SERIES 2004-91 CLASS ZK		06/01/2023	VARIOUS	XXX	29,490	29,490	29,210	29,491		(1)		(1)		29,490				738	02/25/2044	1.A
31394B-YX-6	FHLMC SERIES 2682 CLASS SH		06/15/2023	MBS PAYDOWN	XXX	106,228	106,228	86,336	105,729		499		499		106,228				1,993	12/25/2034	1.A
31394K-KZ-6	FHLMC SERIES 2682 CLASS SK		06/15/2023	MBS PAYDOWN	XXX	70,496	70,496	63,272	70,377		119		119		70,496				1,289	02/15/2033	1.A
31394K-L2-8	FHLMC SERIES 2684 CLASS S		06/15/2023	MBS PAYDOWN	XXX	230,050	230,050	225,816	229,590		460		460		230,050				5,569	01/15/2033	1.A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		06/15/2023	MBS PAYDOWN	XXX	50,482	50,482	44,041	50,390		92		92		50,482				1,143	01/15/2033	1.A

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STATEMENT AS OF JUNE 30, 2023 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
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		06/15/2023	MBS PAYDOWN	XXX	111,524	111,524	102,651	111,341		183		183		111,524				2,274	04/15/2033	1.A
31394L-GD-8	FHLMC SERIES 2691 CLASS SW FNMA SERIES 2006-18 CLASS		06/15/2023	MBS PAYDOWN	XXX	34,001	34,001	33,708	33,935		66		66		34,001				827	09/15/2032	1.A
31394V-4H-0	PE		06/01/2023	MBS PAYDOWN	XXX	43,537	43,537	42,011	43,504		33		33		43,537				988	03/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		06/01/2023	MBS PAYDOWN	XXX	36,040	36,040	35,945	35,945		95		95		36,040				616	03/25/2044	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		06/01/2023	MBS PAYDOWN	XXX	20,242	20,242	20,533	20,248		(6)		(6)		20,242				510	07/15/2034	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		06/01/2023	MBS PAYDOWN	XXX	16,873	16,873	16,445	16,867		6		6		16,873				387	02/15/2036	1.A
31396N-HB-5	FHLMC 3136		06/01/2023	MBS PAYDOWN	XXX	42,377	42,377	41,513	42,340		36		36		42,377				939	04/15/2036	1.A
31396P-SS-1	FNR 2007-7		06/01/2023	MBS PAYDOWN	XXX	27,620	27,620	26,999	27,599		21		21		27,620				544	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		06/01/2023	VARIOUS	XXX	293,375	293,375	302,320	293,584		(208)		(208)		293,375				7,225	07/15/2036	1.A
31396X-RS-5	FNMA 07-90		06/01/2023	MBS PAYDOWN	XXX	727	727	719	727						727				18	09/25/2037	1.A
31397A-SH-7	FHLMC 3217 PE		06/01/2023	MBS PAYDOWN	XXX	32,475	32,475	33,099	32,485		(10)		(10)		32,475				810	09/15/2036	1.A
31397B-5W-7	FHR 3211 HEE		06/01/2023	VARIOUS	XXX	65,740	65,740	67,776	65,767		(27)		(27)		65,740				1,799	09/15/2036	1.A
31397B-60-9	FHLMC 3211-MB		06/01/2023	MBS PAYDOWN	XXX	17,969	17,969	17,368	17,958		11		11		17,969				411	09/15/2036	1.A
31397C-SZ-3	FHR 3242 NH		06/01/2023	MBS PAYDOWN	XXX	347,206	347,206	352,631	347,308		(102)		(102)		347,206				8,210	11/01/2036	1.A
31397C-TD-1	FHLMC 3242 PH		06/01/2023	MBS PAYDOWN	XXX	33,109	33,109	33,109	33,109						33,109				775	11/15/2036	1.A
31397G-PF-1	FHR 3303 PD		06/01/2023	MBS PAYDOWN	XXX	18,356	18,356	17,470	18,322		33		33		18,356				416	04/15/2037	1.A
31397H-B9-8	FHR 3312 HP		06/01/2023	MBS PAYDOWN	XXX	29,893	29,893	27,847	29,820		73		73		29,893				774	05/15/2037	1.A
31397J-OS-6	FHR 3351 PC		06/01/2023	MBS PAYDOWN	XXX	23,933	23,933	23,432	23,907		26		26		23,933				697	07/15/2037	1.A
31397J-W4-2	FHR 3349 PE		06/01/2023	MBS PAYDOWN	XXX	10,712	10,712	11,003	10,724		(12)		(12)		10,712				233	07/15/2037	1.A
31397Q-G5-1	FNR 2011-18 ZE		06/01/2023	MBS PAYDOWN	XXX	14,526	14,526	13,148	14,494		33		33		14,526				276	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		06/01/2023	MBS PAYDOWN	XXX	43,511	43,511	41,023	43,454		57		57		43,511				733	03/25/2041	1.A
31397S-G9-9	FNR 2011-46 Z		06/01/2023	MBS PAYDOWN	XXX	87,489	87,489	80,292	87,333		155		155		87,489				1,476	05/25/2041	1.A
31397S-YR-2	FNR 2011-39 UZ		06/01/2023	VARIOUS	XXX	95,490	95,490	89,379	95,320		170		170		95,490				1,840	05/25/2041	1.A
31397U-Z0-5	FNR 2011-58 HL		06/01/2023	MBS PAYDOWN	XXX	8,303	8,303	7,832	8,294		10		10		8,303				138	07/25/2041	1.A
31397W-X9-1	FHR 3473 AY		06/01/2023	MBS PAYDOWN	XXX	31,922	31,922	30,805	31,888		34		34		31,922				667	07/15/2038	1.A
31398S-RK-1	FNR 2010-143 Z		06/01/2023	VARIOUS	XXX	7,720	7,720	7,552	7,718		3		3		7,720				218	12/25/2040	1.A
31398S-RV-7	FNR 2010-143 BG		06/26/2023	MBS PAYDOWN	XXX	34,079	34,079	31,736	33,923		156		156		34,079				532	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		06/01/2023	MBS PAYDOWN	XXX	36,674	36,674	34,610	36,635		40		40		36,674				627	11/25/2040	1.A
31398T-X6-3	FNR 10-103 ME		06/01/2023	MBS PAYDOWN	XXX	5,297	5,297	5,275	5,296		1		1		5,297				89	09/25/2040	1.A
3140FX-EK-4	FN BFO137		06/01/2023	MBS PAYDOWN	XXX	217,274	217,274	213,134	217,179		95		95		217,274				2,772	08/01/2056	1.A
3140HR-3B-7	FN BLO793		06/01/2023	MBS PAYDOWN	XXX	40,580	40,580	40,771	40,580		1		1		40,580				708	12/01/2038	1.A
3140HR-6G-3	FN BLO870		06/01/2023	MBS PAYDOWN	XXX	59,982	59,982	61,201	59,987		(5)		(5)		59,982				1,061	12/01/2048	1.A
3140HR-B3-6	FN BLO057		06/01/2023	MBS PAYDOWN	XXX	9,031	9,031	9,170	9,033		(2)		(2)		9,031				151	09/01/2038	1.A
3140HR-B4-4	FN BLO058		06/01/2023	MBS PAYDOWN	XXX	13,079	13,079	13,279	13,081		(2)		(2)		13,079				218	09/01/2038	1.A
3140HR-B8-5	FN BLO062		06/01/2023	MBS PAYDOWN	XXX	9,080	9,080	9,097	9,080						9,080				144	07/01/2031	1.A
3140HR-CR-2	FN BLO079		06/01/2023	MBS PAYDOWN	XXX	5,331	5,331	5,368	5,333		(1)		(1)		5,331				89	09/01/2033	1.A
3140HR-LE-1	FN BLO324		06/01/2023	MBS PAYDOWN	XXX	25,179	25,179	25,557	25,188		(9)		(9)		25,179				416	10/01/2030	1.A
3140HR-M6-7	FN BLO380		06/01/2023	MBS PAYDOWN	XXX	5,263	5,263	5,332	5,265		(2)		(2)		5,263				84	10/01/2033	1.A
3140HR-M7-5	FN BLO381		06/01/2023	MBS PAYDOWN	XXX	21,535	21,535	21,562	21,535						21,535				346	10/01/2028	1.A
3140HR-M8-3	FN BLO382		06/01/2023	MBS PAYDOWN	XXX	25,124	25,124	25,156	25,124						25,124				404	10/01/2028	1.A
3140HR-MS-9	FN BLO368 15/14.5		06/15/2023	MBS PAYDOWN	XXX	46,253	46,253	47,179	46,169		84		84		46,253				784	10/01/2033	1.A
3140HR-NZ-2	FN BLO407		06/01/2023	MBS PAYDOWN	XXX	33,549	33,549	34,220	33,562		(13)		(13)		33,549				567	11/01/2033	1.A
3140HR-VR-1	FN BLO623		06/01/2023	MBS PAYDOWN	XXX	3,214	3,214	3,257	3,215		(1)		(1)		3,214				56	05/01/2031	1.A
3140HR-WP-4	FN BLO653		06/01/2023	MBS PAYDOWN	XXX	9,753	9,753	9,760	9,753		1		1		9,753				167	12/01/2032	1.A
3140HR-WX-7	FN BLO661		06/01/2023	MBS PAYDOWN	XXX	64,984	64,984	65,136	64,982		2		2		64,984				1,090	11/01/2033	1.A
3140HR-YR-8	FN BLO719		06/01/2023	MBS PAYDOWN	XXX	8,274	8,274	8,491	8,276		(2)		(2)		8,274				156	12/01/2048	1.A
3140HR-ZK-2	FN BLO745		06/01/2023	MBS PAYDOWN	XXX	62,190	62,190	62,404	62,198		(8)		(8)		62,190				1,070	01/01/2034	1.A
3140HR-ZN-6	FN BLO748		06/01/2023	MBS PAYDOWN	XXX	12,879	12,879	12,923	12,879						12,879				222	01/01/2034	1.A
3140HS-4F-5	FN BLO721		06/01/2023	MBS PAYDOWN	XXX	5,036	5,036	5,140	5,039		(3)		(3)		5,036				80	03/01/2031	1.A
3140HS-BH-3	FN BLO939		06/01/2023	MBS PAYDOWN	XXX	5,761	5,761	5,765	5,738		23		23		5,761				104	12/01/2036	1.A
3140HS-BN-0	FN BLO944		06/01/2023	MBS PAYDOWN	XXX	27,163	27,163	27,189	27,163		1		1		27,163				449	01/01/2031	1.A
3140HS-CA-7	FN BLO964		06/01/2023	MBS PAYDOWN	XXX	8,634	8,634	8,696	8,635		(1)		(1)		8,634				154	12/01/2033	1.A
3140HS-CK-5	FN BLO973		06/01/2023	MBS PAYDOWN	XXX	7,689	7,689	7,756	7,690		(1)		(1)		7,689				138	12/01/2033	1.A
3140HS-HC-8	FN BLO1126		06/01/2023	MBS PAYDOWN	XXX	14,440	14,440	14,449	14,439		1		1		14,440				243	01/01/2029	1.A
3140HS-KF-7	FN BLO1193		06/01/2023	MBS PAYDOWN	XXX	10,339	10,339	10,384	10,340		(1)		(1)		10,339				174	12/01/2029	1.A
3140HS-P7-0	FN BLO1345		06/01/2023	MBS																	

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
3140HS-RS-2	FN BL1396		06/01/2023	MBS PAYDOWN	.XXX	3,777	3,777	3,874	3,779		(1)		(1)		3,777				.68	01/01/2039	1.A	
3140HS-RV-5	FN BL1399		06/01/2023	MBS PAYDOWN	.XXX	74,976	74,976	75,409	74,985		(8)		(8)		74,976				1,194	01/01/2031	1.A	
3140HS-U4-1	FN BL1502		06/01/2023	MBS PAYDOWN	.XXX	22,734	22,734	23,146	22,741		(8)		(8)		22,734				.387	02/01/2049	1.A	
3140HS-UZ-2	FN BL1499		06/01/2023	MBS PAYDOWN	.XXX	14,856	14,856	14,960	14,858		(2)		(2)		14,856				.230	02/01/2031	1.A	
3140HS-X6-3	FN BL1600		06/01/2023	MBS PAYDOWN	.XXX	5,697	5,697	5,745	5,698		(1)		(1)		5,697				.88	03/01/2031	1.A	
3140HS-XN-6	FN BL1584		06/01/2023	MBS PAYDOWN	.XXX	8,813	8,813	8,907	8,814		(1)		(1)		8,813				.144	02/01/2034	1.A	
3140HT-2V-0	FN BL2587		06/01/2023	MBS PAYDOWN	.XXX	1,737	1,737	1,764	1,737		(1)		(1)		1,737				.29	06/01/2049	1.A	
3140HT-GR-4	FN BL2007		06/01/2023	MBS PAYDOWN	.XXX	1,756	1,756	1,770	1,756						1,756				.30	04/01/2031	1.A	
3140HT-NB-1	FN BL2185		06/01/2023	MBS PAYDOWN	.XXX	3,878	3,878	3,958	3,879		(1)		(1)		3,878				.66	05/01/2049	1.A	
3140HT-S6-7	FN BL2340		06/01/2023	MBS PAYDOWN	.XXX	11,101	11,101	11,160	11,102		(1)		(1)		11,101				.157	05/01/2029	1.A	
3140HT-UT-4	FN BL2393		06/01/2023	MBS PAYDOWN	.XXX	4,475	4,475	4,593	4,478		(2)		(2)		4,475				.68	05/01/2034	1.A	
3140HT-XR-5	FN BL2487		06/01/2023	MBS PAYDOWN	.XXX	4,988	4,988	5,109	4,990		(3)		(3)		4,988				.76	05/01/2034	1.A	
3140HU-B7-0	FN BL2761		06/01/2023	MBS PAYDOWN	.XXX	26,174	26,174	26,714	26,179		(4)		(4)		26,174				.435	06/01/2049	1.A	
3140HU-B9-6	FN BL2763		06/01/2023	MBS PAYDOWN	.XXX	20,690	20,690	21,220	20,695		(4)		(4)		20,690				.347	06/01/2049	1.A	
3140HU-K5-4	FN BL3015		06/26/2023	MBS PAYDOWN	.XXX	17,268	17,268	14,859	17,268		.57		.57		17,268				.107	07/01/2049	1.A	
3140HV-C9-3	FN BL3695		06/01/2023	MBS PAYDOWN	.XXX	12,086	12,086	12,215	12,087		(1)		(1)		12,086				.176	08/01/2049	1.A	
3140HW-ED-0	FN BL4631		06/26/2023	VARIABLE	.XXX	5,465	5,465	5,469	5,467		(2)		(2)		5,465				.73	09/01/2042	1.A	
3140HX-ZN-3	FN BL6148		06/01/2023	MBS PAYDOWN	.XXX	6,067	6,067	6,192	6,068		(2)		(2)		6,067				.68	04/01/2050	1.A	
3140HY-CH-9	FN BL6371		06/01/2023	MBS PAYDOWN	.XXX	2,513	2,513	2,527	2,513						2,513				.27	02/01/2048	1.A	
3140HY-D9-6	FN BL6427		06/26/2023	MBS PAYDOWN	.XXX	5,590	5,590	5,705	5,593		(3)		(3)		5,590				.61	04/01/2050	1.A	
3140LB-NF-6	FN BS1289		06/26/2023	SINKING FUND REDEMPTION	.XXX	13,942	13,942	13,986	13,942						13,942				.127	03/01/2051	1.A	
3140LD-ZZ-5	FN BS3459		06/01/2023	MBS PAYDOWN	.XXX	19,423	19,423	19,423	19,429		(5)		(5)		19,423				.198	10/01/2051	1.A	
3140LE-6F-9	FN BS4469		06/01/2023	MBS PAYDOWN	.XXX	14,164	14,164	14,050	14,160		.4		.4		14,164				.108	01/01/2037	1.A	
3140LF-6A-7	FNMA 30YR MULTI		06/26/2023	MBS PAYDOWN	.XXX	4,330	4,330	4,419	4,332		(2)		(2)		4,330				.69	04/01/2052	1.A	
3140LF-K3-7	FN BS4813		06/01/2023	MBS PAYDOWN	.XXX	9,592	9,592	9,790	9,592		(4)		(4)		9,592				.82	03/01/2052	1.A	
3140LF-TP-9	FN BS5057		06/26/2023	MBS PAYDOWN	.XXX	7,419	7,419	7,423	7,421		(2)		(2)		7,419				.122	06/01/2042	1.A	
3140LG-AC-6	FN BS5402		06/26/2023	MBS PAYDOWN	.XXX	7,525	7,525	7,605	7,527		(2)		(2)		7,525				.115	04/01/2052	1.A	
3140LG-R7-9	FN BS5909		06/01/2023	MBS PAYDOWN	.XXX	3,214	3,214	3,296	3,214		(1)		(1)		3,214				.59	07/01/2052	1.A	
3140LG-W6-3	FN BS6046		06/01/2023	MBS PAYDOWN	.XXX	1,443	1,443	1,476	1,443						1,443				.28	07/01/2052	1.A	
3140LH-LK-4	FN BS6629		06/26/2023	MBS PAYDOWN	.XXX	10,494	10,494	10,632	10,497		(3)		(3)		10,494				.192	09/01/2052	1.A	
3140LH-S5-0	FN BS6839		05/24/2023	VARIABLE	.XXX	7,045,602	6,973,018	6,994,809	6,994,872		(489)		(489)		6,994,383		51,219		51,219	.187,135	11/01/2052	1.A
3140ON-O3-9	FN CB3173		06/26/2023	MBS PAYDOWN	.XXX	154,788	154,788	154,788	153,877		.911		.911		154,788				2,420	03/01/2052	1.A	
3140OQ-CK-9	FN CB4573		06/01/2023	MBS PAYDOWN	.XXX	7,083	7,083	7,072	7,083						7,083				.30	09/01/2052	1.A	
31418C-3J-1	FN MA3500		06/01/2023	MBS PAYDOWN	.XXX	10,540	10,540	10,484	10,539		.1		.1		10,540				.175	10/01/2048	1.A	
31418C-4J-0	FN MA3524		06/01/2023	MBS PAYDOWN	.XXX	45,049	45,049	44,884	45,041		.8		.8		45,049				.684	10/01/2048	1.A	
31418E-CS-7	FN MA4580		06/01/2023	MBS PAYDOWN	.XXX	74,072	74,072	73,646	74,063		.9		.9		74,072				1,073	04/01/2052	1.A	
31418E-D6-0	FN MA4626		06/01/2023	MBS PAYDOWN	.XXX	395,122	395,122	394,147	395,104		.18		.18		395,122				6,483	06/01/2052	1.A	
31418E-KU-3	FN MA4806		06/26/2023	MBS PAYDOWN	.XXX	144,043	144,043	141,927	143,513		.530		.530		144,043				2,930	10/01/2052	1.A	
31418E-KV-1	FN MA4807		06/26/2023	MBS PAYDOWN	.XXX	410,128	410,128	406,607	408,918		1,210		1,210		410,128				8,995	10/01/2052	1.A	
31418E-R8-5	FN MA5010		06/01/2023	MBS PAYDOWN	.XXX	90,997	90,997	91,716	90,997						90,997				.417	05/01/2053	1.A	
31418E-S5-0	FN MA5039		06/01/2023	MBS PAYDOWN	.XXX	62,799	62,799	63,270	62,799						62,799				.288	05/01/2053	1.A	
3142AC-D2-2	FR WA4820		06/26/2023	MBS PAYDOWN	.XXX	15,745	15,745	13,730	15,745		.51		.51		15,745				.151	01/01/2053	1.A	
35563C-AA-6	FMHR 2015-R1 1A		06/26/2023	VARIABLE	.XXX	305,442	305,442	342,200	305,546		(104)		(104)		305,442				8,225	11/25/2055	1.A	
35563C-AJ-7	FMHR 2015-R1 2A		06/26/2023	VARIABLE	.XXX	120,790	120,790	130,522	120,867		(78)		(78)		120,790				2,513	10/25/2052	1.B	
35563C-AM-0	FMHR 2015-R1 B2		06/26/2023	SINKING FUND REDEMPTION	.XXX	17,583	17,583	18,967	17,594		(11)		(11)		17,583				.355	10/25/2052	1.A	
35563C-AS-7	FMHR 2015-R1 A3		06/26/2023	VARIABLE	.XXX	63,968	63,968	74,274	64,108		(139)		(139)		63,968				1,420	11/25/2052	1.B	
35563C-AV-0	FMHR 2015-R1 B3		06/26/2023	SINKING FUND REDEMPTION	.XXX	39,345	39,345	42,748	39,389		(44)		(44)		39,345				.859	11/25/2052	1.A	
35563C-AY-4	FMHR 2015-R1 C3		06/26/2023	SINKING FUND REDEMPTION	.XXX	8,332	8,332	8,332	8,332						8,332				.226	11/25/2052	5.B GI	
35563P-E4-7	SCRT 2022-2 MB		05/25/2023	VARIABLE	.XXX	18,490	18,490	14,573	18,412		.78		.78		18,490				.215	04/25/2058	1.A	
35563P-GH-6	SCRT 2018-3 MB		05/25/2023	VARIABLE	.XXX	11,186	11,186	10,568	11,136		.50		.50		11,186				.129	08/25/2057	1.A	
35563P-HB-8	SCRT 2018-4 MB		05/25/2023	VARIABLE	.XXX	14,304	14,304	12,039	14,225		.79		.79		14,304				.125	11/01/2057	1.A	
35563P-HG-7	SCRT 2018-4 MB		05/25/2023	VARIABLE	.XXX	47,773	47,773	42,914	47,474		.299		.299		47,773				.484	11/01/2057	1.A	
38373M-4H-0	GNR 2008-90 Z		06/01/2023	VARIABLE	.XXX	7,751	7,751	7,140	7,747		.4		.4		7,751				.160	12/16/2050	1.A	
38373M-FX-3	GMA SERIES 2002-56 CLASS Z		06/01/2023	MBS PAYDOWN	.XXX	2,389	2,389	2,322	2,388		.1		.1		2,389				.69	06/16/2042	1.A	
38373M-H7-8	GNR 2007-46 Z		06/01/2023	MBS PAYDOWN	.XXX	2,747	2,747	1,769	2,735		.12		.12		2,747				.45	06/16/2049	1.A	
38373M-HM-5	GMA SERIES 2003-78 CLASS Z		06/01/2023	MBS PAYDOWN	.XXX	1,452	1,452	1,297	1,451		.1		.1		1,452				.31	09/16/2044	1.A	
38373M-K9-0	GMA.07-55		06/01/2023	MBS PAYDOWN	.XXX	9,131	9,131	7,699	9,093		.38		.38		9,131				.167	07/16/2047	1.A	
38373M-KL-3	GMA SERIES 2003-109 CLASS Z		06/01/2023	MBS PAYDOWN	.XXX	18,912	18,912	16,862	18,889		.23		.23		18,912				.449	11/16/2043	1.A	

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STATEMENT AS OF JUNE 30, 2023 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
38373M-V7-2	GNR 2008-45 Z		06/01/2023	MBS PAYDOWN	.XXX	1,841	1,841	1,532	1,839		.3		.3		1,841				.41	02/16/2048	1.A
38373M-VY-3	GNR 2006-39 Z		06/01/2023	MBS PAYDOWN	.XXX	580,382	580,382	517,174	577,754		2,628		2,628		580,382				10,690	07/16/2046	1.A
38373M-W6-3	GNR 2008-39 Z		06/01/2023	MBS PAYDOWN	.XXX	8,817	8,817	6,108	8,774		.42		.42		8,817				165	02/16/2048	1.A
38373M-Y7-9	GNR 2008-48 Z		06/01/2023	MBS PAYDOWN	.XXX	557,467	557,467	421,803	554,379		3,088		3,088		557,467				9,096	04/16/2048	1.A
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		06/01/2023	MBS PAYDOWN	.XXX	2,730	2,730	2,741	2,730						2,730				.69	10/16/2042	1.A
38374D-ES-4	GNR 2006-33 PC		06/01/2023	MBS PAYDOWN	.XXX	4,960	4,960	5,006	4,961		(1)		(1)		4,960				124	07/20/2036	1.A
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		06/01/2023	MBS PAYDOWN	.XXX	117,319	117,319	115,431	117,259		.60		.60		117,319				2,793	11/16/2033	1.A
38374E-SC-2	GNMA 2003-103 PC		06/01/2023	MBS PAYDOWN	.XXX	115,205	115,205	113,459	115,150		.55		.55		115,205				2,667	11/20/2033	1.A
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		06/01/2023	MBS PAYDOWN	.XXX	35,098	35,098	34,006	34,982		.116		.116		35,098				788	09/16/2044	1.A
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		06/01/2023	MBS PAYDOWN	.XXX	59,349	59,349	46,923	59,144		.206		.206		59,349				1,090	02/16/2034	1.A
38374F-O9-8	GNMA SERIES 2004-18 CLASS ZC		06/01/2023	MBS PAYDOWN	.XXX	10,362	10,362	9,086	10,344		.18		.18		10,362				226	03/16/2034	1.A
38374N-JZ-1	GNR 2006-42 Z		06/01/2023	MBS PAYDOWN	.XXX	4,789	4,789	4,789	4,779		.10		.10		4,789				.80	02/16/2048	1.A
38375P-LF-6	GNR 2008-9 Z		06/01/2023	MBS PAYDOWN	.XXX	24,564	24,564	22,860	24,523		.41		.41		24,564				508	02/20/2038	1.A
38376U-VR-7	GNR 2017-73 VZ		06/01/2023	MBS PAYDOWN	.XXX	53,813	53,813	52,096	53,765		.49		.49		53,813				750	05/20/2047	1.A
38378P-TP-3	GNR 2013-186 ZE		06/01/2023	CITIGROUP GLOBAL MARKETS	.XXX	2,214,267	2,530,252	1,820,877	1,959,335		25,728		25,728		1,985,063		229,205	229,205	37,585	06/01/2043	1.A
38378U-RP-4	GNR 2013-160 ZC		06/01/2023	MBS PAYDOWN	.XXX	29,583	29,583	22,354	29,412		.171		.171		29,583				304	10/16/2043	1.A
38378W-MX-8	GNR 2013-113 AZ		06/01/2023	MBS PAYDOWN	.XXX	378,060	378,060	343,565	377,181		.879		.879		378,060				4,443	08/20/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		06/01/2023	MBS PAYDOWN	.XXX	131,090	131,090	99,633	130,281		.809		.809		131,090				1,387	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		06/20/2023	MBS PAYDOWN	.XXX	24,424	24,424	24,424	24,424						24,424				358	05/20/2045	1.A
38379T-FX-2	GNMA .15-182		06/01/2023	MBS PAYDOWN	.XXX	78,634	78,634	78,536	78,632		.3		.3		78,634				956	12/20/2045	1.A
38379W-4J-8	GNR 2016-62 MZ		06/01/2023	MBS PAYDOWN	.XXX	137,643	137,643	131,025	137,417		.226		.226		137,643				1,736	05/20/2046	1.A
38379W-BZ-4	GNR 2016-53 HZ		06/01/2023	MBS PAYDOWN	.XXX	38,896	38,896	38,494	38,880		.16		.16		38,896				381	02/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		06/01/2023	MBS PAYDOWN	.XXX	149,456	149,456	135,329	149,247		.209		.209		149,456				1,829	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		06/01/2023	MBS PAYDOWN	.XXX	48,798	48,798	46,546	48,747		.51		.51		48,798				568	11/20/2046	1.A
38380K-Z0-1	GNR 2018-22 LZ		06/01/2023	MBS PAYDOWN	.XXX	61,902	61,902	54,352	61,829		.73		.73		61,902				879	02/20/2048	1.A
38380V-ES-6	GNR 2018-19 Z		06/01/2023	MBS PAYDOWN	.XXX	57,911	57,911	51,199	57,784		.127		.127		57,911				752	02/01/2048	1.A
392274-2B-1	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	.XXX	7,397,531	7,430,000	8,326,430	8,060,495		(14,242)	603,177	(617,419)		7,443,077		(45,546)	(45,546)	181,622	10/01/2037	1.D FE
392274-2D-7	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	.XXX	2,710,840	2,750,000	3,058,770	2,967,459		(4,897)	230,960	(235,857)		2,731,603		(20,763)	(20,763)	67,222	10/01/2039	1.D FE
392274-29-0	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	.XXX	5,193,395	5,110,000	5,764,847	5,570,034		(10,420)	369,336	(379,756)		5,190,278		3,117	3,117	124,911	10/01/2035	1.D FE
446222-TG-6	HSD 2004		04/06/2023	VARIOUS	.XXX	7,124,870	9,275,000	5,889,625	7,054,084		33,659	204,024	(170,365)		6,883,720		241,150	241,150		08/01/2032	1.D FE
446222-TJ-0	HSD 2004		04/06/2023	VARIOUS	.XXX	6,517,761	9,170,000	5,410,300	6,517,553		32,098	311,116	(279,018)		6,238,534		279,227	279,227		08/01/2034	1.D FE
45656R-CN-0	2015A		04/12/2023	VARIOUS	.XXX	729,930	750,000	782,183	763,552		(716)	27,206	(27,922)		735,630		(5,700)	(5,700)	27,268	01/01/2034	1.E FE
47232X-AA-6	JMHT 2010-SILL A		06/12/2023	SINKING FUND REDEMPTION	.XXX	20,684	20,684	20,242	20,643		.41		.41		20,684				580	06/10/2055	1.G FE
51766C-AA-8	LAVMFH 4.10 07/01/2039		06/26/2023	SINKING FUND REDEMPTION	.XXX	18,076	18,076	18,076	18,076						18,076				312	07/01/2039	1.A FE
542433-GY-7	CA LONG BEACH USD 2008G		05/10/2023	JPMORGAN SECURITIES INC	.XXX	1,331,286	1,710,000	1,062,132	1,239,941		.17,012		.17,012		1,256,953			74,333	74,333	08/01/2031	1.D FE
544493-VX-9	LOSPWR 5.516 07/01/2027		06/26/2023	CITIGROUP GLOBAL MARKETS	.XXX	5,397,621	5,255,000	5,255,000	5,255,000						5,255,000			142,621	142,621	07/01/2027	1.D FE
564538-CU-8	CA MANTECA USD 2006		06/27/2023	VARIOUS	.XXX	3,775,858	5,435,000	3,328,938	3,998,328		19,376	124,288	(104,912)		3,893,417		(117,559)	(117,559)	287,450	08/01/2033	2.B FE
56678P-AR-8	AZ HONOR HEALTH 2018A		04/03/2023	HILL	.XXX	398,440	400,000	398,644	398,823		.14		.14		398,837		(397)	(397)	9,808	09/01/2038	1.F FE
575579-ZN-0	MA MBTA 2016		06/02/2023	TFC	.XXX	1,258,050	1,500,000	1,039,590	1,256,269		17,560		17,560		1,273,829		(15,779)	(15,779)		07/01/2028	1.C FE
592112-TP-1	2018		04/03/2023	FHN	.XXX	3,082,680	3,000,000	3,045,660	3,027,880		(1,202)		(1,202)		3,026,678			56,002	56,002	07/01/2037	1.C FE
59333M-H6-5	FL MIAMI-DADE SCHOOLS COP		05/01/2023	SECURITY CALLED BY ISSUER	.XXX	1,000,000	1,000,000	1,106,070	1,015,310		(3,747)		(3,747)		1,011,563		(11,563)	(11,563)	25,000	05/01/2032	1.E FE
59333N-NK-5	MIAMI-DADE CNTY FLA		06/27/2023	VARIOUS	.XXX	4,655,500	10,000,000	3,473,085	4,671,011		56,875	22,868	34,007		4,705,018		(49,518)	(49,518)		10/01/2040	1.E FE
594654-EU-5	DEV AUTH		06/01/2023	SINKING FUND REDEMPTION	.XXX	340,000	340,000	340,000	340,000						340,000				6,205	12/01/2039	1.C FE
605350-SN-1	MISSISSIPPI ST HOME CORP		05/10/2023	JPMORGAN SECURITIES INC	.XXX	5,902,200	6,000,000	6,000,000	6,000,000						6,000,000		(97,800)	(97,800)	90,563	12/01/2034	1.A FE
610758-AA-2	AGY		06/27/2023	VARIOUS	.XXX	7,403	7,403	7,403	7,403						7,403				211	11/01/2040	1.A FE
646136-ES-6	NEW JERSEY ST TRANSN TR FD		06/27/2023	BANK OF AMERICA	.XXX	15,967,000	20,000,000	12,592,000	15,722,210		271,281		271,281		15,993,491		(26,491)	(26,491)		12/15/2029	1.E FE
646136-EW-7	NEW JERSEY ST TRANSN TR FD		06/05/2023	MORGAN STANLEY	.XXX	3,314,850	4,900,000	2,582,888	3,272,066		52,682		52,682		3,324,748		(9,898)	(9,898)		12/15/2033	1.E FE
64966N-AB-3	NEW YORK CITY NY HSG DEV		06/14/2023	SECURITY CALLED BY ISSUER	.XXX	10,000	10,000	11,405	11,103		(33)		(33)		11,070		(1,070)	(1,070)	309	06/01/2036	1.F FE
64971Q-5X-7	NY TFA PIT 2013 I		05/01/2023	SECURITY CALLED BY ISSUER	.XXX	3,250,000	3,250,000	3,616,243	3,264,566		(14,566)		(14,566)		3,250,000				81,250	05/01/2031	1.A FE

E05.6

STATEMENT AS OF JUNE 30, 2023 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	
64989K-LD-6	NY STATE POWER AUTHORITY 2020A		04/03/2023	VARIOUS	.XXX	4,968,150	5,000,000	5,429,500	5,400,529		(1,923)	491,576	(493,499)		4,907,030		61,120	61,120		77,778	11/15/2045	1.C FE
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS		06/22/2023	STIFEL NICOLAUS	.XXX	980,600	1,000,000	991,820	992,429		108		108		992,536		(11,936)	(11,936)		34,556	02/15/2047	1.B FE
650035-TD-0	NYSDEV 5.77 3/15/2039		05/08/2023	LOOP CAPITAL MARKETS	.XXX	1,049,740	1,000,000	1,241,890	1,192,272		(3,019)		(3,019)		1,189,254		(139,514)	(139,514)		37,665	03/15/2039	1.B FE
66285W-CA-2	NORTH TEX TWY AUTH REV		06/28/2023	VARIOUS	.XXX	12,331,190	19,000,000	9,719,450	12,208,578		75,229	106,897	(31,668)		12,176,910		154,280	154,280			01/01/2035	1.E FE
66285W-CB-0	NORTH TEX TWY AUTH REV		06/28/2023	VARIOUS	.XXX	7,054,510	11,500,000	5,637,990	7,094,781		131,893		131,893		7,226,674		(172,164)	(172,164)			01/01/2036	1.E FE
671205-4E-9	OAK GROVE CA SCH DIST		06/05/2023	D.A DAVIDSON & CO	.XXX	1,407,720	4,000,000	1,242,480	1,275,761		27,266		27,266		1,303,027		104,693	104,693			06/01/2046	1.D FE
672325-P2-7	ALA		04/12/2023	VARIOUS	.XXX	1,656,700	2,000,000	1,645,060	1,658,620		3,723	24,923	(21,200)		1,637,420		19,280	19,280		38,990	08/01/2034	1.E FE
677561-KV-3	OH CLEVELAND CLINIC 2019B		04/03/2023	VARIOUS	.XXX	989,150	1,000,000	1,059,080	1,038,881		(986)	50,855	(51,841)		987,040		2,110	2,110		30,444	01/01/2042	1.C FE
678535-4C-6	OK OKLAHOMA CITY AIR AMT		04/06/2023	VARIOUS	.XXX	1,042,330	1,000,000	1,071,790	1,064,484		(324)	28,900	(29,224)		1,035,260		7,070	7,070		38,889	07/01/2043	1.E FE
678908-4C-5	OKLAHOMA ST DEV FIN AUTH		05/02/2023	SINKING FUND REDEMPTION	.XXX	593,450	593,450	582,062	593,191		259		259		593,450					15,722	05/01/2037	1.A FE
686053-DR-7	OR SCH BD PENSION		06/30/2023	SINKING FUND REDEMPTION	.XXX	1,867,292	1,867,292	1,893,546	1,868,976		(1,684)		(1,684)		1,867,292					51,612	06/30/2028	1.C FE
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2023	SINKING FUND REDEMPTION	.XXX	654,076	654,076	608,291	650,692		3,384		3,384		654,076					18,370	06/30/2028	1.C FE
692020-VZ-0	CA OXNARD SD 2006B		05/10/2023	VARIOUS	.XXX	2,766,554	3,650,000	2,409,000	2,872,893		13,386	103,812	(90,426)		2,782,468		(15,914)	(15,914)			08/01/2031	1.C FE
726008-CW-3	CA PLACER UNION HSD		05/10/2023	VARIOUS	.XXX	6,735,696	8,800,000	5,808,000	6,926,427		32,274	211,653	(179,379)		6,747,048		(11,352)	(11,352)			08/01/2031	1.C FE
735389-V8-8	PORT OF SEATTLE WA REVENUE OR PORTLAND REDEV 2022A		04/06/2023	VARIOUS	.XXX	1,085,910	1,000,000	1,102,310	1,098,977		(1,439)	23,567	(25,006)		1,073,970		11,940	11,940		33,333	08/01/2042	1.D FE
736746-YY-8	CA SACRAMENTO CITY USD		04/03/2023	VARIOUS	.XXX	1,914,800	2,000,000	2,000,000	2,000,000			45,360	(45,360)		1,954,640		(39,840)	(39,840)		31,484	06/15/2042	1.E FE
785870-RR-9	CA SAN BERNARDINO CITY USD		05/10/2023	VARIOUS	.XXX	7,179,855	9,860,000	6,251,240	7,499,034		36,097	252,634	(216,537)		7,282,497		(102,643)	(102,643)			07/01/2032	2.A FE
796711-C3-1	2012A		04/03/2023	HILL	.XXX	574,299	575,000	572,844	573,113		17		17		573,130		1,169	1,169		15,589	08/01/2042	1.E FE
796720-GZ-7	CA SAN BERNARDINO CCD		06/27/2023	VARIOUS	.XXX	2,832,600	4,000,000	2,388,360	2,903,550		14,686	41,156	(26,470)		2,877,080		(44,480)	(44,480)			08/01/2033	1.C FE
797355-M5-0	SAN DIEGO CALIF UNI SCH DIST		04/05/2023	SMITH BARNEY	.XXX	1,013,565	1,500,000	768,465	945,065		9,654		9,654		954,719		58,846	58,846			07/01/2035	1.D FE
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST		04/03/2023	BARCLAYS CAPITAL INC	.XXX	1,074,960	2,000,000	935,460	956,602		11,230		11,230		967,832		107,128	107,128			07/01/2039	1.D FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		05/26/2023	MBS PAYDOWN	.XXX	4,252	4,252	3,518	4,228		24		24		4,252					42	07/01/2039	1.B FE
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNTY PU		06/22/2023	LOOP CAPITAL MARKETS	.XXX	2,150,560	2,000,000	2,344,180	2,269,676		(5,740)		(5,740)		2,263,936		(113,376)	(113,376)		85,683	10/01/2040	1.C FE
79770G-GV-2	CA SAN FRANCISCO REDEV 2L		04/12/2023	VARIOUS	.XXX	369,676	400,000	394,372	396,806		87	26,209	(26,122)		370,684		(1,008)	(1,008)		8,785	08/01/2028	1.D FE
798136-YF-8	CA SAN JOSE AIRPORT 2021C		04/03/2023	VARIOUS	.XXX	1,607,740	2,000,000	1,623,360	1,635,491		3,298	20,289	(16,991)		1,618,500		(10,760)	(10,760)		35,191	03/01/2036	1.F FE
798170-AM-8	CA SAN JOSE REDEV AGENCY		05/08/2023	SAMUEL A RAMIREZ & CO, INC	.XXX	3,788,087	4,050,000	3,924,100	3,970,653		3,845		3,845		3,974,498		(186,411)	(186,411)		102,009	08/01/2029	1.C FE
798755-BW-3	CA SAN MARCOS USD 2010A		05/10/2023	VARIOUS	.XXX	2,985,560	4,000,000	2,466,240	3,001,260		15,031	3,651	(11,380)		3,012,640		(27,080)	(27,080)			08/01/2032	1.D FE
802385-SY-1	B1		04/03/2023	VARIOUS	.XXX	1,744,873	1,750,000	1,791,068	1,788,912		(539)	20,996	(21,535)		1,767,378		(22,505)	(22,505)		78,750	08/01/2042	1.C
85473T-BL-8	CA STANTON REDEV 2016C		04/03/2023	RBC DAIN RAUSCHER	.XXX	1,053,460	1,000,000	1,088,330	1,038,836		(2,413)		(2,413)		1,036,423		17,037	17,037		17,222	12/01/2040	1.C FE
86212X-AG-5	STR 2023-1A A2		06/20/2023	MBS PAYDOWN	.XXX	6,250	6,250	6,249			22		22		6,250					24	05/20/2053	1.E
880461-YK-8	TN TENNESSEE HSG DEV AGCY		04/05/2023	VARIOUS	.XXX	1,423,800	1,440,000	1,530,000	1,519,358		(609)	104,079	(104,688)		1,414,670		9,130	9,130		41,850	07/01/2039	1.B FE
882723-7T-0	TX UTGO 2017		04/05/2023	VARIOUS	.XXX	4,813,050	5,000,000	5,000,000	5,000,000			235,900	(235,900)		4,764,100		48,950	48,950		92,426	10/01/2029	1.A FE
882750-PJ-5	TXSHSG 3.9 07/01/2044		06/28/2023	VARIOUS	.XXX	632,125	650,000	650,000	650,000			7,157	(7,157)		642,844		(10,719)	(10,719)		25,280	07/01/2044	1.B FE
88275F-RB-7	TX DEPT OF HOUSING		06/28/2023	HILL	.XXX	750,792	820,000	783,584	783,678		(94)		(94)		783,584		(32,792)	(32,792)		29,673	09/01/2044	1.B FE
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY		06/26/2023	VARIOUS	.XXX	10,691	10,691	11,176	10,701		(9)		(9)		10,691					157	08/01/2036	1.B FE
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000	5,000	5,081	5,067		(3)		(3)		5,064		(64)	(64)		122	06/01/2049	2.C FE
911760-SY-3	J VENDE SERIES 2003-1 CLASS		06/01/2023	MBS PAYDOWN	.XXX	82,398	82,398	82,256	82,390		8		8		82,398					1,900	11/15/2032	1.A
92261U-AB-0	VENDE 2008 - 1 GZ		06/15/2023	MBS PAYDOWN	.XXX	346,130	346,130	324,514	344,215		1,915		1,915		346,130					7,593	01/15/2037	1.A
928120-3Z-8	VA MFH 2012D		04/03/2023	VARIOUS	.XXX	968,780	1,000,000	1,000,000	1,000,000			19,750	(19,750)		980,250		(11,470)	(11,470)		21,324	10/01/2032	1.B FE
938429-W8-6	OR BEAVERTON SD 48J 2022A		04/10/2023	BARCLAYS CAPITAL INC	.XXX	1,116,980	2,000,000	1,049,100	1,070,608		13,064		13,064		1,083,672		33,308	33,308			06/15/2037	1.B FE
938429-W9-4	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	.XXX	516,750	1,000,000	496,910	507,260		11,008		11,008		518,269		(1,519)	(1,519)			06/15/2038	1.B FE
938429-X2-8	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	.XXX	979,680	2,000,000	940,160	960,052		21,163		21,163		981,215		(1,535)	(1,535)			06/15/2039	1.B FE
938429-X3-6	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	.XXX	926,860	2,000,000	886,640	905,732		20,320		20,320		926,051		809	809			06/15/2040	1.B FE
938429-X4-4	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	.XXX	873,380	2,000,000	834,860	853,150		19,473		19,473		872,623		757	757			06/15/2041	1.B FE
938429-X5-1	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	.XXX	827,000	2,000,000	789,460	806,941		18,616		18,616		825,557		1,443	1,443			06/15/2042	1.B FE
938429-Y3-5	OR BEAVERTON SD 48J 2022A		06/23/2023	CROSSROADS	.XXX	1,783,200	6,000,000	1,697,460	1,736,717		42,570		42,570		1,779,287		3,913	3,913			06/15/2048	1.B FE
956622-N3-4	WV UNIV HEALTH SYSTEM 2017A		04/03/2023																			

STATEMENT AS OF JUNE 30, 2023 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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
966782-SP-0	CA WHITTIER UHSD 2016 FEDERAL HOME LN MTG COR	04/10/2023	VARIOUS	XXX	3,273,775	4,250,000	2,676,353	3,247,213		17,013	21,688	(4,675)		3,242,538		31,238	31,238		08/01/2031	1.D FE	
BGH35W-F2-4	3.5 15JUL43 NORTH SHORE LONG IS JEW	05/01/2023	VARIOUS	XXX	68,567	68,567	64,665	68,478		89		89		68,567				1,406	03/01/2043	1.A	
BGH3B8-6S-3	4.2 01MAY30	06/26/2023	SINKING FUND REDEMPTION	XXX	445,920	445,920	445,920	445,920						445,920				9,364	05/01/2030	1.G	
BGH52H-NY-6	GNR 2017-77 DY	06/20/2023	MBS PAYDOWN	XXX	16,510	16,510	16,479	16,479		31		31		16,510				220	03/01/2047	1.A	
BGH54L-AV-5	STRU BA-8889 ZC	06/26/2023	MBS PAYDOWN	XXX	83,905	83,905	81,386	83,637		267		267		83,905				1,368	07/01/2047	1.A	
62582P-AA-8	MUNICH RE CO	06/22/2023	HSBC SECURITIES, INC	XXX	4,025,000	4,000,000	4,000,000	4,000,000						4,000,000		25,000	25,000	139,042	05/23/2042	1.F FE	
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					279,229,536	341,035,013	262,875,139	281,440,960		1,066,415	3,978,490	(2,912,075)		279,094,884		134,654	134,654	4,092,368	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A	06/16/2023	MBS PAYDOWN	XXX	369,013	369,013	356,035	356,094						356,094		12,919	12,919	5,846	05/16/2042	2.B FE	
00038P-AA-8	AASET 2021-1A A	06/16/2023	MBS PAYDOWN	XXX	613,037	613,037	606,740	611,705		1,333		1,333		613,037				7,535	11/16/2041	1.G FE	
00110X-AB-0	AFN 2021-1A A2 ATS ACQUISITION COMPANY DD	05/20/2023	MBS PAYDOWN	XXX	13,320	13,320	13,318	13,301		20		20		13,320				136	05/20/2051	1.A FE	
00231@-AC-3	T/L 1L 11/21	06/30/2023	SINKING FUND REDEMPTION	XXX	5,694	5,694	5,694							5,694					11/30/2026	2.C PL	
00255U-AA-3	AASET 2020-1A A	04/15/2023	MBS PAYDOWN	XXX	17,305	17,305	17,282	17,281		24		24		17,305				193	01/16/2040	2.A FE	
00256D-AA-0	AASET 2019-1 A CTL - AMAZON FORT WORTH	06/15/2023	MBS PAYDOWN	XXX	67,589	67,589	39,566	39,566						67,589		28,022	28,022	1,181	05/15/2039	4.C	
009098-A*-5	FUNDED	06/13/2023	SINKING FUND REDEMPTION	XXX	121,916	121,916	121,916	121,916						121,916				2,283	11/10/2039	1.E	
009349-AX-9	ALS 2016-1 AR	05/25/2023	VARIOUS	XXX	6,164,097	6,164,097	5,957,426	5,883,116		(11,478)		(11,478)		5,871,637		292,460	292,460	115,071	05/15/2034	2.A PL	
01400E-AF-0	ALCON FINANCE CORP	05/17/2023	JPMORGAN SECURITIES INC	XXX	6,068,640	6,000,000	5,980,440	5,980,457		96		96		5,980,553		88,087	88,087	156,208	12/06/2052	2.B FE	
021485-AA-5	AV-DAL 2020 A	06/15/2023	VARIOUS	XXX	183,751	183,751	185,068	185,068						185,068		(1,318)	(1,318)	5,148	12/15/2045	2.A PL	
023551-AM-6	HESS CORPORATION	05/10/2023	JPMORGAN SECURITIES INC	XXX	1,893,528	1,700,000	1,977,651	1,908,377		(5,605)		(5,605)		1,902,773		(9,245)	(9,245)	79,741	03/15/2033	2.C	
02376*-AA-0	AAL 2018-1 A	06/20/2023	SINKING FUND REDEMPTION	XXX	449,383	449,383	449,383	449,383						449,383				9,302	06/15/2027	1.F PL	
023765-AA-8	AAL 2016-2 AA	06/15/2023	SINKING FUND REDEMPTION	XXX	22,500	22,500	21,150	22,398		102		102		22,500				360	06/15/2028	2.A FE	
02376A-AA-7	AAL 2017-2 AA	04/25/2023	VARIOUS	XXX	732,163	810,572	808,546	808,980		116	79,497	(79,381)		729,599		2,563	2,563	14,392	10/15/2029	2.A FE	
02377A-AA-6	AMERICAN AIRLINES INC AMERICAN EAGLE NW LLC WASH	04/03/2023	SINKING FUND REDEMPTION	XXX	168,338	168,338	168,338	168,338						168,338				3,114	10/01/2026	3.B FE	
02554C-AB-5	MILITARY HSG	06/15/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	100,000	100,000						100,000				2,740	12/15/2028	1.D FE	
025816-CX-5	AMERICAN EXPRESS CO	06/23/2023	JPMORGAN SECURITIES INC	XXX	4,794,900	5,000,000	5,000,000	5,000,000						5,000,000		(205,100)	(205,100)	146,205	05/26/2033	1.G FE	
02660T-EK-5	AHM 2005-2 1A1	06/25/2023	MBS PAYDOWN	XXX	42,759	42,759	35,428	42,419		340		340		42,759				673	09/25/2045	1.A	
02660T-GS-6	AHM 2005-4 3A1	06/25/2023	MBS PAYDOWN	XXX	2,339	2,339	1,861	2,306		33		33		2,339				18	11/25/2045	1.B	
03465G-AA-4	ACMT 2023-2 A1	06/01/2023	MBS PAYDOWN	XXX	110,063	110,063	110,063	110,063		78		78		110,063				1,296	10/25/2067	1.A	
03465G-AB-2	ACMT 2023-2 A1	06/26/2023	MBS PAYDOWN	XXX	148,989	148,989	139,592	148,989		623		623		148,989				1,754	10/25/2067	1.C	
03465H-AC-8	ACMT 2021-5 A3	06/01/2023	MBS PAYDOWN	XXX	69,909	69,909	60,209	68,339		1,570		1,570		69,909				(539)	07/25/2066	1.A	
03465J-AB-6	ACMT 2021-6 A2	06/01/2023	MBS PAYDOWN	XXX	26,182	26,182	20,684	26,182		23		23		26,182				46	09/25/2066	1.A	
03465W-AB-7	ACMT 2023-1 A2 ANHEUSER-BUSCH INBEV	06/26/2023	MBS PAYDOWN	XXX	79,305	79,305	76,088	79,305		321		321		79,305				1,235	09/26/2067	1.C	
03523T-BU-1	WORLDWIDE INC	06/26/2023	RBC DAIN RAUSCHER	XXX	3,106,170	3,000,000	3,160,530	3,145,436		(2,952)		(2,952)		3,142,484		(36,314)	(36,314)	152,146	01/23/2039	1.G	
03789X-AD-0	DIN 2019-1A A21	04/17/2023	VARIOUS	XXX	18,858,510	18,858,510	18,680,968	18,790,291		22,552		22,552		18,790,291		68,219	68,219	290,006	06/05/2049	2.B FE	
038779-AB-0	ARBYS 2020-1A A2	05/01/2023	MBS PAYDOWN	XXX	108,885	108,885	108,646	108,873		12		12		108,885				1,762	08/01/2050	2.C FE	
04248N-AA-1	ARMY HAWAII FAMILY HSG	06/15/2023	SINKING FUND REDEMPTION	XXX	97,125	97,125	100,883	97,082		43		43		97,125				2,683	06/15/2050	1.D	
04248P-AA-6	ARMYHW 5.624 6/50	06/15/2023	SINKING FUND REDEMPTION	XXX	28,510	28,510	31,659	28,510		(16)		(16)		28,510				802	06/15/2050	1.D FE	
04250C-AB-8	ARMY HAWAII FMly HSG TRST III-A	06/15/2023	SINKING FUND REDEMPTION	XXX	200,000	200,000	200,000	200,000						200,000				5,750	06/15/2050	1.G FE	
04250G-AB-9	ARMY HAWAII FMly HSG TRST III-B	06/15/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	100,000	100,000						100,000				2,875	06/15/2050	1.G FE	
04546K-AA-6	AASET 2018-2A A	06/16/2023	MBS PAYDOWN	XXX	971,300	971,300	970,149	977,805						977,805		(6,505)	(6,505)	20,504	11/18/2038	3.B FE	
048677-AB-4	ATLANTIC MARINE CORP COM	06/01/2023	SINKING FUND REDEMPTION	XXX	8,641	8,641	9,823	8,653		(12)		(12)		8,641				231	12/01/2050	1.G FE	
048677-AD-0	ATLMAR 5.433 12/50	06/01/2023	SINKING FUND REDEMPTION	XXX	3,189	3,189	3,126	3,188		1		1		3,189				87	12/01/2050	2.B FE	
048677-AE-8	ATLMAR 5.595 12/51	06/01/2023	SINKING FUND REDEMPTION	XXX	126,087	126,087	126,087	126,087						126,087				3,527	12/01/2051	1.G FE	
048677-AG-3	ATLMAR 6.158 12/51	06/01/2023	SINKING FUND REDEMPTION	XXX	14,281	14,281	17,380	14,312		(31)		(31)		14,281				440	12/01/2051	1.G FE	
05178R-AD-7	AURMIL 5.775 12/47	06/15/2023	SINKING FUND REDEMPTION	XXX	35,000	35,000	34,644	34,920		80		80		35,000				1,011	12/15/2047	1.E	
05526D-BN-4	BAT CAPITAL CORP	06/23/2023	CITIGROUP GLOBAL MARKETS	XXX	1,421,055	1,500,000	1,500,000	1,500,000						1,500,000		(78,945)	(78,945)	54,170	04/02/2030	2.B FE	
05606D-AC-2	BX 2022-PSB B	06/15/2023	MBS PAYDOWN	XXX	383,782	383,782	381,228	382,556		1,226		1,226		383,782				11,242	08/15/2039	1.D	
05606D-AS-7	BX 2022-PSB A	06/15/2023	MBS PAYDOWN	XXX	1,631,073	1,631,073	1,620,231	1,626,162		4,911		4,911		1,631,073				44,630	08/15/2039	1.A	
05618H-AA-3	BABSX 2014-1A D	03/20/2023	VARIOUS	XXX	7,603,359	7,603,359	5,336,352	6,413,087		1,190,272		1,190,272		7,603,359				423,753	07/20/2025	3.A FE	
06652K-AA-1	BANKUNITED INC	04/12/2023	VARIOUS	XXX	5,708,235	6,336,000	6,274,287	6,315,030		1,940		1,940		6,316,970		(608,735)	(608,735)	125,539	11/17/2025	2.B FE	
066940-AB-3	BARC 2023-NOM1 A1B	06/01/2023	MBS PAYDOWN	XXX	124,411	124,411	124,409	124,411		266		266		124,411				846	01/25/2063	1.A FE	
06761M-AA-5	BMM 2018-1A A1	04/18/2023	MBS PAYDOWN	XXX	409,462	409,462	409,462	409,462						409,462				12,341	01/15/2031	1.A	
07359B-AA-5	BEACN 2021-1A A	06/20/2023	MBS PAYDOWN	XXX	67,915	67,915	61,173	67,915		491		491		67,915							

STATEMENT AS OF JUNE 30, 2023 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	
081331-AE-0	FTBELV 5.30 12/35 CTL - BEST BUY (HONOLULU HI)		06/15/2023	SINKING FUND REDEMPTION	.XXX	62,374	62,374	61,644	62,230		144		144		62,374				1,653	12/15/2035	1.E FE	
08652@-AA-0	BLACKROCK DLF IX 2021-2		06/15/2023	SINKING FUND REDEMPTION	.XXX	48,901	48,901	48,901	48,901						48,901				1,213	01/15/2026	2.A	
09262E-AP-8	CLO CLASS W		04/28/2023	VARIOUS	.XXX	1,330,446	1,330,446	1,330,446	1,330,446						1,330,446				28,159	05/20/2035	4.A FE	
097023-CV-5	BOEING CO		05/10/2023	MORGAN STANLEY	.XXX	3,987,840	4,000,000	4,000,000	4,000,000						4,000,000		(12,160)	(12,160)	121,073	05/01/2040	2.C FE	
100743-AJ-2	BOSTON GAS CO		06/23/2023	KEYBANC CAPITAL MARKETS	.XXX	1,672,040	2,000,000	1,819,900	1,822,418		2,697		2,697		1,825,115		(153,075)	(153,075)	77,775	02/15/2042	2.A FE	
105933-AA-3	BRAVO 2023-NQM2 A1		06/01/2023	MBS PAYDOWN	.XXX	123,471	123,471	118,056			66		66		123,471				1,362	05/25/2062	1.A	
115236-AF-8	BROWN & BROWN INC		05/17/2023	JPMORGAN SECURITIES INC	.XXX	4,142,300	5,000,000	3,862,250	3,864,466		5,157		5,157		3,869,623		272,677	272,677	166,375	03/17/2052	2.C FE	
12479M-AH-1	CBCI 2016-1 A		04/15/2023	VARIOUS	.XXX	1,669,288	1,669,288	1,669,288	1,669,288						1,669,288				43,943	07/15/2046	1.F	
12479R-AE-7	CAUTO 2017-1A A2		06/15/2023	VARIOUS	.XXX	133,932	133,932	133,778	127,945		149		149		133,932				2,286	04/15/2047	1.E	
12479R-AF-4	CAUTO 2017-1A A3		06/15/2023	VARIOUS	.XXX	57,878	57,878	57,878	57,878						57,878				1,056	04/15/2047	1.E	
12510H-AE-0	CAUTO 2020-1A A5		06/15/2023	MBS PAYDOWN	.XXX	1,750	1,750	1,767	1,751		(1)		(1)		1,750				25	02/15/2050	1.E	
12510H-AF-7	CAUTO 2020-1A A6		06/15/2023	MBS PAYDOWN	.XXX	10,938	10,938	10,931	10,922		16		16		10,938				174	02/15/2050	1.E FE	
12510H-AN-0	CAUTO 2021-1A A4		06/15/2023	MBS PAYDOWN	.XXX	1,875	1,875	1,875	1,873		2		2		1,875				22	08/15/2051	1.E	
12510H-AP-5	CAUTO 2022-1A A1		06/15/2023	MBS PAYDOWN	.XXX	26,667	26,667	23,880			45		45		26,667				107	03/15/2052	1.A FE	
12530M-AL-9	SORT 2022-1A A1		04/15/2023	MBS PAYDOWN	.XXX	19,910	19,910	19,908	19,865		45		45		19,910				403	08/15/2062	1.D	
12563L-AN-7	CLIF 2020-1A A		06/20/2023	MBS PAYDOWN	.XXX	73,013	73,013	66,969	72,416		596		596		73,013				633	09/18/2045	1.F FE	
12565K-AA-5	CLIF 2021-1A A		06/20/2023	MBS PAYDOWN	.XXX	95,504	95,504	79,943	94,104		1,399		1,399		95,504				653	02/18/2046	1.F	
12646U-AA-6	CSMC 2013-1VR1 A1		06/01/2023	MBS PAYDOWN	.XXX	16,316	16,316	15,378	16,134		182		182		16,316				191	03/25/2043	1.A FM	
12646W-AG-9	CSMC 2013-1VR2 A1		06/01/2023	MBS PAYDOWN	.XXX	2,453	2,453	2,273	2,431		23		23		2,453				26	04/25/2043	1.A FM	
12646W-AH-7	CSMC 2013-1VR2 A2		06/01/2023	MBS PAYDOWN	.XXX	9,252	9,252	8,741	9,195		58		58		9,252				116	04/25/2043	1.A FM	
126650-BP-4	TRUST		06/10/2023	SINKING FUND REDEMPTION	.XXX	147,714	147,714	149,366	147,776		(62)		(62)		147,714				3,718	12/10/2028	2.B FE	
126650-BS-8	CVS PASS THROUGH TRUST		06/10/2023	SINKING FUND REDEMPTION	.XXX	36,463	36,463	36,463	36,463						36,463				1,142	01/10/2032	2.B	
12665U-AA-2	CVS CAREMARK CORP		06/12/2023	SINKING FUND REDEMPTION	.XXX	40,143	40,143	40,143	40,143						40,143				787	01/10/2036	2.B FE	
126673-OR-6	CWHEL 2004-S 1A		06/15/2023	MBS PAYDOWN	.XXX	857,142	857,142	695,245	792,441		64,701		64,701		857,142				18,970	02/15/2030	1.A FM	
126685-AF-3	CWHEL 2005-D 2A		06/15/2023	MBS PAYDOWN	.XXX	6,121	6,121	4,927	6,094		26		26		6,121				115	11/15/2035	1.A FM	
126689-AA-3	CTL - CVS CAREMARK (MARIETTA GA)		06/15/2023	SINKING FUND REDEMPTION	.XXX	32,364	32,364	32,364	32,364						32,364				807	01/15/2035	2.B	
130331-AA-9	CAHFA 2018-K PT CAPITAL ONE FINANCIAL CORPORATION		06/26/2023	MBS PAYDOWN	.XXX	6,293	6,293	6,293	6,293						6,293				99	12/01/2033	1.B FE	
14040H-CT-0	GOLDMAN SACHS & CO		06/23/2023	SINKING FUND REDEMPTION	.XXX	6,091,345	6,500,000	6,500,000	6,500,000						6,500,000		(408,655)	(408,655)	215,915	05/10/2033	2.A FE	
140689-AA-8	CPMRK 2007-LEE A		06/12/2023	SINKING FUND REDEMPTION	.XXX	5,491	5,491	5,491	5,491						5,491				138	09/10/2052	1.D	
140694-AA-8	CPMRK 2007-ROBS A		06/12/2023	SINKING FUND REDEMPTION	.XXX	13,422	13,422	13,184	13,398		24		24		13,422				339	10/10/2052	1.F	
14069B-AA-2	CPMRK 2007-AETC A1		06/12/2023	VARIOUS	.XXX	68,537	68,537	68,526	68,530		7		7		68,537				1,643	02/10/2052	2.C	
14069E-AA-6	CPMRK 2007-ACC A1		06/12/2023	MBS PAYDOWN	.XXX	35,076	35,076	35,051	35,020		56		56		35,076				890	07/10/2052	1.E FE	
14070A-AA-1	CPMRK 2007-AET2 A		06/12/2023	SINKING FUND REDEMPTION	.XXX	13,962	13,962	13,841	13,944		18		18		13,962				353	10/10/2052	1.G	
14070E-AA-3	CPMRK 2008-AMCW A1A		06/12/2023	SINKING FUND REDEMPTION	.XXX	113,609	113,609	115,583	113,405		204		204		113,609				3,267	07/10/2055	1.E FE	
14070E-AC-9	CPMRK 2009-AMCW A1A		06/12/2023	SINKING FUND REDEMPTION	.XXX	4,756	4,756	4,709	4,746		10		10		4,756				158	07/10/2055	1.E FE	
14070R-AA-4	CPMRK 2008-LACK A1 CARDINALS BALLPARK LLC		06/12/2023	SINKING FUND REDEMPTION	.XXX	13,225	13,225	13,217	13,200		25		25		13,225				394	12/10/2053	1.G FE	
14155#-AA-8	5.77 30SEP27		03/30/2023	SINKING FUND REDEMPTION	.XXX	299,968	299,968	299,968	299,968						299,968				8,654	09/30/2027	2.A	
141844-AF-7	CARIBBEAN DEVELOPMENT BK CARPENTER TECHNOLOGY CORPORATION		04/26/2023	CIBC OPPENHEIMER CORP	.XXX	183,688	185,000	179,457	179,457						179,457		4,230	4,230	3,536	11/09/2027	1.B FE	
144285-AL-7	VARIOUS		06/30/2023	VARIOUS	.XXX	2,934,375	3,000,000	3,000,000	3,000,000						3,000,000		(65,625)	(65,625)	184,477	07/15/2028	3.B	
14855J-AB-1	CLAST 2016-1 A		05/31/2023	MBS PAYDOWN	.XXX	75,668	75,668	75,668	76,532		(76,532)		(76,532)								08/15/2041	1.G FE
14855M-AA-6	CLAST 2019-1A A		06/15/2023	MBS PAYDOWN	.XXX	422,104	422,104	421,914	421,492		612		612		422,104				6,615	04/15/2039	2.B FE	
14856C-AA-7	CLAST 2018-1 A		06/15/2023	MBS PAYDOWN	.XXX	945,334	945,334	932,720	942,497		2,837		2,837		945,334				17,069	06/15/2043	2.A FE	
14856G-AA-8	CLAST 2021-1A A		06/15/2023	MBS PAYDOWN	.XXX	811,791	811,791	811,769	812,952		(1,160)		(1,160)		811,791				14,050	01/15/2046	1.G FE	
14889J-AA-3	CRIN 2014-2A D		04/18/2023	MBS PAYDOWN	.XXX	1,800,916	1,800,916	1,767,019	1,810,489		(9,574)		(9,574)		1,800,916				79,531	10/18/2026	4.C FE	
14889J-AC-9	CRIN 2014-2A E		04/26/2023	JPMORGAN SECURITIES INC	.XXX	1,159,598	2,856,933	760,995	760,995								398,063	398,063	280,229	10/18/2026	5.C FE	
161546-HU-3	CFAB 2004-1 1A7		06/01/2023	MBS PAYDOWN	.XXX	17,379	17,379	16,162	17,286		93		93		17,379				332	11/25/2033	1.A FM	
17325D-AF-0	CGCMT 2016-P5 AS		04/20/2023	PRIOR YEAR INCOME	.XXX														5,660	10/10/2049	1.A FM	
19648W-AA-5	COSHS 3.65 7/1/2036		06/27/2023	MBS PAYDOWN	.XXX	5,567	5,567	5,567	5,567						5,567				102	07/01/2036	1.B FE	
19688L-AC-6	COLT 2022-5 A3		06/01/2023	MBS PAYDOWN	.XXX	269,946	269,946	264,831	269,727		219		219		269,946				5,155	03/25/2067	1.F FE	
209111-6D-9	CONSOLIDATED EDISON COMPANY OF NEW		05/17/2023	JPMORGAN SECURITIES INC	.XXX	5,323,950	5,000,000	4,969,500	4,969,534		139		139		4,969,673		354,277	354,277	158,021	11/15/2052	1.G FE	
210795-6B-9	CONTL AIRLINES 2012-2 A		04/29/2023	SINKING FUND REDEMPTION	.XXX	149,563	149,563	149,563	149,563						149,563				2,991	04/29/2026	2.B FE	
21871X-AJ-8	COREBRIDGE FINANCIAL INC		04/25/2023	VARIOUS	.XXX	830,290	1,000,000	885,660	887,093		567	65,402	(64,835)		822,258		8,032	8,032	24,408	04/05/2042	2.B FE	
21872B-AJ-5	CAFL 2018-1 C																					

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
233046-AL-5	DNKN 2019-1A A23		05/20/2023	MBS PAYDOWN	.XXX	4,975	4,975	4,735	4,952		.23		.23		4,975				108	05/20/2049	2 B FE
233046-AN-1	DNKN 2021-1A A21		05/20/2023	MBS PAYDOWN	.XXX	11,625	11,625	9,783	11,497		.128		.128		11,625				119	11/20/2051	2 B
233046-AQ-4	DNKN 2021-1A A211		05/20/2023	MBS PAYDOWN	.XXX	6,875	6,875	5,885	6,875		.18		.18		6,875				86	11/20/2051	2 B
233046-AS-0	DNKN 2021-1A A23		05/20/2023	MBS PAYDOWN	.XXX	37,788	37,788	28,205	37,586		.201		.201		37,788				527	11/20/2051	2 B
23363#-AA-7	DRS HOLDINGS R/C 1L 11/19		04/28/2023	SINKING FUND REDEMPTION	.XXX	85,284	85,284	85,284							85,284				628	11/03/2025	4 B FE
251513-BB-2	DBALT 2006-AB4 A5		06/01/2023	MBS PAYDOWN	.XXX	17,883	17,883	16,880	16,880						16,880		1,004	1,004	392	08/01/2046	1 A FM
254687-FY-7	WALT DISNEY CO		06/01/2023	JPMORGAN SECURITIES INC	.XXX	5,650,344	5,040,000	5,034,960	5,035,441		.82		.82		5,035,524		614,820	614,820	161,560	05/13/2040	1 G FE
256677-AM-7	DOLLAR GENERAL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	.XXX	9,619,300	10,000,000	9,891,210	9,891,028		.533		.533		9,891,561		(272,261)	(272,261)	365,139	11/01/2052	2 B FE
257557-AE-0	DPABS 2015-1A A211		04/25/2023	MBS PAYDOWN	.XXX	92,500	92,500	92,500	92,500						92,500				2,840	10/25/2045	2 A FE
257557-AH-3	DPABS 2017-1A A23		04/25/2023	MBS PAYDOWN	.XXX	60,000	60,000	60,000	60,000						60,000				1,235	07/25/2047	2 A FE
257557-AP-5	DPABS 2021-1A A211		04/25/2023	MBS PAYDOWN	.XXX	120,000	120,000	117,839	119,905		.95		.95		120,000				1,891	04/25/2051	2 A FE
260543-DH-3	DOW CHEMICAL COMPANY (THE)		05/17/2023	JPMORGAN SECURITIES INC	.XXX	12,031,910	11,000,000	10,985,370	10,985,370						10,985,370		1,046,540	1,046,540	427,992	05/15/2053	2 A FE
278642-AZ-6	EBAY INC		05/17/2023	JPMORGAN SECURITIES INC	.XXX	1,408,140	2,000,000	1,523,800	1,527,526		2,818		2,818		1,530,345		(122,205)	(122,205)	38,325	05/10/2051	2 A FE
28000X-AA-6	ECX 2022-1 A2		06/25/2023	VARIOUS	.XXX	37,604	37,604	36,575	37,419		.185		.185		37,604				793	03/25/2052	2 B
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	.XXX	6,335,120	8,000,000	5,959,360	5,966,069		11,788		11,788		5,977,857		357,263	357,263	269,733	01/31/2050	2 A
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	.XXX	5,439,300	7,500,000	5,322,575	5,330,346		12,297		12,297		5,342,643		96,657	96,657	222,771	01/31/2051	2 A
30605Y-AB-7	FLOCON 2017-1 A		06/15/2023	MBS PAYDOWN	.XXX	882,633	882,633	879,566	881,315		1,318		1,318		882,633				14,614	01/15/2042	1 G FE
30610G-AA-1	FLOCON 2019-1 A		06/15/2023	MBS PAYDOWN	.XXX	5,540,332	5,540,332	5,531,584	5,532,186		8,147		8,147		5,540,332				98,265	09/15/2039	2 B FE
30768W-AA-6	FARM 2021-1 A		06/25/2023	MBS PAYDOWN	.XXX	24,317	24,317	24,307	24,282		.35		.35		24,317				240	01/25/2051	1 A
3136A7-TU-6	FNR 2012-80 NZ		06/26/2023	MBS PAYDOWN	.XXX	246,147	246,147	245,645	245,577		.570		.570		246,147				4,482	05/25/2042	1 A
3136B7-MS-7	FNR 2019-77 JZ		06/26/2023	MBS PAYDOWN	.XXX	19,478	19,478	19,084	19,433		.45		.45		19,478				233	01/25/2050	1 A
3137G1-BK-2	FWLS 2017-SC01 1A		06/01/2023	MBS PAYDOWN	.XXX	10,156	10,156	9,805	10,152		.4		.4		10,156				127	12/25/2046	1 A
31428X-BZ-8	FEDEX CORP		06/01/2023	RBC DAIN RAUSCHER	.XXX	13,502,720	14,000,000	13,966,120	13,973,506		1,320		1,320		13,974,826		(472,106)	(472,106)	330,556	05/15/2030	2 B FE
31428X-CA-2	FEDEX CORP		05/17/2023	JPMORGAN SECURITIES INC	.XXX	1,943,038	2,097,000	1,804,678	1,805,415		1,561		1,561		1,806,976		136,063	136,063	56,270	05/15/2050	2 B FE
315786-AC-7	FIDELITY & GUARANTY LIFE		04/11/2023	HUMPHREY, INC	.XXX	1,863,550	1,880,000	1,840,175	1,863,542		1,873		1,873		1,865,415		(1,865)	(1,865)	46,530	05/01/2025	2 B FE
316773-CH-1	FIFTH THRD BANCORP		05/17/2023	VARIOUS	.XXX	1,611,765	1,477,000	1,473,278	1,474,098		.36		.36		1,474,133				84,667	03/01/2038	2 B FE
316773-DJ-6	FIFTH THRD BANCORP		05/10/2023	VARIOUS	.XXX	14,963,301	15,000,000	15,000,000	15,000,000						15,000,000		(36,699)	(36,699)	512,371	10/27/2028	2 A FE
320844-PD-9	FIRST MERIT BANK (OHIO)		06/22/2023	KEYBANC CAPITAL MARKETS	.XXX	3,620,000	4,000,000	4,000,000	4,000,000						4,000,000		(380,000)	(380,000)	100,108	11/25/2026	2 A FE
341099-CL-1	FLORIDA POWER CORPORATION		06/01/2023	GOLDMAN SACHS & CO	.XXX	11,105,400	10,000,000	9,957,800	9,969,085		.511		.511		9,969,596		1,135,804	1,135,804	302,222	06/15/2038	1 F FE
343498-AB-7	FLOWERS FOODS INC		06/01/2023	BANK OF AMERICA	.XXX	1,737,564	1,825,000	1,713,803	1,777,041		5,096		5,096		1,782,137		(44,573)	(44,573)	43,293	10/01/2026	2 B FE
347466-AE-4	IRWIN LAND LLC		06/15/2023	SINKING FUND REDEMPTION	.XXX	29,213	29,213	28,872	29,146		.67		.67		29,213				774	12/15/2035	1 F FE
347466-AG-9	FORT IRWIN LAND LLC		06/15/2023	SINKING FUND REDEMPTION	.XXX	716,273	716,273	719,611	716,688		(415)		(415)		716,273				19,160	12/15/2025	2 B FE
347469-AA-6	FTJAX 7.05 11/55		05/15/2023	SINKING FUND REDEMPTION	.XXX	42,305	42,305	42,305	42,305						42,305				1,491	11/15/2055	2 A FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		06/15/2023	SINKING FUND REDEMPTION	.XXX	18,849	18,849	18,270	18,802		.47		.47		18,849				457	02/15/2052	1 E FE
347508-AC-7	FTKNOX 5.915 2/52		06/15/2023	SINKING FUND REDEMPTION	.XXX	3,394	3,394	3,267	3,394		.9		.9		3,394				67	02/15/2052	1 F FE
35563P-BU-2	SCRT 2017-3 MB		05/25/2023	MBS PAYDOWN	.XXX	41,362	41,362	38,745	41,285		.77		.77		41,362				399	07/25/2056	1 A
35563P-BZ-1	SCRT 2017-3 HB		05/25/2023	VARIOUS	.XXX	14,428	14,428	13,719	14,375		.53		.53		14,428				151	07/01/2056	1 A
361448-BH-5	GATX CORPORATION		05/17/2023	VARIOUS	.XXX	6,120,980	10,000,000	5,969,400	5,983,563		20,314		20,314		6,003,877				142,256	06/01/2051	2 B FE
36168W-AB-7	GCAT 2022-NOM5 A2		06/01/2023	MBS PAYDOWN	.XXX	763,499	763,499	731,032	762,132		1,367		1,367		763,499		117,103	117,103	17,340	08/25/2067	1 E
36169D-AB-8	GCAT 2023-NOM2 A2		06/01/2023	MBS PAYDOWN	.XXX	29,661	29,661	29,661			(1)		(1)		29,661				637	11/25/2067	1 E FE
36186E-AA-7	GMACN 2003-PRES A		06/12/2023	MBS PAYDOWN	.XXX	142,391	142,391	147,734	142,444		(53)		(53)		142,391				3,705	10/10/2041	1 F
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		06/12/2023	SINKING FUND REDEMPTION	.XXX	23,926	23,926	23,873	23,893		.34		.34		23,926				523	10/10/2050	1 E
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		06/12/2023	SINKING FUND REDEMPTION	.XXX	76,509	76,509	79,173	76,564		(56)		(56)		76,509				1,750	02/10/2035	2 B
36186Y-AF-2	GMACN 2007-HCKM A		06/12/2023	SINKING FUND REDEMPTION	.XXX	157,437	157,437	158,494	157,209		.228		.228		157,437				4,009	08/10/2052	2 B
36188A-AA-3	GMACN 2008-LEWS A		06/12/2023	SINKING FUND REDEMPTION	.XXX	62,210	62,210	62,180	62,091		.119		.119		62,210				1,883	04/10/2047	1 D FE
36249B-AD-2	GSA 2007-7 A4		06/25/2023	MBS PAYDOWN	.XXX	56,463	56,463	49,007	55,983		.480		.480		56,463				800	07/25/2037	1 A FM
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		06/15/2023	MBS PAYDOWN	.XXX	871,280	871,280	871,280	574,504						871,280				14,221	04/29/2029	2 B PL
38011W-AA-4	GMACN 2002-MEAD A		06/12/2023	SINKING FUND REDEMPTION	.XXX	114,456	114,456	138,315	115,113		(657)		(657)		114,456				3,267	05/10/2037	1 G
38012D-AB-3	GMACN 2005-DRUM A		06/12/2023	SINKING FUND REDEMPTION	.XXX	101,601	101,601	108,689	101,686		(85)		(85)		101,601				2,314	05/10/2050	2 B FE
38012D-AD-9	GMACN 2005-DRUM A		06/12/2023	SINKING FUND REDEMPTION	.XXX	58,852	58,852	58,661	58,740		.112		.112		58,852				1,755	05/10/2050	2 A FE
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		06/12/2023	SINKING FUND REDEMPTION	.XXX	18,718	18,718	17,238	18,677</												

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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	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
409322-AB-0	HAMPTO 6.071 12/41 HARTFORD FINANCIAL SERVICES GROUP		06/15/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	100,000	100,000						100,000				3,036	12/15/2041	2.C FE
416515-BF-0	HERA 2021-FL1 A		05/10/2023	MITSUBISHI UFJ SECURITIES	XXX	2,212,620	3,000,000	2,222,040	2,226,506		4,803		4,803		2,231,309		(18,689)	(18,689)	78,900	08/19/2049	2.A FE
42704R-AA-9	HERA 2021-FL1 A		06/20/2023	MBS PAYDOWN	XXX	5,337	5,337	5,147	5,290		47		47		5,337				118	02/18/2038	1.A
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	XXX	64,632	64,632	64,632							64,632				53	12/14/2026	2.C PL
42809H-AD-9	HESS CORPORATION		06/23/2023	JANE	XXX	952,160	1,000,000	1,029,740	1,025,972		(423)		(423)		1,025,549		(73,389)	(73,389)	48,533	02/15/2041	2.C FE
43730N-AA-4	HPA 2022-1 A		05/18/2023	MBS PAYDOWN	XXX	3,009	3,009	2,820			8		8		3,009				10	04/17/2039	1.A FE
43730N-AE-6	HPA 2022-1 C		05/18/2023	MBS PAYDOWN	XXX	1,093	1,093	1,083	1,091		2		2		1,093				20	04/17/2039	1.G
43730X-AB-0	HPA 2021-3 B		06/20/2023	MBS PAYDOWN	XXX	32,035	32,035	32,034	31,984		51		51		32,035				362	01/17/2041	1.D
43730X-AC-8	HPA 2021-3 C		06/20/2023	MBS PAYDOWN	XXX	23,298	23,298	23,298	23,259		39		39		23,298				278	01/17/2041	1.G
444838-AG-1	HULLS 2014-1A D THE HUNTINGTON NATIONAL BANK		04/18/2023	MBS PAYDOWN	XXX	1,138,833	1,138,833	880,318	1,118,048		20,785		20,785		1,138,833				46,576	10/18/2026	3.A FE
446150-BA-1	IP LENDING II LLC		05/19/2023	VARIOUS	XXX	9,054,160	10,000,000	10,000,000	10,000,000						10,000,000		(945,840)	(945,840)	241,550	05/17/2033	2.A FE
44988W-AA-1	IP LENDING II LLC		05/08/2023	SINKING FUND REDEMPTION	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				43,800	08/25/2025	1.G FE
45203L-CX-9	ILSMFH 3.07 06/01/36		06/27/2023	VARIOUS	XXX	5,568	5,568	5,568	5,568						5,568				93	06/26/2036	1.A FE
45276K-AA-5	IMPRL 2022-NOM3 A1		06/01/2023	MBS PAYDOWN	XXX	47,526	47,526	47,525	47,526						47,526				923	05/25/2067	1.A FE
45669W-AC-0	INDX 2007-FLX5 2A1		06/25/2023	MBS PAYDOWN	XXX	256,928	256,928	219,965	256,021		(1,094)		(1,094)		256,928				3,059	08/25/2037	1.A FM
46590U-AA-0	HENDR 2018-2A A		06/15/2023	VARIOUS	XXX	276,533	276,533	276,387	276,108		424		424		276,533				4,716	10/15/2075	1.A FE
46590U-AB-8	HENDR 2018-2A B		06/15/2023	MBS PAYDOWN	XXX	36,749	36,749	36,671	36,894		(145)		(145)		36,749				737	10/15/2077	2.B FE
465976-AB-4	JPMIT 2022-LTV1 A2		06/25/2023	MBS PAYDOWN	XXX	10,578	10,578	10,357	10,547		31		31		10,578				139	07/25/2052	1.D FE
46616P-AA-1	HENDR 2011-1A A		06/15/2023	MBS PAYDOWN	XXX	201,318	201,318	201,265	200,937		381		381		201,318				3,958	10/15/2056	1.A
46616P-AB-9	HENDR 2011-1A B		06/15/2023	MBS PAYDOWN	XXX	43,499	43,499	43,486	43,373		127		127		43,499				1,363	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		06/15/2023	MBS PAYDOWN	XXX	432,560	432,560	432,314	431,726		835		835		432,560				8,368	09/15/2056	1.A FE
46616Q-AB-7	HENDR 2011-2A B		06/15/2023	MBS PAYDOWN	XXX	74,771	74,771	74,769	74,515		257		257		74,771				2,445	09/15/2058	2.B FE
46616V-AA-8	HENDR 2012-1A A		06/15/2023	MBS PAYDOWN	XXX	89,489	89,489	89,496	89,489		(7)		(7)		89,489				1,553	02/15/2065	1.A
46616V-AB-6	HENDR 2012-1A B		06/15/2023	MBS PAYDOWN	XXX	13,661	13,661	13,658	13,625		36		36		13,661				402	02/15/2067	2.B FE
46617A-AA-3	HENDR 2012-3A A		06/15/2023	VARIOUS	XXX	215,454	242,028	233,715	236,136		233	17,200	(16,967)		219,168		(3,714)	(3,714)	2,546	09/15/2065	1.A FE
46617J-AA-4	HENDR 2013-2A A		06/15/2023	MBS PAYDOWN	XXX	104,258	104,258	104,234	104,032		226		226		104,258				1,794	03/15/2062	1.A FE
46617T-AA-2	HENDR 2014-1A A		06/15/2023	MBS PAYDOWN	XXX	214,127	214,127	214,007	213,788		339		339		214,127				3,454	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		06/15/2023	MBS PAYDOWN	XXX	23,566	23,566	23,548	23,521		46		46		23,566				474	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A		06/15/2023	MBS PAYDOWN	XXX	23,502	23,502	22,753	23,441		61		61		23,502				352	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		06/15/2023	MBS PAYDOWN	XXX	15,147	15,147	15,143	15,121		26		26		15,147				285	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		06/15/2023	MBS PAYDOWN	XXX	39,903	39,903	39,868	39,836		67		67		39,903				686	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		06/15/2023	MBS PAYDOWN	XXX	224,011	224,011	221,760	202,321		392		392		224,011				3,485	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		06/15/2023	MBS PAYDOWN	XXX	37,758	37,758	37,758	37,688		71		71		37,758				762	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		06/15/2023	MBS PAYDOWN	XXX	41,449	41,449	41,354	41,380		68		68		41,449				699	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		06/15/2023	MBS PAYDOWN	XXX	72,191	72,191	72,176	72,031		160		160		72,191				1,695	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		06/15/2023	MBS PAYDOWN	XXX	78,844	78,844	78,784	78,728		116		116		78,844				1,331	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		06/15/2023	MBS PAYDOWN	XXX	40,117	40,117	42,060	40,370		(253)		(253)		40,117				921	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		06/15/2023	MBS PAYDOWN	XXX	111,937	111,937	111,886	111,786		151		151		111,937				1,678	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		06/15/2023	VARIOUS	XXX	15,118	15,118	15,110	15,085		33		33		15,118				347	09/17/2074	2.C FE
46650X-AB-9	HENDR 2019-1A B		06/15/2023	MBS PAYDOWN	XXX	30,516	30,516	30,491	30,461		54		54		30,516				548	08/15/2073	2.B FE
46651N-AA-2	JOLAR 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	498,394	498,394	495,402	497,064		1,330		1,330		498,394				8,186	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		06/15/2023	MBS PAYDOWN	XXX	45,354	45,354	51,971	45,546		(192)		(192)		45,354				673	10/15/2072	1.A FE
46654W-BS-9	JPMIT 2022-1 A15		06/01/2023	MBS PAYDOWN	XXX	53,176	53,176	51,099	53,125		51		51		53,176				530	07/25/2052	1.B FE
46655G-AC-9	JPMIT 2022-4 A2A		06/01/2023	MBS PAYDOWN	XXX	196,492	196,492	177,948	195,961		531		531		196,492				2,365	10/25/2052	1.A FE
46655K-AD-8	JPMIT 2022-6 A3		06/01/2023	MBS PAYDOWN	XXX	322,646	322,646	292,196	321,833		813		813		322,646				4,121	11/25/2052	1.A FE
46655N-AB-6	JPMIT 2022-7 1A2		06/01/2023	MBS PAYDOWN	XXX	127,183	127,183	112,815	126,873		310		310		127,183				1,612	12/25/2052	1.A
46655V-BU-5	JPMIT 22-8-A17		06/01/2023	MBS PAYDOWN	XXX	77,266	77,266	74,393	77,165		102		102		77,266				1,469	01/25/2053	1.C
46665R-AA-7	JGW 2020-D		06/15/2023	MBS PAYDOWN	XXX	268,981	268,981	268,981	268,981						268,981				3,358	01/01/2064	1.F FE
46817M-AS-6	JACKSON FINANCIAL INC		04/17/2023	VARIOUS	XXX	2,193,750	2,250,000	2,249,663	2,249,677		4	29,606	(29,602)		2,220,075		(26,325)	(26,325)	46,423	06/08/2032	2.B FE
470170-AD-3	NCSJ 2016-1 A		04/11/2023	MBS PAYDOWN	XXX	465,462	465,462	465,462	465,462						465,462				13,091	01/05/2027	2.C FE
47047M-AQ-0	JTWN 2013-2A BR		05/02/2023	MBS PAYDOWN	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				197,378	04/22/2030	1.E FE
475795-AE-0	JELD-WEN INC		04/04/2023	JPMORGAN SECURITIES INC	XXX	498,750	500,000	500,000	500,000						500,000		(1,250)	(1,250)	12,240	05/15/2025	3.B FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION		05/15																		

STATEMENT AS OF JUNE 30, 2023 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
49271V-AR-1	KEURIG DR PEPPER INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,897,080	7,000,000	5,672,600	5,677,145		6,674		6,674		5,683,819		213,261	213,261	187,250	04/15/2052	2 B FE
49326E-EN-9	KEYCORP		05/19/2023	VARIOUS	XXX	3,264,303	4,000,000	4,000,000	4,000,000						4,000,000		(735,697)	(735,697)	88,397	06/01/2033	2 A FE
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION		05/09/2023	UBS SECURITIES LLC	XXX	5,080,380	6,000,000	5,971,080			658		658		5,971,738		(891,358)	(891,358)	87,500	01/26/2033	1 G FE
49327V-2C-7	KEYBANK NA		05/09/2023	MORGAN STANLEY	XXX	3,862,500	5,000,000	4,987,500	4,987,888		363		363		4,988,251		(1,125,751)	(1,125,751)	185,792	08/08/2032	2 A FE
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,361,960	2,000,000	1,320,620	1,322,827		3,379		3,379		1,326,206		35,754	35,754	59,966	01/18/2052	2 A FE
496444-AA-8	KINMFH 3.65 1/1/2037		06/26/2023	MBS PAYDOWN	XXX	8,111		8,111			8,111		8,111		8,111				125	01/01/2037	1 B FE
50077L-AB-2	KRAFT HEINZ FOODS CO		05/10/2023	RBC DAIN RAUSCHER	XXX	7,744,770	9,000,000	7,768,350	7,780,355		9,580		9,580		7,789,935		(45,165)	(45,165)	176,094	06/01/2046	2 B FE
50209L-AA-5	LMRK 2018-1A C		05/16/2023	MBS PAYDOWN	XXX	5,416,048	5,416,048	5,415,789	5,421,070		(5,021)		(5,021)		5,416,048				89,547	06/15/2048	1 G FE
50209L-AB-3	LMRK 2018-1A D		05/16/2023	MBS PAYDOWN	XXX	2,256,685	2,256,685	2,255,935	2,261,162		(4,476)		(4,476)		2,256,685				44,294	06/15/2048	2 C FE
50209L-AC-1	LMRK 2018-1A F		05/16/2023	MBS PAYDOWN	XXX	2,708,026	2,708,026	2,707,282	2,712,543		(4,518)		(4,518)		2,708,026				66,766	06/15/2048	3 C FE
525221-EM-5	LXS 2005-7N 1A1A		06/25/2023	MBS PAYDOWN	XXX	23,226	23,226	20,768	23,073		153		153		23,226				359	12/25/2035	1 A FM
53946J-AC-8	LNCR 2019-CRE2 AS		05/15/2023	MBS PAYDOWN	XXX	2,523,306	2,523,306	2,199,130	2,497,880		25,427		25,427		2,523,306				64,533	05/15/2036	1 A FE
53946M-AC-1	LNCR 2018-CRE1 AS		06/15/2023	MBS PAYDOWN	XXX	706,998	706,998	702,801	708,365		(1,367)		(1,367)		706,998				18,124	05/15/2028	1 A FE
550786-AS-6	LVII 2009-3 B4B		04/27/2023	MBS PAYDOWN	XXX	221,915	221,915	123,918	219,679		2,236		2,236		221,915				5,054	10/27/2037	1 A FM
550786-BE-6	LVII 2009-3 7X		05/31/2023	PRIOR YEAR INCOME	XXX														38,653	10/27/2037	
55283L-AA-3	MAPSL 2019-1A A		06/15/2023	MBS PAYDOWN	XXX	685,837	685,837	684,969	684,713		1,124		1,124		685,837				12,313	03/15/2044	2 C
55292R-AA-9	MAPSL 2021-1A A		06/15/2023	MBS PAYDOWN	XXX	12,774	12,774	11,497	12,640		134		134		12,774				135	06/15/2046	1 F FE
55446M-AA-5	MAACH 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	402,738	402,738	401,376	402,112		627		627		402,738				6,542	10/15/2039	2 A FE
56564R-AA-8	MAPSL 2018-1A A		06/15/2023	MBS PAYDOWN	XXX	398,040	398,040	396,035	397,255		786		786		398,040				6,573	05/15/2043	2 A FE
570535-AX-2	MARKEL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,690,100	2,500,000	1,543,750	1,545,919		4,402		4,402		1,550,321		139,779	139,779	46,000	05/07/2052	2 B FE
574599-BR-6	MASCO CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,479,410	2,390,000	1,487,895	1,490,786		4,982		4,982		1,495,768		(16,358)	(16,358)	56,845	02/15/2051	2 B
57586N-3F-6	MASHSG 3.875 01/01/39		06/26/2023	MBS PAYDOWN	XXX	13,349	13,349	13,349	13,349						13,349				216	01/26/2039	1 B FE
58013M-FT-6	MCDONALDS CORPORATION		05/17/2023	VARIOUS	XXX	7,767,600	8,000,000	7,957,690	7,957,880		235		235		7,958,115		(190,515)	(190,515)	284,108	09/09/2052	2 A FE
585494-AA-5	MELLO 2021-MTG2 A1		06/01/2023	VARIOUS	XXX	223,438	223,438	189,224	222,523		915		915		223,438				2,527	06/25/2051	1 A
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/21/2023	VARIOUS	XXX	1,549,718	1,549,718	1,530,347	1,534,277		3,260		3,260		1,549,718				72,763	06/20/2027	2 C FE
61762M-BW-0	MSBAM 2013-C10 A4		06/16/2023	MBS PAYDOWN	XXX	12,000,000	12,000,000	12,229,741	12,009,436		(9,436)		(9,436)		12,000,000				220,036	07/15/2046	1 A FM
61764P-BA-9	MSBAM 2014-C19 LNC1		06/01/2023	MBS PAYDOWN	XXX	64,411	64,411	64,743	64,436		(25)		(25)		64,411				1,071	12/15/2046	1 A FM
62927F-AT-3	NFL VENTURES LP		04/24/2023	SINKING FUND REDEMPTION	XXX	229,668	229,668	229,668	229,668						229,668				3,927	04/15/2045	1 E FE
63172D-AA-9	CFOZ 2019-1 A		05/15/2023	MBS PAYDOWN	XXX	156,936	156,936	156,936	156,936						156,936				3,123	08/15/2034	1 F FE
63681#-AA-8	FUNDED CTL - NAT LOGISTICS PT		05/10/2023	SINKING FUND REDEMPTION	XXX	101,078	101,078	101,078	101,078						101,078				1,480	10/10/2042	1 D FE
638612-AM-3	SERVICES INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,808,534	3,925,000	2,637,168	2,640,172		8,086		8,086		2,648,258		160,276	160,276	71,860	11/30/2049	1 F FE
63943B-AA-1	NAVTR 2021-1 A		06/15/2023	MBS PAYDOWN	XXX	19,018	19,018	17,344	18,865		152		152		19,018				220	11/15/2046	1 F FE
63943B-AB-9	NAVTR 2021-1 B		06/15/2023	MBS PAYDOWN	XXX	17,857	17,857	17,857	17,830		27		27		17,857				266	11/15/2046	2 B
64418B-BH-6	NEW ENGLAND POWER CO		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,215,250	5,000,000	5,000,000	5,000,000						5,000,000		215,250	215,250	143,453	11/25/2052	1 G FE
64829G-AJ-8	NRZT 2016-2A B1		04/13/2023	VARIOUS	XXX	574,888	598,841	626,611	611,282		(941)	38,596	(39,537)		571,745		3,142	3,142	10,624	11/25/2035	1 B FE
64831V-AB-8	NRZT 2022-NOM5 A2		06/01/2023	MBS PAYDOWN	XXX	40,663	40,663	40,132	40,603		59		59		40,663				1,140	11/25/2052	1 D FE
65251P-AY-9	NSLP 2014-1A AR		04/25/2023	MBS PAYDOWN	XXX	5,562,553	5,562,553	5,562,553	5,562,553						5,562,553				167,762	04/25/2031	1 A FE
65342R-AE-0	NFP CORP NORTHWESTERN MUTUAL LIFE		04/04/2023	VARIOUS	XXX	904,904	1,000,000	1,015,000	1,012,677		(330)	110,347	(110,677)		902,000		2,904	2,904	31,271	08/15/2028	4 B FE
668138-AA-8	INSURANCE		09/30/2022	PRIOR YEAR INCOME	XXX														(115,500)	09/30/2047	1 C FE
670843-AA-9	OBX 2023-NOM2 A1		06/01/2023	MBS PAYDOWN	XXX	330,541	330,541	329,871			14		14		330,541				5,136	03/25/2063	1 A
670843-AB-7	OBX 2023-NOM2 A2		06/01/2023	MBS PAYDOWN	XXX	39,665	39,665	39,622			1		1		39,665				856	03/25/2063	1 C FE
67117P-AA-1	OBX 2023-NOM3 A1		06/01/2023	MBS PAYDOWN	XXX	618,948	618,948	618,948							618,948				5,305	01/25/2063	1 A
67117P-AB-9	OBX 2023-NOM3 A2		06/01/2023	MBS PAYDOWN	XXX	171,373	171,373	171,312			1		1		171,373				1,602	01/25/2063	1 C
67118L-AA-9	OBX 2022-NOM9 A1A		06/01/2023	MBS PAYDOWN	XXX	634,923	634,923	632,568	634,838		86		86		634,923				17,147	09/25/2062	1 A
67118L-AC-5	OBX 2022-NOM9 A2		06/01/2023	MBS PAYDOWN	XXX	66,395	66,395	65,244	66,349		46		46		66,395				1,793	09/25/2062	1 C
677071-AK-8	OHANA 5.88 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	77,167	77,167	79,027	77,177		(10)		(10)		77,167				2,269	10/01/2051	1 F FE
677071-AM-4	OHANA 5.462 10/26		04/01/2023	SINKING FUND REDEMPTION	XXX	39,754	39,754	39,899	39,754						39,754				1,086	10/01/2026	1 D FE
677071-AR-3	OHANA 5.658 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	31,095	31,095	31,095	31,095						31,095				880	10/01/2051	1 F FE
677071-AU-6	OHANA 6.0 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	22,453	22,453	25,022	22,467		(14)		(14)		22,453				674	10/01/2051	1 D FE
677071-AV-4	OHANA 6.15 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	11,667	11,667	15,589	11,667		(25)		(25)		11,667				359	10/01/2051	1 G FE
677071-AW-2	OHANA MILITARY COMM LLC		04/01/2023	SINKING FUND REDEMPTION	XXX	55,078	55,078	57,969	55,095		(17)		(17)		55,078				1,469		

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										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
693342-AH-0	PCG 2022-B A3		04/05/2023	VARIOUS	.XXX	3,005,010	3,000,000	2,999,852	3,055,195		.173	3,948	(3,775)		3,051,420		(46,410)	(46,410)	110,088	06/01/2041	1.A FE
693342-AJ-6	PCG 2022-B A4		05/17/2023	VARIOUS	.XXX	3,043,335	3,000,000	2,999,958	3,056,637		403		403		3,057,041		(13,706)	(13,706)	128,997	12/01/2047	1.A FE
693342-AK-3	PCG 2022-B A5		05/10/2023	ROBERT W. BAIRD & CO. INCORPORATED	.XXX	1,006,230	1,000,000	999,906	1,018,388		.125		.125		1,018,513		(12,283)	(12,283)	41,359	06/01/2052	1.A FE
69377T-AB-2	PRKCM 2022-AFC2 A2		06/01/2023	MBS PAYDOWN	.XXX	51,430	51,430	51,430	51,413		.17		.17		51,430				1,207	08/25/2057	1.C FE
695114-CG-1	PACIFICORP		06/21/2023	JPMORGAN SECURITIES INC.	.XXX	2,043,300	2,000,000	1,663,160	1,744,700		4,558		4,558		1,749,258		294,042	294,042	86,111	10/15/2037	1.F
697020-AA-6	PSTAT 2022-5A A1		04/15/2023	MBS PAYDOWN	.XXX	1,562,297	1,562,297	1,546,674	1,558,540		3,757		3,757		1,562,297				55,177	07/15/2035	1.A
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		04/11/2023	MARKETAXESS	.XXX	450,131	450,000	450,000	450,000						450,000		131	131	11,563	05/15/2026	4.A FE
71839#-AA-2	PHILLIES FUNDING LP		04/10/2023	SINKING FUND REDEMPTION	.XXX	87,123	87,123	87,123	87,123						87,123				2,705	07/10/2030	2.A PL
72650T-AA-6	PLAINS END FINANCING LLC		04/15/2023	SINKING FUND REDEMPTION	.XXX	79,310	79,310	79,310	79,310						79,310				2,383	04/15/2028	3.A FE
731020-AA-4	POLAR TANKERS INC		05/10/2023	SINKING FUND REDEMPTION	.XXX	282,503	282,503	282,503	282,503						282,503				8,406	05/10/2037	1.F FE
73557*-AB-0	PORT WA GENERATING STATION PRINCIPAL FINANCIAL GROUP INC.		06/16/2023	SINKING FUND REDEMPTION	.XXX	52,593	52,593	52,593	53,015		(422)		(422)		52,593				1,316	06/15/2033	1.F
74251V-AL-6			04/07/2023	VARIOUS	.XXX	24,250,000	24,250,000	24,244,375	24,244,676		2		2		24,244,678		5,322	5,322	745,754	05/15/2055	2.B FE
744320-AM-4	PRUDENTIAL FINANCIAL INC.		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,850,000	5,850,000	5,849,649	5,849,649						5,849,649		351	351	164,531	06/15/2043	2.B FE
74938F-AW-8	ROCKT 2022-1 A21		06/01/2023	MBS PAYDOWN	.XXX	134,340	134,340	130,625	134,228		.112		.112		134,340				1,367	01/25/2052	1.A FE
75410R-AS-5	RATE 2022-J1 A17		06/01/2023	MBS PAYDOWN	.XXX	38,972	38,972	37,346	38,935		.37		.37		38,972				396	01/25/2052	1.B
75410R-AU-0	RATE 2022-J1 A19		06/01/2023	MBS PAYDOWN	.XXX	45,740	45,740	45,147	45,726		.14		.14		45,740				558	01/25/2052	1.B FE
75574X-AE-5	RCMT 2019-FL3 B		09/25/2022	MBS PAYDOWN	.XXX	1,577,277	1,577,277	1,577,277	1,577,277						1,577,277				50,799	03/25/2034	1.A FE
78449A-AA-0	SLAM 2021-1A A		06/15/2023	MBS PAYDOWN	.XXX	265,091	265,091	227,433	262,031		3,060		3,060		265,091				2,688	06/15/2046	1.F
78487J-AA-4	SVC 2023-1A A		06/20/2023	MBS PAYDOWN	.XXX	7,250	7,250	7,007			.31		.31		7,250				104	02/20/2053	1.A
78487J-AB-2	SVC 2023-1A B		06/20/2023	MBS PAYDOWN	.XXX	10,875	10,875	10,191			.62		.62		10,875				168	02/20/2053	1.C
78520E-AA-4	SDCP 2020-1 A2		04/04/2023	VARIOUS	.XXX	960,742	1,000,000	993,011	996,222		.163	41,403	(41,240)		954,982		5,760	5,760	11,754	03/20/2045	1.E FE
80306A-AA-8	SAPA 2018-1A A		06/15/2023	MBS PAYDOWN	.XXX	341,628	341,628	336,283	341,518		.110		.110		341,628				6,412	03/15/2040	3.B FE
80307A-AA-7	SAPA 2020-1A A		06/01/2023	MBS PAYDOWN	.XXX	275,229	275,229	275,229	275,226		.3		.3		275,229				3,549	03/15/2040	2.A FE
81744Y-AA-4	SMET 13-4		06/25/2023	MBS PAYDOWN	.XXX	10,420	10,420	9,321	10,249		.171		.171		10,420				109	04/25/2043	1.A FM
81761T-AA-3	SERV 2020-1 A21		05/01/2023	MBS PAYDOWN	.XXX	120,328	120,328	120,328	120,328						120,328				1,709	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A21I		05/01/2023	MBS PAYDOWN	.XXX	665,226	665,226	665,226	665,226						665,226				11,099	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		04/25/2023	MBS PAYDOWN	.XXX	8,813	8,813	8,245	8,750		.62		.62		8,813				171	10/25/2049	2.C
817743-AG-2	SPRO 2022-1A A2		04/25/2023	MBS PAYDOWN	.XXX	42,500	42,500	42,500	42,500						42,500				664	01/25/2052	2.C FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		06/30/2023	SINKING FUND REDEMPTION	.XXX	1,000	1,000	1,000							1,000				27	12/29/2026	2.C PL
832248-BB-3	SMITHFIELD FOODS INC.		04/12/2023	VARIOUS	.XXX	8,137,500	8,750,000	8,745,967	8,747,088		.56	573,524	(573,468)		8,173,620		(36,120)	(36,120)	243,931	04/01/2029	2.C
83438L-AA-9	SOLRR 2021-1 A		06/15/2023	MBS PAYDOWN	.XXX	4,622	4,622	4,206	4,585		.37		.37		4,622				51	10/15/2046	1.E FE
83546D-AG-3	SONIC 2020-1A A21		06/20/2023	VARIOUS	.XXX	932,861	1,011,670	986,961	984,112		259	56,708	(56,449)		934,233		(1,371)	(1,371)	12,076	01/20/2050	2.B
83546D-AJ-7	SONIC 2020-1A A21I		06/20/2023	MBS PAYDOWN	.XXX	9,735	9,735	9,230	9,704		.31		.31		9,735				176	01/20/2050	2.B
83546D-AQ-1	SONIC 2021-1A A21I		06/20/2023	MBS PAYDOWN	.XXX	34,042	34,042	33,507	32,993		.10		.10		34,042				365	08/20/2051	2.B FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		04/01/2023	SINKING FUND REDEMPTION	.XXX	72,428	72,428	72,428	72,428						72,428				1,485	10/01/2029	2.B FE
85208U-AA-2	SPRTE 2021-1 A		06/15/2023	MBS PAYDOWN	.XXX	1,387,053	1,387,053	1,375,527	1,383,804		3,249		3,249		1,387,053				23,965	10/15/2046	1.G FE
85572R-AA-7	STARR 2018-1 A		06/15/2023	MBS PAYDOWN	.XXX	148,331	148,331	136,650	147,081		1,250		1,250		148,331				2,667	05/15/2043	2.A
857477-AL-7	STATE STREET CORP		05/15/2023	MATURITY	.XXX	1,490,000	1,490,000	1,382,420	1,484,958		5,042		5,042		1,490,000				23,095	05/15/2023	1.G FE
858155-AE-4	STEELCASE INC		06/30/2023	VARIOUS	.XXX	318,754	358,000	355,188	356,245		.115		.115		356,245		(37,492)	(37,492)	16,202	01/18/2029	3.C
86190B-AB-0	STR 2021-1 A2		06/20/2023	MBS PAYDOWN	.XXX	10,250	10,250	10,245	10,234		.16		.16		10,250				126	06/20/2051	1.A FE
86190B-AD-6	STR 2021-1A A4		06/20/2023	MBS PAYDOWN	.XXX	1,875	1,875	1,874	1,871		.4		.4		1,875				29	06/20/2051	1.E FE
86212V-AA-2	STR 2016-1A A1		06/20/2023	MBS PAYDOWN	.XXX	212,934	212,934	212,524	212,203		.431		.431		212,634		300	300	3,515	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		06/20/2023	MBS PAYDOWN	.XXX	60,558	60,558	61,586	60,527		.31		.31		60,558				1,091	10/20/2046	1.E FE
86212V-AE-4	STR 2018-1A A2		06/20/2023	VARIOUS	.XXX	934,764	985,761	985,390	985,383		.125	52,097	(51,972)		933,411		1,353	1,353	13,277	10/20/2048	1.A FE
86213C-AB-1	STR 2015-1A A2		06/20/2023	MBS PAYDOWN	.XXX	13,125	13,125	13,298	13,116		.9		.9		13,125				228	04/20/2045	1.E FE
86358E-RB-4	SAIL 2005-2 M2		06/25/2023	VARIOUS	.XXX	14,872	12,442	12,442	14,663		.209		.209		14,872				289	03/25/2035	1.A FM
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		06/01/2023	MBS PAYDOWN	.XXX	133,628	133,628	134,964	133,639		(11)		(11)		133,628				2,930	05/25/2034	1.A FM
86359U-AE-9	SASC 2006-0PT1 A5		06/25/2023	MBS PAYDOWN	.XXX	40,387	40,387	33,547	39,044		1,343		1,343		40,387				568	04/25/2036	1.A FM
87159Q-AW-8	SYMP 2014-14A E		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	750,000	750,000	749,250	744,457		1,566		1,566		746,023		3,977	3,977	40,428	07/14/2026	3.A FE
87165B-AD-5	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	.XXX	626,580	655,000	653,729	654,755		.51		.51		654,806		(28,227)	(28,227)	20,105	08/15/2024	2.C FE
87165B-AG-8	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	.XXX	18,810,000	20,000,000	19,926,800	19,978,019		2,818		2,818		19,980,837		(1,170,837)	(1,170,837)	705,000	07/23/	

STATEMENT AS OF JUNE 30, 2023 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
87342R-AC-8	BELL 2016-1A A23		05/25/2023	MBS PAYDOWN	.XXX	209,375	209,375	206,980	208,992		383		383		209,375				5,203	05/25/2046	2 B FE
87342R-AE-4	BELL 2018-1 A21I		05/25/2023	MBS PAYDOWN	.XXX	64,612	64,612	62,884	64,426		186		186		64,612				1,597	11/25/2048	2 B FE
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	MBS PAYDOWN	.XXX	111,000	111,000	109,921	110,950		50		50		111,000				1,411	08/25/2051	2 B FE
87404L-AA-0	TLWD 2019-1 A		06/15/2023	MBS PAYDOWN	.XXX	1,245,105	1,245,105	1,095,377	1,097,975		141		141		1,098,117		146,988	146,988	20,144	12/15/2044	2 B FE
88240T-AB-7	ERCOTT 2022-1 A2		05/11/2023	CIBC OPPENHEIMER CORP.	.XXX	1,511,520	1,500,000	1,499,857	1,494,115	(172)		(172)		1,493,944		17,576	17,576	68,283	02/01/2042	1 A FE	
88240T-AC-5	ERCOTT 2022-1 A3		05/10/2023	CIBC OPPENHEIMER CORP.	.XXX	1,484,115	1,500,000	1,499,852	1,493,873	(187)		(187)		1,493,685		(9,570)	(9,570)	68,902	08/01/2046	1 A FE	
88240T-AD-3	ERCOTT 2022-1 A4		05/11/2023	CIBC OPPENHEIMER CORP.	.XXX	1,014,340	1,000,000	999,897	999,967	(222)		(222)		999,745		14,595	14,595	47,364	02/01/2050	1 A FE	
88315L-AE-8	TMCL 2020-1A A		06/01/2023	MBS PAYDOWN	.XXX	56,531	56,531	51,290	56,017		513		513		56,531				641	08/21/2045	1 F FE
88315L-AG-3	TMCL 2020-2A A		06/20/2023	MBS PAYDOWN	.XXX	341,042	341,042	297,213	208,286	44,640		44,640		341,042				2,652	09/20/2045	1 F	
88315L-AL-2	TMCL 2021-1A A		06/20/2023	MBS PAYDOWN	.XXX	223,618	223,618	191,253	220,119	3,499		3,499		223,618				1,118	02/20/2046	1 F FE	
88315L-AQ-1	TMCL 2021-2A A		06/20/2023	MBS PAYDOWN	.XXX	270,600	270,600	224,693	265,927	4,673		4,673		270,600				2,514	04/20/2046	1 F FE	
88315L-AS-7	TMCL 2021-3A A		06/20/2023	MBS PAYDOWN	.XXX	247,000	247,000	208,028	10,887	708		708		247,000				823	08/20/2046	1 F	
88576N-AP-3	HENDR 2007-3A A1		06/15/2023	MBS PAYDOWN	.XXX	48,647	48,647	50,230	48,619	28		28		48,647				1,118	10/15/2048	1 C FE	
88576P-AC-7	HENDR 2004-A A1		06/15/2023	MBS PAYDOWN	.XXX	35,279	35,279	28,929	34,766	513		513		35,279				738	09/15/2045	1 A FE	
88576R-AA-7	321 HENDERSON REC III CL A		06/15/2023	MBS PAYDOWN	.XXX	305,355	305,355	304,959	304,959	396		396		305,355				7,298	01/15/2044	1 A FE	
88576U-AA-0	HENDR 2008-2A 321 HENDERSON RECEIVABLES		06/15/2023	MBS PAYDOWN	.XXX	182,219	182,219	182,141	181,782	437		437		182,219				4,802	12/15/2030	1 A FE	
88576V-AA-8	V 2008-A		06/15/2023	MBS PAYDOWN	.XXX	240,137	240,137	232,061	239,151	986		986		240,137				8,114	06/15/2045	1 A FE	
891906-AB-5	TOTAL SYSTEM SERVICES INC.		06/01/2023	MATURITY	.XXX	2,590,000	2,590,000	2,381,557	2,579,079	10,921		10,921		2,590,000				48,563	06/01/2023	2 C FE	
89655Y-AA-4	TRL 2009-1A A		06/16/2023	MBS PAYDOWN	.XXX	162,843	162,843	178,421	164,204	(1,361)		(1,361)		162,843				5,067	11/16/2039	2 C FE	
89680H-AE-2	TCF 2021-1A A		06/20/2023	MBS PAYDOWN	.XXX	30,529	30,529	26,551		53		53		30,529				71	03/20/2046	1 F FE	
89854D-A-2	TSGE 2017-1 NOTE		05/30/2023	VARIOUS	.XXX	393,223	393,223	393,223	393,223					393,223				34,706	09/22/2031	2 A PL	
909320-AA-4	UNITED AIR 2014-2 A PTT		04/25/2023	VARIOUS	.XXX	1,088,607	1,161,181	1,161,181	1,161,181		74,403	(74,403)		1,088,678		1,829	1,829	28,304	09/03/2026	1 F FE	
924922-AB-3	VERUS 2022-8 A2		06/01/2023	MBS PAYDOWN	.XXX	41,654	41,654	40,669	41,581	73		73		41,654				1,116	10/25/2067	1 C FE	
92538N-AA-5	VERUS 2022-4 A1		06/01/2023	MBS PAYDOWN	.XXX	59,578	59,578	59,578	59,479	99		99		59,578				1,124	04/25/2067	1 A FE	
92539D-AB-4	VERUS 2023-2 A2		06/01/2023	MBS PAYDOWN	.XXX	712,190	712,190	712,185						712,190				6,802	03/25/2068	1 C	
92539G-AA-9	VERUS 2023-3 A1		06/01/2023	MBS PAYDOWN	.XXX	58,384	58,384							58,384				402	03/25/2068	1 A FE	
92539T-AA-1	VERUS 2023-4 A1		06/01/2023	MBS PAYDOWN	.XXX	116,280	116,280	116,278		2		2		116,280				563	05/25/2028	1 A FE	
92539T-AB-9	VERUS 2023-4 A2		06/01/2023	MBS PAYDOWN	.XXX	190,277	190,277			2		2		190,277				970	01/25/2028	1 C	
92838@-AA-1	VISTA RIDGE LLC		04/11/2023	SINKING FUND REDEMPTION	.XXX	48,655	48,655	48,655	48,655					48,655				625	10/14/2049	1 F PL	
92870V-AE-5	VOLTAGE FINANCE CLASS A		05/12/2023	PRIOR YEAR INCOME	.XXX													805,136	10/15/2028	3 C PL	
92870V-AF-2	VOLTAGE FINANCE CLASS B		05/12/2023	SINKING FUND REDEMPTION	.XXX	119,825	119,825	119,825	119,825					119,825				1,047,392	10/15/2028	3 C PL	
94354K-AA-8	WAAV 2019-1 A		06/15/2023	MBS PAYDOWN	.XXX	927,411	927,411	917,721	925,765	1,646		1,646		927,411				13,714	09/15/2044	2 A FE	
947890-AH-2	WEBSTER FINANCIAL CORP. WFHET SERIES 2004-2W CLASS		05/11/2023	VARIOUS	.XXX	7,677,214	8,000,000	7,956,350	7,993,957	1,932		1,932		7,995,889		(318,676)	(318,676)	260,521	02/15/2024	2 A FE	
94980G-BB-6	A181		06/01/2023	MBS PAYDOWN	.XXX	244,796	244,796	214,008	244,288	508		508		244,796				4,944	09/25/2034	1 A FM	
95058X-AL-2	WEN 2021-1 A21I		06/15/2023	MBS PAYDOWN	.XXX	91,150	91,150	90,630	91,115	35		35		91,150				1,265	06/15/2051	2 B FE	
95058X-AP-3	WEN 2022-1A A21I		06/15/2023	MBS PAYDOWN	.XXX	42,125	42,125	42,021	42,121	4		4		42,125				955	03/15/2052	2 B FE	
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC.		04/28/2023	PRIOR YEAR INCOME	.XXX													8,813	04/28/2061	1 F FE	
96928*-CH-8	CTL - WALGREENS POOL III		05/30/2023	SINKING FUND REDEMPTION	.XXX	84,495	84,495	84,495	84,495					84,495				2,122	11/15/2034	2 B	
974153-AB-4	WSTOP 2020-1A A2		06/07/2023	MBS PAYDOWN	.XXX	40,641	41,875	40,592	41,659	91		91		41,860				535	12/05/2050	2 B FE	
974153-AD-0	WSTOP 2022-1A A2		06/05/2023	VARIOUS	.XXX	5,900,808	6,512,750	6,491,684	6,492,213	91	636,552	(636,461)		5,855,752		45,055	45,055	84,982	03/05/2052	2 B FE	
97650W-AF-5	WINTTRUST FINANCIAL CORPORATION		05/25/2023	VARIOUS	.XXX	7,734,409	8,000,000	8,000,000	8,000,000					8,000,000		(265,591)	(265,591)	178,374	06/13/2024	2 B FE	
97770*-AA-2	WOLFENT 2021-1 A		01/20/2022	MBS PAYDOWN	.XXX	5,143,441	5,143,441	4,164,759	4,164,759					4,164,759		978,682	978,682	62,263	05/20/2045	2 B PL	
98105E-AM-9	WOORIB 4 7/8 01/26/28		05/12/2023	SCOTIABANK	.XXX	204,300	200,000	199,300		38		38		199,338		4,962	4,962	2,979	01/26/2028	1 E FE	
BGH227-9J-8	CTL - WALGREENS		05/26/2023	SINKING FUND REDEMPTION	.XXX	43,394	43,394	43,411	43,411					43,411		(17)	(17)	1,082	01/15/2035	2 B	
BGH22Y-BR-8	CTL - WALGREENS POOL II		06/26/2023	SINKING FUND REDEMPTION	.XXX	28,548	28,548	28,548	28,548					28,548				765	06/15/2034	2 B	
BGH330-18-8	SUTTONPARK STRUC 5.14		06/15/2023	MBS PAYDOWN	.XXX	30,516	30,516	29,472	30,447	69		69		30,516				534	11/15/2052	1 F FE	
BGH370-HH-7	15NOV52 REST		06/15/2023	PRIOR YEAR INCOME	.XXX													1,906,500	12/15/2032	2 B	
BGH39Z-CE-0	DELAWARE LIFE INSURANCE CO. ARTHUR J GALLAGHER + C 4.13 24JUN23		06/24/2023	MATURITY	.XXX	11,300,000	11,300,000	11,300,000	11,300,000					11,300,000				233,345	06/24/2023	2 B PL	
BGH402-R9-7	CVS LEASE PASS THROUGH TRUST		06/14/2023	SINKING FUND REDEMPTION	.XXX	76,281	76,281	76,281	76,281					76,281				1,086	10/10/2038	2 B	
BGH53G-1U-9	ENCORE CAPITAL GROUP INC. CVS LEASE PASS THROUGH TRUST		06/26/2023	VARIOUS	.XXX	1,020,000	1,020,000	1,020,000	1,020,000					1,020,000				42,383	08/11/2024	2 C FE	
BGH559-EB-1	UNIVERSITY		06/12/2023	SINKING FUND REDEMPTION	.XXX	71,580	71,580	71,580	71,580					71,580				1,279	10/10/2039	2 B	
BGH58D-JL-2	AR KANSAS STATE		06/21/2023	SINKING FUND REDEMPTION	.XXX	5,186	5,186	5,238	5,187	(1)		(1)		5,186				96	08/20/2043	1 E	
BGH5C2-LR-5	AASET 2014-1 AR		06/15/2023	VARIOUS	.XXX	1,222,589	1,222,589	1,222,589	1,222,589					1,222,589				21,878	01/15/2043	1 F FE	
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		0																		

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
68762F-AB-6	TERMOC 7 7/8 01/30/29	D	02/01/2023	SINKING FUND REDEMPTION	.XXX	64,500	64,500	67,339	64,572		(72)		(72)		64,500				2,540	01/30/2029	3.C
P40070-AB-3	FENIPE 4.317 09/20/27	D	03/01/2023	SINKING FUND REDEMPTION	.XXX	74,118	74,118	75,660	74,221		(104)		(104)		74,118				(2,141)	09/20/2027	2.C FE
P4909L-AA-8	GNLQCI 4.634 07/31/29	D	04/26/2023	VARIOUS	.XXX	82,320	82,320	86,107	82,673		(353)		(353)		82,320				(9,191)	07/31/2029	2.A FE
P82290-AR-1	BFALA 3 3/4 10/30/27	D	06/21/2023	HBB	.XXX	541,800	600,000	628,500	618,308		(1,792)		(1,792)		616,516		(74,716)	(74,716)	14,563	10/30/2027	2.C FE
Y51478-AA-6	LLPLCA 6 7/8 02/04/39	D	04/26/2023	VARIOUS	.XXX	59,769		68,228	60,011		(242)		(242)		59,769				(526)	02/04/2039	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						585,826,405	624,206,473	587,332,032	579,299,434		1,499,873	3,123,714	(1,623,841)		588,601,620		(2,775,219)	(2,775,219)	21,844,711	XXX	XXX
Bonds - Hybrid Securities																					
1309999999 - Bonds - Hybrid Securities																					
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		05/31/2023	PRIOR YEAR INCOME	.XXX														18,172	11/27/2045	
12635X-AB-1	CSCN 2016-BA B		05/31/2023	PRIOR YEAR INCOME	.XXX														419,124	11/27/2045	
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		04/21/2023	VARIOUS	.XXX	592,558	622,144	550,274	550,274					550,274		42,283	42,283	1,842	12/15/2060	3.C	
40170F-AA-4	GPIM 2018-1A A1		04/15/2023	MBS PAYDOWN	.XXX	157,690	157,690	157,690	157,690					157,690				4,753	01/15/2031	1.A FE	
BGH33D-QD-2	LLC		06/26/2023	SINKING FUND REDEMPTION	.XXX	41,375	41,375	41,375	41,375					41,375				1,969	07/15/2055	1.C	
BGH35R-ZS-6	SAILS-3 LLC 0.00 28JUN27		05/31/2023	PRIOR YEAR INCOME	.XXX													11,882	03/23/2027		
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		06/30/2023	SINKING FUND REDEMPTION	.XXX	89,055	89,055	88,833	88,694		361		361		89,055			2,574	07/22/2023	3.B PL	
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						880,678	910,264	838,172	838,033		361		361		838,394		42,283	42,283	460,316	XXX	XXX
Bonds - SVO Identified Funds																					
1619999999 - Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		06/30/2023	VARIOUS	.XXX	17,908	17,908	17,601	17,725		183		183		17,908				1,128	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		06/30/2023	VARIOUS	.XXX	6,419	6,419	6,199	6,235		183		183		6,419			359	10/02/2025	3.A PL	
02928@-AB-9	AMERICAN RESTORATION R/C T/L 10/20		06/08/2023	SINKING FUND REDEMPTION	.XXX	32,049	32,049	32,049	32,049					32,049				1,277	10/02/2025	3.A PL	
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		04/27/2023	VARIOUS	.XXX	2,884	2,884	2,835	2,857		27		27		2,884			353	10/02/2025	3.A PL	
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22		06/30/2023	VARIOUS	.XXX	10,187	10,187	9,983	10,084		103		103		10,187			783	08/03/2027	2.C PL	
05626#-AA-7	BWG T/L 1L 4/22		06/30/2023	VARIOUS	.XXX	15,318	15,318	15,045	15,045							273	273	2,034	04/19/2027	1.E PL	
10527@-AB-7	BRANDMUSCLE TL		06/30/2023	SINKING FUND REDEMPTION	.XXX	24,110	24,110	23,733	23,845		265		265		24,110			840	02/17/2025	3.A PL	
1252L*-AA-1	CG BUYER T/L 1L 6/21		03/31/2023	PRIOR YEAR INCOME	.XXX													20	06/30/2026	1.G PL	
1252L*-AB-9	CG BUYER DD T/L 1L 6/21		04/24/2023	SINKING FUND REDEMPTION	.XXX	22,102	22,102	22,102						22,102				3,167	06/30/2026	1.G PL	
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		06/30/2023	VARIOUS	.XXX	1,789	1,789	1,770	1,772		16		16		1,789			866	11/01/2025	4.A PL	
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		06/30/2023	VARIOUS	.XXX	142,249	142,249	141,024	141,359		890		890		142,249			4,898	12/15/2025	2.B PL	
30208*-AB-3	EXO GROUP T/L 1L 9/21		06/30/2023	SINKING FUND REDEMPTION	.XXX	12,422	12,422	12,072	12,284		138		138		12,422			672	08/31/2026	3.B PL	
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		03/31/2023	PRIOR YEAR INCOME	.XXX													3,693	11/24/2026	3.B PL	
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		06/30/2023	VARIOUS	.XXX	4,360	4,360	4,187	4,226		134		134		4,360			331	11/24/2026	3.B PL	
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		06/30/2023	VARIOUS	.XXX	1,390	1,390	1,390	1,390						1,390			101	11/24/2026	3.B PL	
40178#-AA-6	(ADD-ON) 9/22		06/30/2023	VARIOUS	.XXX	2,499	2,499	2,449	2,490		9		9		2,499			159	11/24/2026	3.B PL	
42801@-AB-7	HERSPJEGEL T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	.XXX	79,980	79,980	78,380	79,206		774		774		79,980			2,186	12/14/2026	2.C PL	
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC. NES GLOBAL TALENT FINANCE		06/30/2023	SINKING FUND REDEMPTION	.XXX	4,310	4,310	4,224	4,269		41		41		4,310			217	10/28/2028	2.A PL	
62909C-AD-7	US 1LTL		05/01/2023	SINKING FUND REDEMPTION	.XXX	95,194	95,194	87,816	93,367		(93,367)		(93,367)							05/11/2023	4.B PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		04/24/2023	SINKING FUND REDEMPTION	.XXX	17,896	17,896	17,896	17,896						17,896			563	08/02/2026	3.A PL	
70977@-AC-4	PEOPLEAS HOLDINGS T/L 1L (ADD-ON) 7/22		06/30/2023	VARIOUS	.XXX	10,622	10,622	10,516	10,526		96		96		10,622			795	07/15/2027	3.A PL	
70977@-AD-2	PEOPLEAS HOLDINGS R/C 1L (ADD-ON) 7/22		05/31/2023	PRIOR YEAR INCOME	.XXX													83	07/15/2027	3.A PL	
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		04/24/2023	VARIOUS	.XXX	112,000	112,000	112,000	112,000					112,000				5,947	04/14/2026	2.C PL	
74876#-AB-8	QUINTESSENTIAL TOTS TL		06/30/2023	VARIOUS	.XXX	8,000	8,000	7,825	7,915		85		85		8,000			618	04/14/2026	2.C PL	
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		06/30/2023	SINKING FUND REDEMPTION	.XXX	1,923	1,923	1,923	1,923					1,923				102	04/14/2026	2.C PL	
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION	.XXX	7,142	7,142	6,997	6,997					6,997		145	145	411	12/08/2026	2.C PL	

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STATEMENT AS OF JUNE 30, 2023 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
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION	.XXX	22,890	22,890	22,627	22,778		.67		.67		22,845		.45	.45	.997	.12/08/2026	.2 C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		06/30/2023	VARIOUS	.XXX	4,000	4,000	3,920	3,953		.47		.47	4,000				.364	.12/29/2026	.2 C PL	
83301@-AB-6	CENTURY SNACKS T/L 1L 6/22 SPERBER LANDSCAPE R/C 1L		05/30/2023	VARIOUS	.XXX	81,609	81,609	79,977	81,027		.582		.582	81,609				4,333	.06/30/2026	.2 A PL	
84833*-AA-5	9/21		06/08/2023	VARIOUS	.XXX	1,096,301	1,096,301	1,097,774	505,365					1,097,774		(1,473)	(1,473)	.41,028	.09/01/2026	.2 B PL	
87221#-AA-4	TAUC MANAGEMENT T/L TAUC MANAGEMENT DD T/L 1L		04/27/2023	VARIOUS	.XXX	32,380	32,380	31,894	32,107		.273		.273	32,380				.589	.02/12/2027	.2 A PL	
87221#-AB-2	2/21 TAUC MANAGEMENT LLC		06/30/2023	VARIOUS	.XXX	3,238	3,238	3,238	3,238					3,238				.182	.02/12/2027	.2 A PL	
87221#-AC-0	REVOLVER		04/27/2023	VARIOUS	.XXX	97,516	97,516	97,516	97,516					97,516				.30	.02/12/2027	.2 A PL	
88583@-AA-6	3 STEP SPORTS, LLC		02/28/2023	PRIOR YEAR INCOME	.XXX													.7,152	.02/06/2025	.2 C PL	
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		04/24/2023	VARIOUS	.XXX	15,575	15,575	15,261	11,561		.138		.138	15,575				1,048	.02/06/2025	.2 C PL	
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		06/30/2023	VARIOUS	.XXX	850	850	823	824		.26		.26	850				.766	.02/06/2025	.2 C PL	
91859#-AA-5	Y RENTAL HOLDINGS LLC DDTL		06/30/2023	VARIOUS	.XXX	5,262	5,262	5,262	5,262					5,262				.330	.04/08/2026	.2 B PL	
91859#-AB-3	Y RENTAL HOLDINGS LLC T/L Y RENTAL HOLDINGS LLC		06/30/2023	VARIOUS	.XXX	50,961	50,961	49,335	50,420		.541		.541	50,961				2,022	.04/08/2026	.2 B PL	
91859#-AC-1	REVOLVER		04/28/2023	PRIOR YEAR INCOME	.XXX													2,363	.04/08/2026	.2 B PL	
91859#-AD-9	Y RENTAL T/L 1L (ADD-ON) 10/21		06/30/2023	VARIOUS	.XXX	4,086	4,086	4,086	4,086					4,086				.226	.04/08/2026	.2 B PL	
92215*-AC-2	VARDIMAN T/L A 1L 3/22		04/24/2023	VARIOUS	.XXX	33,342	33,342	33,006	33,006					33,006		.336	.336	2,232	.03/18/2027	.3 A PL	
92215*-AD-0	VARDIMAN DD T/L 1L 3/22 ML CHARLIE ML DELTA 2ND		04/24/2023	VARIOUS	.XXX	26,079	26,079	25,827	24,853		.143		.143	26,079				1,524	.03/18/2027	.3 A PL	
BGH53S-14-1	OUT 1L T/L SINSOURCE STS (CD&R)		06/01/2023	SINKING FUND REDEMPTION	.XXX	11,595	11,595	11,494	11,587		.8		.8	11,595				.488	.06/20/2024	.4 B PL	
BGH5BJ-7J-3	HYDRA) 1L CL		06/30/2023	SINKING FUND REDEMPTION	.XXX	2,584	2,584	2,556	2,560		.24		.24	2,584				.118	.12/11/2024	.4 B FE	
BGH5E3-XS-6	HIGHGATE 1L TL CL HEALTHCHANNELS INC 1L TL		05/15/2023	SINKING FUND REDEMPTION	.XXX	216,227	216,227	214,397	215,924		.303		.303	216,227				2,800	.02/15/2024	.5 B GI	
BGH5G1-HL-1	CL ACETO (ATLAS INTERMEDIATE)		06/30/2023	VARIOUS	.XXX	13,258	13,258	12,276	13,071		.187		.187	13,258				.615	.04/03/2025	.5 B FE	
BGH62V-NS-6	TL TL ACETO (ATLAS) 1L REV		06/30/2023	VARIOUS	.XXX	17,842	17,842	17,722	17,668		.174		.174	17,842				1,122	.04/29/2025	.4 C	
BGH62W-1R-0	FUNDED		05/24/2023	PRIOR YEAR INCOME	.XXX													7,835	.04/29/2025	.4 C	
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		06/30/2023	VARIOUS	.XXX	3,750	3,750	3,713	3,718		.32		.32	3,750				.286	.05/07/2026	.5 A FE	
BGH64S-JT-4	DREW MARINE 1L TL TENEQ HOLDINGS LLC 1L TLB		06/30/2023	SINKING FUND REDEMPTION	.XXX	15,679	15,679	15,443	15,595		.83		.83	15,679				.688	.06/26/2026	.5 B GI	
BGH66A-C4-3	CL BLUEFIN (BLACK MTN) 1L REV		06/30/2023	VARIOUS	.XXX	3,775	3,775	3,734	3,748		.26		.26	3,775				.687	.07/12/2025	.4 B	
BGH69Q-TB-1	FUNDED BLUEFIN HOLDING (BLACK MTN) 1L TL		04/04/2023	VARIOUS	.XXX	280,000	280,000	280,000	280,000					280,000				.13,816	.09/06/2024	.5 B GI	
BGH69Q-TX-3	LIFELONG LEARNER (PSI) 1L TLB CL		06/30/2023	SINKING FUND REDEMPTION	.XXX	37,500	37,500	37,068	37,128		.372		.372	37,500				1,931	.10/04/2026	.5 B GI	
BGH6B3-MZ-3	LIFELONG (PSI) 1L DDTLA		06/30/2023	VARIOUS	.XXX	2,121	2,121	2,100	2,100		.21		.21	2,121				.144	.10/19/2026	.5 B GI	
BGH6B4-2N-0	FUNDED CL LIFELONG (PSI) 1L DDTLB		06/30/2023	SINKING FUND REDEMPTION	.XXX	5,134	5,134	5,082	5,086		.48		.48	5,134				.263	.10/19/2026	.5 B GI	
BGH6BJ-WV-6	FUNDED CL ACQUIA INC 1L REVOLVER		05/26/2023	VARIOUS	.XXX	840,000	840,000	840,000	600,000					840,000				.28,900	.10/31/2025	.5 B GI	
BGH6CC-ME-9	FUNDED HERSHA HOSPITALITY (SOUTHPAW) 1L		06/30/2023	SINKING FUND REDEMPTION	.XXX	5,679	5,679	5,580	5,630		.49		.49	5,679				.335	.03/02/2026	.5 B GI	
BGH6H3-9P-4	TL HAMILTON PROJECTS (PANDA)		04/13/2023	PRIOR YEAR INCOME	.XXX													1,012	.06/10/2027	.4 A	
BGH6NM-13-2	1L TL WIDEORBIT 1L TL		06/30/2023	PRIOR YEAR INCOME	.XXX													242,483	.07/07/2025	.4 A	
BGH6OT-S7-6	SOUTHERN VETERINARY PART 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	.XXX	6,288	6,288	6,275	6,249		.39		.39	6,288				.279	.10/05/2027	.4 C	
BGH6VF-B9-4	HELP AT HOME (HAH GROUP) 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	.XXX	46,616	46,616	45,923	46,184		.433		.433	46,616				2,342	.10/29/2027	.4 C	
BGH6VS-UH-7	HELP AT HOME (HAH) 1L DDTL		06/30/2023	SINKING FUND REDEMPTION	.XXX	5,884	5,884	5,884	5,884					5,884				.294	.10/29/2027	.4 C	
BGH6WC-8X-1	CL FUNDED		06/30/2023	SINKING FUND REDEMPTION	.XXX	35,013	35,013	34,682	34,702		.311		.311	35,013				1,694	.10/29/2027	.4 B PL	
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL CAPSTONE ACQUISITION 1L		06/30/2023	VARIOUS	.XXX	2,038	2,038	2,028	2,021		.18		.18	2,038				.101	.11/12/2027	.4 B	
BGH6WV-M4-6	DDTL FUND		06/30/2023	VARIOUS	.XXX	180,000	180,000	172,800	178,200		1,800		1,800	180,000				8,421	.11/10/2027	.4 C FE	

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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	
BGH6YV-TD-8	SYNDIGO 1L TL CL		06/30/2023	VARIOUS	XXX	42,686	42,686	42,046	42,415		272		272		42,686				1,816	12/10/2027	4.C FE	
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB SEAL FOR LIFE USD 3RD INCR		06/30/2023	VARIOUS	XXX	55,000	55,000	54,313	54,573		427		427		55,000				2,595	12/16/2027	4.B FE	
BGH6ZX-93-7	1L TL		06/30/2023	VARIOUS	XXX	20,000	20,000	19,550	19,770		230		230		20,000				1,372	07/23/2025	4.A PL	
BGH70Y-82-1	WOMENS CARE 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,013	5,000						5,000				157	01/15/2028	4.C FE	
BGH71C-R1-2	PIP 1L TL CL		05/19/2023	SINKING FUND REDEMPTION	XXX	942	942	938	938		5		5		942				35	01/06/2028	4.C FE	
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		04/13/2023	VARIOUS	XXX	2,831,225	2,950,000	2,950,000	2,950,000						2,950,000		(118,775)	(118,775)	97,057	12/22/2026	4.C FE	
BGH71R-WP-0	MB2 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	44,258	44,258	43,373	43,783		475		475		44,258				2,425	01/29/2027	4.B PL	
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		06/30/2023	SINKING FUND REDEMPTION	XXX	15,742	15,742	15,617	15,616		126		126		15,742				1,226	01/29/2027	3.A PL	
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED ASCEND PERFORMANCE 1L TLB		06/30/2023	SINKING FUND REDEMPTION	XXX	9,254	9,254	9,133	9,152		102		102		9,254				589	02/08/2027	5.B GI	
BGH72K-TB-9	CL REF1		06/30/2023	SINKING FUND REDEMPTION	XXX	6,743	6,743	6,536	6,701		42		42		6,743				233	08/27/2026	4.A FE	
BGH734-YS-1	BIMINI GROUP 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	23,880	23,880	23,283	23,575		305		305		23,880				1,448	02/18/2026	4.C	
BGH76P-HQ-4	HIGHTOWER 1L TL CL		04/13/2023	SINKING FUND REDEMPTION	XXX	1,875	1,875	1,861	1,869		6		6		1,875				31	04/21/2028	4.C	
BGH77E-9S-3	CUBIC (ATLAS) 1L TLB CL PABST (BLUE RIBBON) 1L TLB		05/31/2023	PRIOR YEAR INCOME	XXX														5	04/28/2028	4.A FE	
BGH77G-OR-9	CL SOLERA 1L REV CL USD FUNDED		06/30/2023	VARIOUS	XXX	373,750	373,750	364,406	371,883		1,867		1,867		373,750				12,878	04/29/2028	4.C	
BGH79J-YC-7	VARIOUS		06/15/2023	VARIOUS	XXX	687,546	687,546	687,546	558,186			(21)	(21)		687,546				(8,800)	06/04/2026	3.C FE	
BGH7CJ-OA-6	MCGRAW HILL TLB 1L CL		06/30/2023	VARIOUS	XXX	104,900	110,829	109,724	109,822						109,800		(4,900)	(4,900)	2,575	07/28/2028	4.B FE	
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REF1		05/12/2023	SINKING FUND REDEMPTION	XXX	2,909	2,909	2,909	2,909						2,909				131	01/15/2027	4.B FE	
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		06/30/2023	VARIOUS	XXX	66,570	66,570	65,904	66,293		277		277		66,570				4,997	08/13/2028	4.B FE	
BGH7GS-7B-8	MB2 1L DDTL CL FUNDED VECTOR (USNR WOOD FIBER)		06/30/2023	SINKING FUND REDEMPTION	XXX	16,355	16,355	16,192	16,189		166		166		16,355				992	01/29/2027	4.B PL	
BGH7GZ-2Y-0	1L TLB CL		04/13/2023	VARIOUS	XXX	5,000	5,000	4,925	4,980		21		21		5,000				169	10/08/2028	4.B FE	
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL EYECARE PARTNERS LLC 1L TL		04/13/2023	SINKING FUND REDEMPTION	XXX	32,500	32,500	31,850	32,360		140		140		32,500				1,028	10/08/2028	5.A	
BGH7H8-9W-6	CL		06/30/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	4,988	4,963		38		38		5,000				273	10/14/2028	4.C FE	
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL SEAL FOR LIFE 1L TL 4TH INCR		06/30/2023	SINKING FUND REDEMPTION	XXX	17,854	17,854	17,675	17,770		84		84		17,854				617	10/26/2028	4.B FE	
BGH7LG-CT-6	SECRETARIAT ADVISORS 1L TL CL		06/30/2023	VARIOUS	XXX	2,500	2,500	2,450	2,469		31		31		2,500				153	07/23/2025	4.A PL	
BGH7M8-DU-9	SECRETARIAT 1L DDTL CL FUNDED		06/30/2023	VARIOUS	XXX	9,716	9,716	9,667	9,674		42		42		9,716				581	12/13/2028	4.B	
BGH7M8-KW-7	SINKING FUND REDEMPTION		04/13/2023	SINKING FUND REDEMPTION	XXX	852	852	852	852						852				31	12/29/2028	4.B	
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL WEBER-STEPHEN 1L TL INCR		04/14/2023	VARIOUS	XXX	8,750	8,750	8,575	8,722		28		28		8,750				333	12/22/2026	4.C	
BGH7RH-HS-5	CL		03/30/2023	VARIOUS	XXX	1,255,815	1,460,250	1,423,744	1,427,289		1,692		1,692		1,428,982		(173,167)	(173,167)	34,884	10/29/2027	5.A FE	
BGH80W-BZ-9	INCR		05/31/2023	SINKING FUND REDEMPTION	XXX	2,803	2,803	2,803	2,803						2,803		(2,803)	(2,803)	17	02/02/2028	2.C FE	
BGH74V-BF-3	NAVACORD CORP 1L TL CL KERRIDGE (EUR) 1L DDTL CAR A FUND		05/01/2023	VARIOUS	XXX	3,680	3,765	4,934	3,677		9		9	1,299	4,984	(1,304)		(1,304)	7,952	03/27/2028	4.A FE	
BGH5D7-23-7	SEAL FOR LIFE GBLB DUTCH	B	06/20/2023	SINKING FUND REDEMPTION	XXX	17,274	17,299	19,811	16,944					2,866	19,811	(2,537)		(2,537)	(34,547)	01/22/2024	4.C	
BGH65T-46-7	MATADOR (CEPSA) 1L TLB CL	D	06/13/2023	SINKING FUND REDEMPTION	XXX	134,219	134,219	132,877	133,634		585		585		134,219				5,969	06/12/2026	3.C FE	
BGH66R-OA-5	EUR 1L TL	B	06/30/2023	VARIOUS	XXX	49,750	49,800	50,366	48,430		367		367	2,375	51,172	(1,422)		(1,422)	3,723	07/23/2025	4.A PL	
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB	D	04/30/2023	PRIOR YEAR INCOME	XXX														439,712	10/20/2027	2.B FE	
BGH6Y8-E0-0	BARENTZ 1L TL CL USD AI CONVOY (COBHAM) 1L TLB CL USD	D	06/30/2023	SINKING FUND REDEMPTION	XXX	4,155	4,155	4,114	4,124		31		31		4,155				188	11/25/2027	4.B FE	
BGH7KP-LN-2	PRIOR YEAR INCOME	D	05/12/2023	PRIOR YEAR INCOME	XXX														33,736	01/18/2027	4.A FE	
1909999999 - Bonds - Unaffiliated Bank Loans						9,625,831	10,053,127	9,974,725	9,013,228		(77,183)		(77,183)	6,540	9,931,413	(5,263)	(300,319)	(305,582)	1,031,595	XXX	XXX	
Bonds - Unaffiliated Certificates of Deposit																						
2019999999 - Bonds - Unaffiliated Certificates of Deposit																					XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						884,376,183	985,204,877	869,552,638	879,329,542		2,501,682	7,102,204	(4,600,522)	6,540	887,216,414	(5,263)	(2,834,970)	(2,840,233)	27,698,940	XXX	XXX	
2509999999 - Bonds - Subtotals - Bonds						884,376,183	985,204,877	869,552,638	879,329,542		2,501,682	7,102,204	(4,600,522)	6,540	887,216,414	(5,263)	(2,834,970)	(2,840,233)	27,698,940	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																						
172967-HQ-7	CITIGROUP INC		05/01/2023	DEUTSCHE BANK SECURITIES INC		5,000,000.00	4,718,750	5,000,000	4,716,250	283,750			283,750		5,000,000		(281,250)	(281,250)	147,000	XXX	3.A FE	
172967-JM-4	CITIGROUP INC		05/01/2023	BANK OF AMERICA		11,000,000.00	10,367,500	11,000,000	9,907,700	1,092,300			1,092,300		11,000,000		(632,500)	(632,500)	305,433	XXX	3.A FE	

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign Disposal Date	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.							
316773-CM-0	FIFTH THIRD BANCORP		06/01/2023	VARIOUS	9,250,000.00	8,090,888		8,919,594	8,787,500	198,116	4,056		202,172		8,989,672		(898,784)	(898,784)	435,711	XXX	3.A FE
55261F-AG-9	M&T BANK CORP		04/13/2023	VARIOUS	5,450,000.00	4,725,733		5,450,000	5,320,290	129,710			129,710		5,450,000		(724,268)	(724,268)	235,172	XXX	2.C FE
55261F-AH-7	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	11,900,000.00	8,384,749		11,897,875	10,227,098	1,671,160	.21		1,671,181		11,898,280		(3,513,531)	(3,513,531)	328,004	XXX	2.C FE
55261F-AL-8	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	37,000,000.00	27,645,258		37,000,000	33,850,560	3,149,440			3,149,440		37,000,000		(9,354,743)	(9,354,743)	1,466,019	XXX	2.C FE
665859-85-6	NORTHERN TRUST CORPORATION		06/08/2023	BANK OF OKLAHOMA	510,000.000	11,150,027	25.00	12,750,000	10,098,000	2,652,000			2,652,000		12,750,000		(1,599,973)	(1,599,973)	299,625	XXX	2.A FE
665859-A0-7	NORTHERN TRUST CORPORATION		05/02/2023	VARIOUS	874,000.000	796,702		874,000	765,956	108,044			108,044		874,000		(77,298)	(77,298)	23,905	XXX	2.A FE
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		06/01/2023	VARIOUS	10,500,000.00	10,458,407		9,990,500	10,473,750	(335,486)	5,007		(330,479)		10,143,271		315,136	315,136	469,401	XXX	2.B FE
693475-A0-8	PNC FINANCIAL SERVICES GROUP INC		06/06/2023	VARIOUS	5,894,000.00	5,142,055		5,894,000	5,095,363	798,637			798,637		5,894,000		(751,945)	(751,945)	168,997	XXX	2.B FE
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		06/01/2023	VARIOUS	28,000,000.00	24,512,243		28,000,000	26,309,360	1,690,640			1,690,640		28,000,000		(3,487,758)	(3,487,758)	874,825	XXX	2.B FE
857477-60-8	STATE STREET CORP		05/15/2023	BANK OF OKLAHOMA	160,000.000	3,798,694	25.00	4,000,000	3,856,000	144,000			144,000		4,000,000		(201,306)	(201,306)	59,112	XXX	2.A FE
857477-85-5	STATE STREET CORP		05/16/2023	BANK OF OKLAHOMA	196,000.000	4,761,243	25.00	4,900,000	4,607,960	292,040			292,040		4,900,000		(138,757)	(138,757)	65,699	XXX	2.A FE
857477-A0-6	STATE STREET CORP		05/01/2023	SEAPORT SECURITIES CORP	5,983,000.00	5,972,530		5,983,000	5,966,666	16,334			16,334		5,983,000		(10,470)	(10,470)	194,055	XXX	2.A FE
902973-AZ-9	US BANCORP		06/29/2023	VARIOUS	20,304,000.00	16,229,335		20,304,000	17,696,357	2,607,643			2,607,643		20,304,000		(4,074,666)	(4,074,666)	658,172	XXX	2.B FE
949746-55-6	WELLS FARGO AND COMPANY		05/25/2023	BANK OF OKLAHOMA	407,600.000	10,047,079	25.00	10,190,000	9,378,876	811,124			811,124		10,190,000		(142,921)	(142,921)	149,031	XXX	2.B FE
949746-RN-3	WELLS FARGO & CO		05/12/2023	UBS SECURITIES LLC	12,361,000.00	11,850,185		12,361,000	11,928,365	432,635			432,635		12,361,000		(510,815)	(510,815)	295,245	XXX	2.B FE
94988U-12-8	WELLS FARGO & CO		06/29/2023	BANK OF OKLAHOMA	507,575.000	9,459,910	25.00	12,689,375	9,334,304	3,355,071			3,355,071		12,689,375		(3,229,465)	(3,229,465)	200,026	XXX	2.B FE
EP0597-73-2	PARTNERE LTD	D	06/27/2023	BANK OF OKLAHOMA	27,756.000	535,134	25.00	693,900	522,368	171,532			171,532		693,900		(158,767)	(158,767)	9,860	XXX	2.B FE
EP0599-00-1	RENAISSANCE HOLDINGS LTD	D	06/27/2023	BANK OF OKLAHOMA	76,075.000	1,374,404	25.00	1,901,135	1,232,415	668,720			668,720		1,901,135		(526,731)	(526,731)	32,330	XXX	2.B FE
4019999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					180,020,826	XXX	209,798,379	190,075,138	19,937,410	9,084		19,946,494		210,021,633		(30,000,812)	(30,000,812)	6,417,622	XXX	XXX
4029999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						XXX													XXX	XXX
4319999999	Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						XXX													XXX	XXX
4329999999	Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						XXX													XXX	XXX
4509999997	Preferred Stocks - Subtotals - Preferred Stocks - Part 4					180,020,826	XXX	209,798,379	190,075,138	19,937,410	9,084		19,946,494		210,021,633		(30,000,812)	(30,000,812)	6,417,622	XXX	XXX
4509999999	Preferred Stocks - Subtotals - Preferred Stocks					180,020,826	XXX	209,798,379	190,075,138	19,937,410	9,084		19,946,494		210,021,633		(30,000,812)	(30,000,812)	6,417,622	XXX	XXX
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						XXX	44,013		44,013			44,013		44,013		(44,013)	(44,013)		XXX	XXX
5029999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						XXX													XXX	XXX
5319999999	Common Stocks - Mutual Funds - Designations Assigned by the SVO						XXX													XXX	XXX
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						XXX													XXX	XXX
5519999999	Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO						XXX													XXX	XXX

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STATEMENT AS OF JUNE 30, 2023 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
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
552999999	Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO						XXX													XXX	XXX
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
571999999	Common Stocks - Closed-End Funds - Designations Assigned by the SVO						XXX													XXX	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
09253R-10-5	BLACKROCK MUNIVEST FUND		04/05/2023	VARIOUS	45,441.000	313,728	XXX	368,002	318,541	49,460			49,460		368,002		(54,274)	(54,274)	5,124	XXX	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		04/03/2023	PRIOR YEAR INCOME			XXX												592	XXX	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND		04/10/2023	VARIOUS	404,301.000	4,476,098	XXX	5,435,033	4,596,902	838,131			838,131		5,435,033		(958,935)	(958,935)	48,138	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND		04/13/2023	VARIOUS	593,744.000	6,839,893	XXX	8,218,095	7,006,179	1,211,915			1,211,915		8,218,095		(1,378,202)	(1,378,202)	44,248	XXX	
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD		04/12/2023	VARIOUS	137,493.000	1,514,570	XXX	1,902,123	1,522,048	380,076			380,076		1,902,123		(387,553)	(387,553)	18,802	XXX	
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD		04/12/2023	VARIOUS	319,670.000	3,785,934	XXX	4,621,803	3,880,794	741,010			741,010		4,621,803		(835,870)	(835,870)	54,567	XXX	
572999999	Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO				16,930,223		XXX	20,545,056	17,324,464	3,220,592			3,220,592		20,545,056		(3,614,834)	(3,614,834)	171,471	XXX	XXX
Common Stocks - Exchange Traded Funds																					
581999999	Common Stocks - Exchange Traded Funds						XXX													XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
591999999	Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						XXX													XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
592999999	Common Stocks - Parent, Subsidiaries and Affiliates - Other						XXX													XXX	XXX
598999999	Common Stocks - Subtotals - Common Stocks - Part 4				16,930,223		XXX	20,589,069	17,324,464	3,264,605			3,264,605		20,589,069		(3,658,847)	(3,658,847)	171,471	XXX	XXX
598999999	Common Stocks - Subtotals - Common Stocks				16,930,223		XXX	20,589,069	17,324,464	3,264,605			3,264,605		20,589,069		(3,658,847)	(3,658,847)	171,471	XXX	XXX
599999999	Common Stocks - Subtotals - Preferred and Common Stocks				196,951,049		XXX	230,387,448	207,399,602	23,202,015	9,084		23,211,099		230,610,702		(33,659,659)	(33,659,659)	6,589,093	XXX	XXX
600999999 Totals																					
					1,081,327,232		XXX	1,099,940,086	1,086,729,144	23,202,015	2,510,766	7,102,204	18,610,577	6,540	1,117,827,116	(5,263)	(36,494,629)	(36,499,892)	34,288,033	XXX	XXX

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
0019999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																							
0029999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																							
0039999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																							
0049999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																							
0059999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																							
0069999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other													XXX							XXX	XXX	
0079999999	Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
0089999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																							
0099999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																							
0109999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																							
0119999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																							
0129999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars													XXX							XXX	XXX	
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																							
0139999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other													XXX							XXX	XXX	
0149999999	Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective													XXX							XXX	XXX	
Purchased Options - Hedging Other - Call Options and Warrants																							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CreditSuisse	07/06/2022	07/06/2023	7,022	3,845.08		251,100					4,050							(125,550)	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/06/2022	07/06/2023	5,852	3,845.08		344,250					5,552								(172,125)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CreditSuisse	07/13/2022	07/13/2023	3,288	3,801.78		118,750					4,469								(59,375)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/13/2022	07/13/2023	3,025	3,801.78		181,700					6,638								(90,850)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	07/20/2022	07/20/2023	3,283	3,959.90		124,800					6,710								(62,400)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/20/2022	07/20/2023	3,535	3,959.90		222,600					11,968								(111,300)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	07/27/2022	07/27/2023	2,858	4,023.61		109,250					7,929								(54,625)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/27/2022	07/27/2023	2,610	4,023.61		160,650					11,660								(80,325)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs	08/03/2022	08/03/2023	3,129	4,155.17		123,500					11,288								(61,750)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	08/03/2022	08/03/2023	2,647	4,155.17		182,600					16,689								(91,300)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	08/10/2022	08/10/2023	2,613	4,210.24		106,700					11,760								(53,350)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	08/10/2022	08/10/2023	2,850	4,210.24		205,200					22,616								(102,600)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	08/17/2022	08/17/2023	3,042	4,274.04		126,100					16,271								(63,050)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	08/17/2022	08/17/2023	3,042	4,274.04		210,600					27,174								(105,300)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs	08/24/2022	08/24/2023	2,898	4,140.77		120,000					17,742								(60,000)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	08/24/2022	08/24/2023	2,657	4,140.77		179,300					26,509								(89,650)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2022	09/07/2023	5,653	3,979.87		211,500					39,363								(105,750)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	09/07/2022	09/07/2023	5,025	3,979.87		318,000					59,183								(159,000)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs	09/14/2022	09/14/2023	3,548	3,946.01		130,200					26,763								(65,100)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	09/14/2022	09/14/2023	2,661	3,946.01		180,600					37,123								(90,300)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/21/2023	3,958	3,789.93		135,000					30,375								(67,500)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	09/21/2022	09/21/2023	3,166	3,789.93		190,800					42,930								(95,400)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/28/2022	09/28/2023	3,496	3,719.04		109,200					26,693								(54,600)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	09/28/2022	09/28/2023	3,361	3,719.04		210,000					51,333								(105,000)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2022	10/05/2023	3,436	3,783.28		104,000					27,156								(52,000)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	10/05/2022	10/05/2023	3,304	3,783.28		196,250					51,243								(98,125)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley	10/12/2022	10/12/2023	3,215	3,577.03		90,850					25,488								(45,425)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	10/12/2022	10/12/2023	3,075	3,577.03		158,400					44,440								(79,200)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	10/19/2022	10/19/2023	3,383	3,695.16		97,500					29,250								(48,750)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs	10/19/2022	10/19/2023	3,518	3,695.16		180,700					54,210								(90,350)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs	10/26/2022	10/26/2023	3,916	3,830.68		121,500					38,813								(60,750)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	10/26/2022	10/26/2023	3,002	3,830.68		177,100					56,574								(88,550)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	11/02/2022	11/02/2023	3,059	3,759.69		88,550					30,009								(44,275)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	11/02/2022	11/02/2023	3,059	3,759.69		162,150					54,951								(81,075)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SocGen	11/09/2022	11/09/2023	3,201	3,748.57		96,000					34,400								(48,000)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	11/09/2022	11/09/2023	3,068	3,748.57		182,850					65,521								(91,425)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	11/16/2022	11/16/2023	2,905	3,958.79		101,200					38,231								(50,600)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo	11/16/2022	11/16/2023	3,031	3,958.79		186,000					70,267								(93,000)

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STATEMENT AS OF JUNE 30, 2023 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	BAML	11/23/2022	11/23/2023	2,980	4,027.26	115,200				45,760		34,574			(57,600)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP	11/23/2022	11/23/2023	3,104	4,027.26	207,502				86,459		166,839			(103,751)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/07/2023	3,686	3,933.92	127,600				55,568		139,627			(63,800)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	12/07/2022	12/07/2023	7,626	3,933.92	444,000				193,355		672,369			(222,000)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	12/14/2022	12/14/2023	3,129	3,995.32	113,750				51,677		62,073			(56,875)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	12/14/2022	12/14/2023	3,004	3,995.32	218,400				99,219		230,025			(109,200)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	12/21/2022	12/21/2023	3,739	3,878.44	142,100				67,230		693,077			(71,050)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	12/21/2022	12/21/2023	2,965	3,878.44	90,862				102,050		806,263			(96,025)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2022	12/28/2023	3,701	3,783.22	134,400				66,116		350,759			(67,200)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2022	12/28/2023	3,040	3,783.22	211,600				104,094		513,502			(105,800)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/04/2023	01/04/2024	2,855	3,852.97		107,800			55,059		210,629			(52,741)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	01/04/2023	01/04/2024	2,725	3,852.97		159,600			81,516		340,038			(78,084)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	01/11/2023	01/11/2024	2,519	3,969.61		98,000			51,898		100,662			(46,102)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/11/2023	01/11/2024	2,393	3,969.61		189,050			100,115		279,538			(88,935)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	01/18/2023	01/18/2024	1,654	3,928.86		68,900			37,784		116,178			(31,116)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	01/18/2023	01/18/2024	3,818	3,928.86		244,500			134,081		442,225			(110,419)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	01/25/2023	01/25/2024	3,112	4,016.22		146,250			82,954		393,258			(63,296)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/25/2023	01/25/2024	2,988	4,016.22		250,800			142,255		609,678			(108,545)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	02/01/2023	02/01/2024	3,035	4,119.21		141,250			82,816		193,555			(58,434)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	02/01/2023	02/01/2024	3,035	4,119.21		246,250			144,379		375,269			(101,871)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	02/08/2023	02/08/2024	2,914	4,117.86		136,800			83,057		235,015			(53,743)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	02/08/2023	02/08/2024	3,764	4,117.86		303,800			184,450		530,859			(119,350)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	02/15/2023	02/15/2024	2,411	4,147.60		113,000			70,961		29,476			(42,039)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	02/15/2023	02/15/2024	3,496	4,147.60		279,850			175,739		140,889			(104,111)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	02/22/2023	02/22/2024	2,506	3,991.05		108,000			70,071		281,955			(37,929)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	02/22/2023	02/22/2024	3,132	3,991.05		237,500			154,092		559,260			(83,408)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	03/01/2023	03/01/2024	3,951	3,951.39		152,600			102,144		541,068			(50,456)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	03/01/2023	03/01/2024	3,951	3,951.39		294,400			197,058		890,614			(97,342)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Goldman Sachs	03/08/2023	03/08/2024	3,992	3,992.01		131,300			90,357		481,012			(40,943)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	03/08/2023	03/08/2024	3,992	3,992.01		227,500			156,559		657,729			(70,941)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	03/15/2023	03/15/2024	3,892	3,891.93		163,350			115,487		460,669			(47,863)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	03/15/2023	03/15/2024	3,892	3,891.93		208,000			147,054		554,863			(60,946)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Goldman Sachs	03/22/2023	03/22/2024	3,937	3,936.97		171,600			124,548		584,639			(47,052)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	03/22/2023	03/22/2024	3,937	3,936.97		216,000			297,600		887,077			(81,600)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	04/05/2023	04/05/2024	7,579	4,090.38		319,300			254,997		1,001,141			(64,303)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	04/05/2023	04/05/2024	7,457	4,090.38		536,800			428,694		1,443,888			(108,106)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	3,544	4,091.95		163,850			132,445		443,542			(31,405)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	04/12/2023	04/12/2024	4,277	4,091.95		294,000			237,650		713,898			(56,350)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	04/19/2023	04/19/2024	5,656	4,154.52		279,650			228,769		671,580			(50,881)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	04/19/2023	04/19/2024	5,295	4,154.52		411,400			336,548		866,150			(74,852)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	04/26/2023	04/26/2024	4,684	4,055.99		214,700			177,724		602,360			(36,976)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	04/26/2023	04/26/2024	3,698	4,055.99		274,500			227,225		671,359			(47,275)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	05/03/2023	05/03/2024	3,667	4,090.75		165,000			138,831		413,568			(26,169)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	05/03/2023	05/03/2024	3,545	4,090.75		268,250			225,705		572,493			(42,545)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	05/10/2023	05/10/2024	3,263	4,137.64		151,200			130,065		364,383			(21,135)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	05/10/2023	05/10/2024	2,900	4,137.64		229,200			197,161		485,225			(32,039)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	05/17/2023	05/17/2024	4,328	4,158.77		207,000			181,960		438,466			(25,040)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	05/17/2023	05/17/2024	3,847	4,158.77		312,000			274,258		552,222			(37,742)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	4,131	4,115.24		197,200			197,056		434,903			(20,144)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2024	3,766	4,115.24		280,550			251,892		552,528			(28,658)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	5,272	4,267.52		281,250			281,250		510,195			(17,969)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	06/07/2023	06/07/2024	5,741	4,267.52		475,300			444,934		759,914			(30,366)					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/14/2023	06/14/2024	2,859	4,372.59		161,250			154,083		273,601			(7,167)					

STATEMENT AS OF JUNE 30, 2023 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	09/13/2022	09/08/2023	200	3,960.00	8,819.705				1,837.439		10,662.430			(4,409.852)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2022	09/15/2023	25	3,925.00	1,113.792				232.040		1,428.378			(556.896)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2022	09/15/2023	25	3,925.00	1,025.567				1,123.660		1,428.378			(512.784)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2022	09/15/2023	250	3,970.00	8,933.380				1,861.121		13,229.548			(4,466.690)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2022	09/22/2023	200	3,810.00	6,614.105				1,377.939		13,707.833			(3,307.052)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2022	10/20/2023	25	3,600.00	1,144.542				1,308.146		2,263.600			(528.250)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2022	09/29/2023	250	3,660.00	12,325.130				3,268.027		20,835.266			(6,255.937)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2022	10/06/2023	225	3,720.00	8,375.517				2,411.134		17,578.054			(4,187.759)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2022	10/13/2023	225	3,630.00	10,885.392				3,133.674		19,620.612			(5,442.696)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2022	10/20/2023	250	3,670.00	13,920.630				4,007.454		20,974.082			(6,960.315)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2022	12/15/2023	25	3,800.00	1,293.792				508.276		1,886.361			(554.482)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/01/2022	10/27/2023	225	3,810.00	10,399.165				3,702.733		16,025.946			(5,278.364)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/02/2022	12/15/2023	25	3,800.00	1,207.542				510.883		1,886.361			(557.327)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/08/2022	11/03/2023	200	3,790.00	9,425.703				3,534.638		14,714.035			(4,712.851)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/15/2022	11/10/2023	225	3,860.00	12,026.590				4,509.971		15,211.132			(6,013.295)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2022	11/17/2023	25	3,900.00	1,152.170				432.064		1,611.559			(576.085)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/22/2022	11/17/2023	250	3,960.00	11,206.627				4,202.485		14,761.948			(5,603.314)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2022	11/24/2023	200	4,000.00	8,131.103				3,049.163		11,193.165			(4,065.551)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2022	12/01/2023	200	4,040.00	7,537.503				3,768.751		10,597.195			(3,454.689)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2022	01/19/2024	25	3,900.00	644.469				644.469		1,729.920			(574.635)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2022	12/08/2023	225	3,980.00	10,166.515				4,659.653		13,231.696			(5,083.257)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2022	12/15/2023	250	3,945.00	8,762.377				4,016.089		15,606.234			(4,381.189)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2022	01/19/2024	50	3,800.00	2,262.379				1,171.071		3,904.034			(1,044.175)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/27/2022	12/22/2023	300	3,830.00	12,388.951				5,678.269		21,984.732			(6,194.476)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2022	07/21/2023	50	3,800.00	1,506.579				107.613		1,291.354			(1,291.354)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2022	09/15/2023	25	3,800.00	260.428				260.428		1,724.762			(625.028)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/03/2023	12/29/2023	225	3,830.00	9,031.390				4,515.695		16,603.132			(4,515.695)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/06/2023	01/19/2024	25	3,800.00	1,157.542				627.002		1,952.017			(530.540)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/10/2023	01/05/2024	175	3,820.00	7,841.140				4,247.284		13,162.587			(3,593.856)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/13/2023	03/15/2024	25	3,950.00	1,128.442				685.126		1,716.805			(443.317)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/17/2023	01/12/2024	200	3,950.00	8,374.303				4,536.081		12,852.754			(3,838.222)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/20/2023	02/16/2024	25	3,850.00	1,146.542				661.467		1,888.580			(485.076)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/24/2023	01/19/2024	200	3,940.00	8,609.903				4,663.697		13,136.928			(3,946.205)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/01/2023	01/26/2024	200	4,030.00	7,889.305				4,661.862		11,686.274			(3,227.443)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/07/2023	02/02/2024	225	4,120.00	8,377.317				5,235.823		11,564.463			(3,141.494)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2023	02/09/2024	200	4,110.00	8,215.305				5,134.568		10,557.167			(3,080.739)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2023	08/18/2023	25	4,150.00	587.742				146.936		845.430			(440.807)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/21/2023	02/16/2024	175	4,110.00	6,001.192				3,750.745		9,333.254			(2,250.447)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2023	02/23/2024	200	4,010.00	7,202.705				4,910.935		12,432.022			(2,291.770)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/07/2023	03/01/2024	250	3,970.00	10,061.380				7,126.811		16,509.671			(2,934.569)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/08/2023	03/15/2024	50	3,950.00	2,113.330				1,496.942		3,433.611			(616.388)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/10/2023	03/15/2024	25	3,850.00	1,003.792				711.020		1,931.441			(292.773)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/13/2023	03/15/2024	25	3,850.00	971.292				687.999		1,931.441			(283.294)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/14/2023	06/21/2024	25	3,900.00	1,140.842				874.646		1,976.955			(266.197)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/14/2023	03/08/2024	225	3,980.00	7,287.417				5,161.921		14,773.605			(2,125.497)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/20/2023	06/21/2024	25	3,900.00	1,191.792				913.708		1,976.955			(278.085)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/21/2023	03/15/2024	250	3,920.00	10,647.130				7,541.717		17,807.684			(3,105.413)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/28/2023	03/22/2024	275	3,950.00	11,028.742				7,812.026		19,025.402			(3,216.716)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/31/2023	10/20/2023	25	4,050.00	748.792				427.881		1,218.249			(320.911)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/04/2023	03/28/2024	225	4,010.00	10,017.567				7,740.847		14,527.325			(2,276.720)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/11/2023	04/05/2024	275	4,110.00	10,612.942				8,401.913		15,652.246			(2,211.030)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2023	09/15/2023	25	4,000.00	817.892				408.946		1,253.129			(408.946)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/18/2023	04/12/2024	250	4,120.00	10,069.630				7,971.790		14,160.399			(2,097.840)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/21/2023	09/15/2023	25	4,050.00	668.792				334.396		1,137.678			(334.396)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/25/2023	04/19/2024	275	4,140.00	9,933.967				7,864.391		15,282.106			(2,069.577)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/26/2023	10/20/2023	25	3,700.00	224.001				130.668		40.309			(93.334)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/02/2023	04/26/2024	225	4,110.00	8,799.192				7,599.302		13,153.106			(1,199.890)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/05/2023	04/19/2024	25	4,100.00	1,001.131				864.614		1,469.482			(136.518)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/09/2023	05/03/2024	225	4,100.00	8,958.268				7,838.484		13,441.573							

STATEMENT AS OF JUNE 30, 2023 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	06/16/2023	07/14/2023	200	4,275.00		-3,738,705			1,869,352		3,685,127								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/20/2023	06/14/2024	225	4,380.00		8,684,217			8,322,375		9,346,639								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/21/2023	07/21/2023	200	4,275.00		2,689,516			1,344,758		3,825,808								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/21/2023	07/21/2023	200	4,375.00		1,241,435			620,718		2,078,140								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/26/2023	07/28/2023	100	4,200.00		1,818,711			909,355		2,679,172								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/26/2023	07/28/2023	100	4,325.00		820,849			410,424		1,540,427								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/27/2023	06/21/2024	200	4,390.00		7,166,705			6,868,092		8,258,756								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/28/2023	07/28/2023	150	4,200.00		3,011,030			1,505,515		4,018,758								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/28/2023	07/28/2023	150	4,325.00		1,448,030			724,015		2,310,640								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	07/08/2020	07/07/2023	5,427	260.02		78,120			276		.1								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	07/15/2020	07/14/2023	6,945	259.19		108,180			1,063		140								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	07/22/2020	07/21/2023	2,665	267.6		35,070			565										
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	07/29/2020	07/28/2023	6,393	267.25		97,240			2,180		6								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	08/05/2020	08/04/2023	4,105	271.2		58,630			1,683		.1								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	08/12/2020	08/11/2023	4,158	268.8		56,540			1,979		16								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	08/19/2020	08/18/2023	4,162	264.82		64,427			2,661		216								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	08/26/2020	08/25/2023	9,035	269.33		125,520			5,974		109								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	09/02/2020	09/01/2023	5,235	270.35		75,320			4,064		70								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	09/10/2020	09/08/2023	6,477	263.52		97,580			5,906		1,343								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	09/16/2020	09/15/2023	7,201	265.95		104,880			7,023		905								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	09/23/2020	09/22/2023	3,844	260.95		57,900			4,254		2,274								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	09/30/2020	09/29/2023	2,293	259.85		37,980			3,037		1,954								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	10/07/2020	10/06/2023	6,871	263.8		100,440			8,665		2,717								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	10/14/2020	10/13/2023	5,314	266.35		75,320			6,972		1,317								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	10/21/2020	10/20/2023	3,420	266.34		47,880			4,733		985								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	10/28/2020	10/27/2023	6,551	261.05		95,710			10,064		6,349								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	11/04/2020	11/03/2023	2,660	267.61		35,560			3,967		753								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	11/11/2020	11/10/2023	6,811	267.46		95,580			11,286		2,250								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	11/18/2020	11/17/2023	6,790	267.75		97,380			12,132		2,365								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	11/24/2020	11/24/2023	4,121	266.39		66,440			8,700		2,035								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	12/02/2020	12/01/2023	3,750	265.86		60,200			8,279		2,230								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	12/09/2020	12/08/2023	5,981	272.04		79,520			11,437		1,186								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	12/16/2020	12/15/2023	8,182	271.57		116,600			17,504		1,995								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	12/23/2020	12/22/2023	8,566	271.71		119,738			21,711		2,258								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	12/29/2020	12/29/2023	4,819	269.77		75,738			12,314		1,958								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	01/06/2021	01/05/2024	4,429	273.37		64,440			10,891		1,000								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	01/13/2021	01/12/2024	2,927	277.67		40,240			7,054		319								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	01/20/2021	01/19/2024	3,276	273.86		54,270			9,855		804								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	01/29/2021	01/29/2024	3,326	272.51		49,158			9,361		1,148								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	02/03/2021	02/02/2024	6,962	274.82		103,816			20,190		1,724								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	02/10/2021	02/09/2024	1,823	275.71		27,770			5,594		422								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	02/17/2021	02/16/2024	2,909	276.41		44,240			9,220		649								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	02/24/2021	02/23/2024	5,835	275.84		87,840			18,920		1,532								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	03/03/2021	03/01/2024	6,269	269.01		106,250			23,595		5,009								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	03/10/2021	03/08/2024	4,427	269.45		73,680			16,826		3,499								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	03/17/2021	03/15/2024	4,771	274.68		70,330			16,504		1,868								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	03/24/2021	03/22/2024	5,924	270.62		91,680			22,091		4,410								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	03/31/2021	03/28/2024	7,363	274.62		105,600			26,037		3,251								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	04/07/2021	04/05/2024	4,384	276.47		64,080			16,261		1,569								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	04/14/2021	04/12/2024	4,010	274.61		63,690			16,576		1,990								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	04/21/2021	04/19/2024	5,408	280.43		79,200			21,128		1,221								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	04/28/2021	04/26/2024	5,765	280.02		85,920			23,479		1,479								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	05/05/2021	05/03/2024	4,707	280.03		66,625			18,630		1,286								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	05/12/2021	05/10/2024	9,495	274.11		150,332			42,983		6,162								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	05/19/2021	05/17/2024	9,787	278.91		141,480			41,343		3,526								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	05/26/2021	05/24/2024	3,956	280.53		58,520			17,469		1,207								
MSDB - 3YR	INDEXTI AB	EX5	Equity/Index	MS-	06/03/2021	06/03/2024	5,719	276.95		101,440			31,14										

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	NS	07/14/2021	07/12/2024	4,606	282.82	73,879				25,376		1,462			(12,358)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/14/2021	07/14/2023	15,406	299.11	124,290				1,836		2			(31,201)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/15/2021	07/14/2023	22,219	286.31	245,120				3,619		2			(61,618)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/15/2021	07/14/2023	1,810	273.71	21,600				319					(5,430)				
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	07/15/2021	07/14/2023	1,753	558.97	23,760				351		2			(5,973)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/21/2021	07/21/2023	4,929	389.71	55,860				1,353					(14,023)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2021	07/19/2024	5,661	281.79	95,040				33,243		2,158			(15,898)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2021	07/21/2023	18,815	297.28	167,200				4,049		2			(41,972)				
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	07/22/2021	07/21/2023	1,560	550.4	24,720				599		172			(6,214)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/22/2021	07/21/2023	15,910	287.96	171,580				4,156		2			(43,131)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	07/22/2021	07/21/2023	4,922	390.61	54,910				1,330					(13,803)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/22/2021	07/21/2023	3,253	276.35	23,670				573					(5,950)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/28/2021	07/28/2023	6,469	382.22	101,000				3,400		1			(25,354)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	07/28/2021	07/26/2024	5,995	284.11	96,730				34,443		1,797			(16,181)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/28/2021	07/28/2023	8,893	299.98	69,940				2,354		1			(17,557)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/29/2021	07/28/2023	28,248	289.99	294,380				9,916		3			(74,000)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	07/29/2021	07/28/2023	6,441	383.89	99,000				3,335		2			(24,886)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/29/2021	07/28/2023	2,719	281.61	6,660				224					(1,674)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	07/29/2021	07/28/2023	2,123	569.52	26,070				878		8			(6,553)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/04/2021	08/04/2023	4,638	387.32	64,080				2,763					(16,086)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/04/2021	08/02/2024	3,871	284.43	63,140				22,880		1,177			(10,562)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/04/2021	08/04/2023	13,381	298.16	109,200				4,708		7			(27,413)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/05/2021	08/04/2023	26,113	289	294,880				12,722		3			(74,126)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/05/2021	08/04/2023	4,642	387.37	62,820				2,710					(15,792)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	08/05/2021	08/04/2023	964	575.39	10,600				457		3			(2,665)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/11/2021	08/11/2023	8,863	382.83	120,360				6,326		9			(30,214)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2021	08/09/2024	4,605	284.84	69,160				25,497		1,403			(11,569)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2021	08/11/2023	14,771	296.36	129,000				6,780		68			(32,383)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	08/11/2021	08/11/2023	2,891	278.36	27,440				1,442					(6,888)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/12/2021	08/11/2023	49,429	289.59	499,070				26,253		5			(125,455)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/12/2021	08/11/2023	9,124	382.45	125,300				6,591		11			(31,498)				
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	08/12/2021	08/11/2023	1,342	578.54	15,120				795		13			(3,801)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/18/2021	08/18/2023	7,793	385.73	99,600				6,176		7			(25,003)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	08/18/2021	08/18/2023	4,691	275.76	53,690				3,329					(13,478)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2021	08/16/2024	3,185	285.96	46,530				17,447		890			(7,783)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2021	08/18/2023	13,727	301.89	93,200				5,779		10			(23,396)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/19/2021	08/18/2023	47,634	289.13	500,940				31,091		5			(125,929)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	08/19/2021	08/18/2023	8,043	386.56	99,820				6,195		2			(25,092)				
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	08/19/2021	08/18/2023	2,093	566.94	32,340				2,007		295			(8,130)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/25/2021	08/25/2023	6,213	386.66	80,640				5,762		7			(20,243)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	08/25/2021	08/25/2023	2,517	280.01	25,060				1,791					(6,291)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/25/2021	08/23/2024	3,868	285.77	60,830				23,192		1,165			(10,176)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/25/2021	08/25/2023	20,254	300.62	145,730				10,413		59			(36,583)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/26/2021	08/25/2023	33,197	291.21	308,160				22,041		3			(77,464)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	08/26/2021	08/25/2023	6,480	386.59	82,750				5,919		27			(20,801)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	08/26/2021	08/25/2023	4,981	572.14	64,220				4,593		204			(16,143)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/01/2021	09/01/2023	5,659	389.12	74,140				6,001		5			(18,611)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/01/2021	09/01/2023	2,146	280.7	21,420				1,734					(5,377)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/01/2021	09/01/2023	27,595	296.57	224,000				18,132		737			(56,231)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/02/2021	09/01/2023	38,032	292.15	361,860				29,338		4			(90,963)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/02/2021	09/01/2023	5,912	389.4	77,740				6,303		18			(19,542)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	09/02/2021	09/01/2023	2,264	572.86	34,680				2,812		171			(8,718)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/09/2021	09/08/2023	6,709	386.76	91,260				8,291		27			(22,941)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/09/2021	09/08/2023	2,870	278.72	30,320				2,755					(7,622)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	09/09/2021	09/09/2024	3,140	287.5	50,850				20,143		849			(8,491)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/09/2021	09/08/2023	22,140	296.29	174,080				15,815		899			(43,760)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/10/2021	09/08/2023	23,190	285.16	266,660				24,265		2			(67,125)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/10/2021	09/08/2023	6,740	384.98	91,2													

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	NS	09/22/2021	09/22/2023	23,370	291.56	203,010				22,378		6,312								(50,962)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/23/2021	09/22/2023	34,475	287.45	322,740				35,632		3								(81,130)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/23/2021	09/22/2023	10,207	380.95	138,060				15,242		936								(34,705)
SP500LV8	INDEX IAB	EX5	Equity/Index	CITI	09/23/2021	09/22/2023	3,887	572.64	42,800				4,725		204								(10,759)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/29/2021	09/29/2023	11,932	377.89	148,950				17,873		1,836								(37,391)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/29/2021	09/29/2023	4,034	272.15	43,670				5,240		15								(10,963)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/29/2021	09/29/2023	13,744	291.45	103,350				12,401		4,520								(25,944)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/30/2021	09/29/2023	36,778	283.34	333,840				40,121		4								(83,920)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	09/30/2021	09/29/2023	11,932	378.27	143,100				17,198		1,568								(35,972)
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	09/30/2021	09/29/2023	4,573	544.65	67,160				9,686		829								(16,883)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/06/2021	10/06/2023	5,802	379.17	74,800				9,686		829								(18,777)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/06/2021	10/06/2023	2,927	274.38	29,760				3,854		4								(7,471)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2021	10/04/2024	3,216	279.87	52,110				21,882		2,411								(8,717)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2021	10/06/2023	23,846	287.15	190,280				24,639		21,907								(47,766)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/07/2021	10/06/2023	43,285	285.58	377,610				48,953		4								(94,923)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/07/2021	10/06/2023	6,068	378.67	79,350				10,287		968								(19,947)
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	10/07/2021	10/06/2023	2,938	542.74	52,800				6,845		14,236								(13,273)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/13/2021	10/13/2023	8,959	378.75	119,000				16,533		1,731								(29,873)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2021	10/13/2023	1,101	268.68	13,680				1,901		31								(3,434)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	10/13/2021	10/11/2024	2,140	280.88	34,140				14,551		1,497								(5,711)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/13/2021	10/13/2023	26,356	287.22	207,200				28,787		26,153								(52,014)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/14/2021	10/13/2023	42,392	285.71	393,250				54,701		4								(98,854)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/14/2021	10/13/2023	8,908	380.13	120,700				16,789		1,782								(30,341)
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	10/14/2021	10/13/2023	3,108	560.06	44,960				6,254		3,977								(11,302)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	CS	10/20/2021	10/20/2023	6,036	381.79	76,590				11,365		414								(19,227)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/20/2021	10/20/2023	1,093	275.24	11,010				1,634		6								(2,764)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/20/2021	10/20/2023	24,996	293.13	174,660				25,916		8,726								(43,845)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/21/2021	10/20/2023	53,186	281.92	549,640				81,655		64								(138,167)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/21/2021	10/20/2023	6,050	380.57	76,820				11,412		940								(19,311)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	10/21/2021	10/20/2023	5,380	564.67	82,320				12,229		7,481								(20,693)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/27/2021	10/27/2023	6,788	383.76	85,280				13,460		637								(21,408)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/27/2021	10/27/2023	2,187	274.33	23,400				3,693		15								(5,874)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	10/27/2021	10/25/2024	3,162	284.29	51,570				22,629		1,663								(8,627)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/27/2021	10/27/2023	26,391	290.98	209,250				33,026		15,829								(52,528)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	10/28/2021	10/27/2023	7,048	383.45	89,640				14,165		706								(22,533)
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	10/28/2021	10/27/2023	3,650	554.43	59,280				9,367		10,887								(14,902)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/28/2021	10/27/2023	30,129	286.01	274,340				43,351		3								(68,963)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/03/2021	11/03/2023	7,839	381.94	104,400				17,478		1,268								(26,208)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/03/2021	11/03/2023	8,006	274.23	86,020				14,401		80								(21,594)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2021	11/01/2024	3,492	286.12	58,600				26,088		1,572								(9,802)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2021	11/03/2023	24,525	291.98	194,600				32,578		13,486								(48,851)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/04/2021	11/03/2023	8,039	385.24	106,020				17,775		1,031								(26,651)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/04/2021	11/03/2023	26,018	287.39	258,000				43,257		3								(64,855)
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	11/04/2021	11/03/2023	6,884	566.38	109,080				18,289		10,765								(27,420)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	11/10/2021	11/10/2023	7,250	385.84	95,200				16,867		631								(23,898)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2021	11/10/2023	6,153	275.2	68,510				12,138		82								(17,198)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2021	11/08/2024	5,253	285.84	86,250				38,959		2,532								(14,428)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2021	11/10/2023	17,490	295.01	123,000				21,792		6,027								(30,877)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/11/2021	11/10/2023	7,252	386.49	68,600				12,172		870								(17,244)
SP500LV8	INDEX IAB	EX5	Equity/Index	CS	11/11/2021	11/10/2023	5,152	575.46	72,360				12,839		8,143								(18,190)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/12/2021	11/10/2023	28,121	287.46	273,780				48,651		3								(68,917)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/12/2021	11/10/2023	877	113.4	3,200				569		75								(806)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/12/2021	11/12/2024	877	113.4	3,760				1,709		555								(628)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/12/2021	11/12/2025	877	113.4	4,200				2,483		907								(526)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/12/2021	11/12/2026	877	113.4	4,550				3,062		1,158								(456)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/17/2021	11/17/2023	96																

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/18/2021	11/17/2023	8,255	387.24	109,760				20,549		989			(27,591)					
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	11/18/2021	11/17/2023	10,449	574.29	150,700				28,213		11,897			(37,883)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/23/2021	11/22/2023	5,228	381.79	70,000				13,594		1,666			(17,596)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/23/2021	11/22/2023	4,010	273.46	41,690				8,096		96			(10,480)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	11/23/2021	11/22/2024	1,052	286.25	16,800				7,800		524			(2,809)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/23/2021	11/22/2023	20,689	291.16	168,150				32,654		16,433			(42,269)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/24/2021	11/24/2023	34,117	287.24	321,440				63,227		3			(80,692)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	11/24/2021	11/24/2023	5,224	382.48	67,000				13,179		1,061			(16,819)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	11/24/2021	11/24/2023	10,198	571.9	177,660				34,946		17,363			(44,598)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/26/2021	11/26/2024	889	113.31	3,160				1,477		591			(528)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/26/2021	11/26/2025	889	113.76	3,440				2,067		873			(431)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/26/2021	11/25/2026	889	113.2	4,000				3,003		1,216			(401)					
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	12/01/2021	12/01/2025	98	1,025.31	4,970				3,003		520			(622)					
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	12/01/2021	12/01/2026	98	1,025.31	5,630				3,848		824			(564)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	12/01/2021	12/01/2023	7,330	382.38	92,680				19,131		1,641			(23,266)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/01/2021	12/01/2023	3,297	274.04	32,130				6,632		114			(8,066)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/01/2021	12/01/2023	14,925	291.24	98,700				20,373		12,758			(24,777)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/02/2021	12/01/2023	888	114.12	2,270				469		68			(571)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/02/2021	12/02/2026	888	114.35	3,600				2,463		1,032			(360)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/02/2021	10/30/2023	7,343	277.69	100,800				17,146		129			(26,507)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/02/2021	12/01/2023	20,980	285.69	199,800				41,294		2			(50,225)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/02/2021	12/01/2023	7,596	382.16	99,180				20,498		1,945			(24,932)					
SP500LV8	INDEX IAB	EX5	Equity/Index	CS	12/02/2021	12/01/2023	7,334	563.69	112,100				23,168		30,459			(28,179)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/13/2023	97	1,027.87	3,510				776		5			(875)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/13/2023	291	1,034.04	9,720				2,150		11			(2,423)					
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/06/2024	291	1,034.04	11,730				5,601		361			(1,962)					
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/08/2025	291	1,036.10	13,110				7,984		908			(1,641)					
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/08/2026	291	1,036.10	14,460				9,938		1,531			(1,448)					
SPLV8UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/08/2021	12/13/2023	486	204.47	4,180				925		657			(1,042)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/13/2023	10,924	384.08	108,360				23,971		3,322			(27,016)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2021	12/13/2023	9,796	275.06	100,980				22,339		234			(25,176)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/06/2024	6,338	287.38	93,798				44,787		3,003			(15,690)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/08/2021	12/13/2023	25,979	292.24	197,136				43,610		20,363			(49,149)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	30,961	286.3	308,830				68,405		50			(77,102)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/09/2021	12/13/2023	2,643	113.29	9,000				1,993		353			(2,247)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/09/2021	12/13/2023	5,285	113.4	17,700				3,920		684			(4,419)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	12/09/2021	12/09/2024	7,047	113.63	27,440				13,153		4,456			(4,582)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/09/2021	12/09/2025	7,928	113.52	35,190				21,455		6,232			(4,405)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/09/2021	12/09/2026	8,809	113.52	42,700				29,370		11,601			(4,275)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	12/09/2021	12/13/2023	10,944	383.01	142,800				31,630		2,399			(35,651)					
SP500LV8	INDEX IAB	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	11,213	577.74	162,840				36,069		9,983			(40,654)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	12/15/2021	12/20/2023	7,290	382.16	102,480				23,632		1,981			(25,550)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	6,149	275.65	67,660				15,603		200			(16,869)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/13/2024	2,814	284.81	45,600				22,060		1,786			(7,628)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	24,121	294.35	176,640				40,734		17,128			(44,039)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	97	1,025.34	3,650				842		7			(910)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/20/2023	292	1,022.17	10,950				2,525		20			(2,730)					
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/13/2024	389	1,026.37	17,080				8,263		632			(2,857)					
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/15/2025	389	1,026.37	19,200				11,783		1,526			(2,403)					
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2021	12/15/2026	487	1,027.40	26,000				17,968		2,928			(2,603)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	12/16/2021	12/20/2023	7,080	587.18	108,680				25,093		6,041			(27,133)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/16/2021	12/20/2023	3,523	111.71	14,840				3,426		1,102			(3,705)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/16/2021	12/20/2023	6,993	384.15	100,710				23,253		1,636			(25,143)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	12/16/2021	12/16/2024	3,523	111.6	17,160				8,333		3,610			(2,865)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/16/2021	12/16/2025	4,404	111.48	23,800				14,623		6,483			(2,979)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/16/2021	12/16/2026	6,166	111.6	35,350				24,448		10								

STATEMENT AS OF JUNE 30, 2023 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 - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/23/2021	12/23/2025	13,169	114.24	56,850				35,196		12,190			(7,116)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/23/2021	12/23/2026	14,047	114.24	66,400				46,172		16,787			(6,647)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/23/2021	12/29/2023	33,972	288.76	316,540				76,717		34			(78,811)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/23/2021	12/29/2023	5,946	387.97	76,130				18,451		1,149			(18,955)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	12/23/2021	12/29/2023	7,110	586.26	97,920				26,156		6,949			(26,870)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/29/2021	12/29/2023	6,201	384.69	97,440				22,330		1,870			(22,954)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2021	12/29/2023	6,105	276.49	60,180				14,696		145			(15,107)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/29/2021	12/27/2024	3,500	287.98	54,000				26,804		1,728			(9,033)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/29/2021	12/29/2023	17,121	296.77	111,720				27,283		8,049			(28,045)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/30/2021	12/29/2023	23,172	287.11	242,540				59,305		14			(60,969)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	12/30/2021	12/29/2023	6,451	385.22	94,000				22,985		1,282			(23,629)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	12/30/2021	12/29/2023	9,226	582.57	176,500				43,157		14,232			(44,368)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2024	196	1,018.39	6,800				1,725		28			(1,707)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2024	589	1,015.33	21,300				5,403		105			(5,347)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2022	01/05/2024	1,823	388.21	20,720				5,256		286			(5,201)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/05/2022	01/05/2024	7,585	276.58	80,640				20,455		300			(20,243)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/05/2022	01/03/2025	3,186	285.02	46,710				23,479		2,158			(7,814)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/05/2022	01/05/2024	3,166	284.83	32,760				8,310		8,046			(8,224)				
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	01/05/2022	01/03/2025	687	1,015.33	29,890				15,025		250			(5,000)				
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2026	687	1,015.33	34,900				21,403		2,102			(4,267)				
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2027	786	1,015.33	42,880				30,117		4,835			(4,293)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/06/2022	01/05/2024	41,574	282.98	402,380				102,195		516			(101,149)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2022	01/05/2024	880	110.32	4,450				1,130		555			(1,119)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2022	01/05/2024	7,921	111.91	32,850				8,343		2,621			(8,258)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2022	01/06/2025	8,801	111.8	42,300				21,339		8,882			(7,063)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2022	01/06/2026	9,681	111.91	50,490				11,734		13,468			(6,320)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2022	01/06/2027	11,442	112.14	62,790				44,135		18,500			(6,286)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/06/2022	01/05/2024	1,834	386.23	20,300				5,156		399			(5,103)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	01/06/2022	01/05/2024	3,720	581.13	70,400				17,880		6,890			(17,697)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2024	196	1,041.15	4,960				1,305		9			(1,245)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2024	393	1,028.92	11,840				3,115		36			(2,972)				
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/10/2025	491	1,029.94	17,950				9,136		763			(3,003)				
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2026	589	1,027.90	25,200				15,941		2,306			(3,154)				
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2027	589	1,027.90	27,900				19,701		3,643			(2,793)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/10/2025	5,309	284.53	78,900				40,157		3,882			(13,198)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2024	15,499	291.27	116,600				30,678		18,348			(29,270)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/12/2022	01/12/2024	3,125	381.26	45,600				11,997		1,574			(11,447)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/12/2022	01/12/2024	5,057	276.86	53,200				13,997		217			(13,359)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/13/2022	01/12/2024	35,538	287.89	271,690				71,573		203			(68,297)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	01/13/2022	01/13/2027	7,895	114.9	35,100				24,804		8,670			(3,514)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/13/2022	01/12/2024	2,632	114.1	8,550				2,252		337			(2,149)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/13/2022	01/12/2024	5,264	115.01	15,000				3,952		425			(3,771)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	01/13/2022	01/10/2025	7,018	114.9	24,800				12,633		3,473			(4,152)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	01/13/2022	01/13/2026	7,895	114.78	32,220				20,403		6,763			(4,033)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	01/13/2022	01/12/2024	3,395	379.84	48,880				12,877		1,747			(12,287)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	01/13/2022	01/12/2024	5,428	586.07	85,550				22,537		8,522			(21,505)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/19/2024	300	998.9	10,290				2,805		156			(2,583)				
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/19/2024	500	1,003.89	16,850				4,374		198			(4,029)				
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/17/2025	500	1,001.89	19,000				10,202		1,799			(3,312)				
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/16/2026	600	1,002.89	26,580				16,919		3,969			(3,334)				
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/19/2027	700	1,003.89	33,670				23,902		6,432			(3,371)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	5,262	380.87	66,400				18,097		3,525			(16,669)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	2,198	270.77	25,620				6,983		294			(6,431)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/17/2025	3,582	280.25	56,000				28,854		3,978			(9,368)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/19/2022	01/19/2024	6,414	281.74	63,540				17,318		23,955			(15,951)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	486	205.52	3,910				1,066		658			(982)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/20/2022	01/19/2024	18,269	279.43	163,710				44,676		1,050							

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/26/2022	01/26/2024	4,779	374.78	66,240				18,679		6,289			(16,628)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2022	01/24/2025	2,175	273.32	36,360				18,964		4,402			(6,082)						
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/26/2022	01/26/2024	2,215	266.57	27,360				7,715		825			(6,868)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2022	01/26/2024	13,923	285.72	111,930				31,564		34,908			(28,098)						
SPLYGUE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/26/2022	01/26/2024	493	206.88	2,970				838		417			(746)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/27/2022	01/26/2024	42,870	279.52	348,670				98,450		2,709			(87,648)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/27/2022	01/26/2024	4,534	373.85	60,520				17,088		6,656			(15,213)						
SP500LV8	INDEX IAB	EX5	Equity/Index	GS	01/27/2022	01/26/2024	2,714	578.86	35,000				9,883		10,294			(8,798)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	01/28/2022	01/28/2027	23,377	112.1	100,620				71,917		38,285			(10,073)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/28/2022	01/25/2024	15,285	112.1	43,010				12,117		5,295			(10,842)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	01/28/2022	01/28/2025	17,982	111.99	62,600				32,816		17,918			(10,452)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	01/28/2022	01/28/2026	20,680	112.1	80,960				52,084		28,273			(10,134)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	02/02/2022	02/02/2024	8,950	379.89	113,900				33,228		5,451			(28,593)						
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/02/2022	02/02/2024	1,476	268.59	16,760				4,889		4,409			(4,207)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/02/2022	01/31/2025	6,473	278.63	98,460				51,991		8,643			(16,470)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/02/2022	02/02/2024	10,888	291.27	85,250				24,870		14,650			(21,400)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	399	997.53	14,200				4,143		434			(3,565)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	499	1,003.54	16,350				4,770		393			(4,104)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	02/02/2022	01/31/2025	499	1,005.54	20,800				10,983		2,298			(3,479)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2026	499	1,004.54	24,550				15,880		4,385			(3,073)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	02/02/2022	02/02/2027	599	991.52	36,720				26,348		9,026			(3,676)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	02/03/2022	02/02/2024	15,008	284.33	107,100				31,300		224			(26,923)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	02/03/2022	02/03/2027	8,961	113.16	36,400				26,140		12,739			(3,644)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/03/2022	02/02/2024	3,584	110.7	13,040				3,811		2,224			(3,278)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/03/2022	02/02/2024	4,480	113.83	10,300				3,010		789			(2,589)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	02/03/2022	02/03/2025	7,168	113.6	21,520				11,403		5,048			(3,593)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	02/03/2022	02/03/2026	8,065	113.05	29,880				19,350		9,485			(3,740)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/03/2022	02/02/2024	9,272	377.12	119,700				34,983		10,751			(30,090)						
SP500LV8	INDEX IAB	EX5	Equity/Index	SG	02/03/2022	02/02/2024	3,041	573.5	54,400				15,899		15,050			(13,675)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	02/09/2022	02/09/2024	7,394	377.94	97,440				29,446		7,402			(24,461)						
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/09/2022	02/09/2024	2,963	269.19	31,840				9,622		745			(7,993)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/07/2025	5,400	280.85	76,650				41,008		6,107			(12,822)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/07/2025	201	980.51	9,640				5,157		1,340			(1,613)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	21,125	295.38	130,200				39,345		17,494			(32,684)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	100	977.52	4,370				1,321		201			(1,097)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/09/2024	100	976.52	4,420				1,336		211			(1,110)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/09/2026	201	993.48	9,380				6,116		1,649			(1,174)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	02/09/2022	02/09/2027	301	986.49	16,230				11,714		3,683			(1,629)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	02/10/2022	02/09/2024	32,505	274.93	322,200				97,539		7,330			(80,994)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	02/10/2022	02/10/2027	7,147	109.58	40,640				29,355		16,316			(4,068)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/10/2022	02/09/2024	1,787	111.82	5,820				1,762		757			(1,463)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/10/2022	02/09/2024	2,680	112.16	8,310				2,516		998			(2,089)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	02/10/2022	02/10/2025	893	112.49	3,180				1,707		813			(531)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	02/10/2022	02/10/2026	3,573	108.24	21,640				14,127		8,813			(2,709)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	02/10/2022	02/09/2024	7,706	375.19	102,080				30,902		10,661			(25,661)						
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	02/10/2022	02/09/2024	6,161	579.6	91,200				27,609		17,665			(22,926)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/16/2022	02/16/2024	6,094	377.01	77,970				24,377		7,839			(19,573)						
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/16/2022	02/16/2024	1,868	266	20,000				6,253		944			(5,021)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/14/2025	9,735	277.91	146,340				79,313		14,441			(24,479)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/16/2024	6,718	283.09	68,970				21,564		23,943			(17,314)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/16/2024	506	989.62	16,500				5,159		602			(4,142)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/16/2024	202	974.79	8,060				2,520		490			(2,023)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/14/2025	101	970.84	4,840				2,623		869			(810)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022	02/13/2026	202	975.78	10,160				6,671		2,318			(1,274)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2022																			

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	NS	02/23/2022	02/21/2025	1,126	979.21	42,900				23,550		7,990			(7,176)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	NS	02/23/2022	02/23/2026	1,228	977.26	54,000				35,774		13,828			(6,759)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	NS	02/23/2022	02/23/2027	1,535	986.05	68,250				49,827		19,126			(6,832)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	02/24/2026	10,892	108.84	52,320				34,700		24,788			(6,549)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	01/20/2026	15,431	112.7	49,130				32,177		19,032			(6,301)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	01/13/2027	8,169	112.7	29,250				21,186		12,284			(2,997)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	02/24/2027	20,877	110.5	93,150				68,061		42,630			(9,329)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	02/22/2024	908	109.06	3,340				1,078		1,029			(841)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	02/22/2024	19,061	110.5	57,300				18,503		13,715			(14,431)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2022	02/21/2025	23,600	110.61	83,980				46,150		32,141			(14,061)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	02/24/2022	02/23/2024	34,858	277.05	283,200				91,665		5,901			(71,190)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	02/24/2022	02/23/2024	8,193	378.72	103,200				33,413		8,181			(25,950)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	02/24/2022	02/23/2024	4,713	554.06	86,160				27,888		50,773			(21,659)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	03/01/2024	811	991.88	25,040				8,345		978			(6,286)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	11,805	380.81	152,100				50,692		10,975			(38,182)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2022	03/01/2024	5,872	271.11	63,360				21,117		1,391			(15,905)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	02/28/2025	7,151	281.91	103,000				57,240		7,912			(17,230)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	03/01/2024	13,535	286.13	157,170				52,382		37,082			(39,455)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	02/28/2025	1,013	992.87	37,500				20,840		5,187			(6,273)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	03/02/2026	1,115	992.87	46,970				31,355		9,534			(5,879)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2022	03/02/2027	1,216	992.87	56,400				41,404		13,777			(5,646)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	491	202.9	3,550				1,183		1,245			(891)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/03/2022	03/01/2024	42,769	277.68	396,270				132,241		6,231			(99,613)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/03/2022	03/03/2027	20,813	111.17	90,390				66,406		39,053			(9,049)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/03/2022	03/01/2024	9,954	110.62	31,020				10,352		7,095			(7,798)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/03/2022	03/01/2024	13,573	111.61	36,450				12,164		6,876			(9,163)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/03/2022	03/03/2025	15,383	111.61	50,830				28,334		17,318			(8,487)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/03/2022	03/03/2026	19,908	110.95	80,520				53,806		33,306			(10,079)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/03/2022	03/01/2024	11,789	381.71	151,200				50,458		8,674			(38,008)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	03/03/2022	03/01/2024	5,947	573.91	94,922				31,677		30,529			(23,861)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/09/2022	03/08/2024	6,199	272.03	69,870				23,946		1,345			(17,540)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/09/2022	03/08/2024	7,865	381.82	98,400				33,725		6,018			(24,702)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	306	982.08	9,480				3,249		927			(2,380)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	1,430	984.04	42,980				14,730		3,982			(10,789)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	03/09/2022	03/07/2025	1,021	980.12	42,100				23,661		9,486			(7,042)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	03/09/2022	03/09/2026	1,021	978.17	49,800				33,479		15,118			(6,234)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	03/09/2022	03/09/2027	1,021	973.27	58,200				42,945		20,615			(5,826)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/09/2022	03/07/2025	14,576	283.82	208,280				117,058		14,045			(34,841)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/09/2022	03/08/2024	14,616	293.1	119,280				40,881		19,148			(29,943)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/09/2022	03/08/2024	983	202.29	7,660				2,625		2,760			(1,923)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/10/2022	03/08/2024	54,118	275.32	479,780				164,649		15,543			(120,606)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/10/2022	03/10/2027	12,717	110.64	55,160				40,731		25,609			(5,522)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/10/2022	03/08/2024	11,809	110.09	37,050				12,715		10,223			(9,314)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/10/2022	03/10/2025	9,992	109.2	41,250				23,253		17,996			(6,888)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/10/2022	03/10/2026	9,992	109.09	46,310				31,164		22,048			(5,797)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/10/2022	03/08/2024	8,137	381.74	100,130				34,362		6,287			(25,170)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	03/10/2022	03/08/2024	2,320	578.74	32,040				10,995		12,805			(8,054)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	615	979.3	19,320				6,804		1,483			(4,850)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	410	945.13	20,120				7,086		3,881			(5,051)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	03/16/2022	03/15/2024	10,611	377.35	128,400				45,219		11,691			(32,232)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/16/2022	03/15/2024	2,953	274.39	25,440				8,959		394			(6,386)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/14/2025	22,949	282.78	307,200				174,587		24,762			(51,388)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	16,844	293.79	116,640				41,078		21,157			(29,280)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/14/2025	512	967.59	22,100				12,560		4,987			(3,697)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/16/2026	717	964.66	35,350				23,931		10,265			(4,425)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/16/2027	717	960.75	39,550				29,332		12,990			(3,959)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/16/2022	03/15/2024	979	207.07														

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	1,537	975.96	50.100				18,117		6,391			(12,577)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	512	970.1	18.100				6,545		2,660			(4,544)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	03/23/2022	03/21/2025	615	976.93	25,080				14,411		6,223			(4,195)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	03/23/2022	03/23/2026	512	977.91	23,950				16,326		7,674			(2,998)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	03/23/2022	03/23/2027	512	978.88	26,750				19,940		9,524			(2,678)				
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	03/24/2022	03/22/2024	3,999	584.93	62,370				22,584		13,810			(15,678)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/24/2022	03/22/2024	8,180	377.83	104,470				37,828		11,787			(26,261)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/24/2022	03/22/2024	21,835	269.28	252,600				91,465		20,324			(63,498)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/24/2022	03/24/2027	9,929	108.57	54,120				40,371		25,891			(5,418)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/24/2022	03/22/2024	13,539	109.79	48,750				17,652		13,355			(12,255)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/24/2022	03/22/2024	7,221	109.9	25,600				9,270		6,891			(6,435)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/24/2022	03/24/2025	7,221	111.01	26,000				14,983		9,376			(4,341)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/24/2022	03/24/2026	9,026	111.34	35,300				24,087		14,377			(4,419)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/30/2022	03/28/2024	7,660	377.83	97,150				35,965		10,572			(24,421)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/28/2025	9,701	280.83	134,460				78,109		12,870			(22,492)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/28/2024	25,246	293.74	175,680				65,038		34,105			(44,162)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/28/2024	715	977.05	21,700				8,033		1,899			(5,455)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/28/2025	613	977.05	22,800				12,826		4,692			(3,693)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/30/2026	817	977.05	33,600				23,063		9,291			(4,206)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/30/2027	1,021	976.07	43,600				32,665		14,696			(4,365)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	MS	03/30/2022	03/28/2024	1,447	206.35	11,010				4,076		2,284			(2,768)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/31/2022	03/28/2024	78,915	274.97	690,060				255,798		27,502			(173,705)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/31/2022	03/31/2027	17,076	110.93	79,330				59,401		33,313			(7,932)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/31/2022	03/28/2024	13,481	111.04	43,650				16,181		9,186			(10,988)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/31/2022	03/31/2025	15,278	111.38	55,930				32,583		18,583			(9,339)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/31/2022	03/31/2026	15,278	111.04	64,770				44,502		25,548			(8,107)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/31/2022	03/28/2024	7,661	377.4	98,020				36,335		11,053			(24,674)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	03/31/2022	03/28/2024	3,950	581.08	79,380				29,425		17,622			(19,822)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/06/2022	04/05/2024	4,010	375.18	46,350				17,650		8,948			(11,635)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/06/2022	04/05/2024	2,587	270.61	25,200				9,596		930			(6,326)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/06/2022	04/05/2024	23,363	287.02	194,040				73,888		65,738			(48,710)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/06/2022	04/05/2024	1,342	967.4	39,390				14,999		7,739			(9,888)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	04/06/2022	04/04/2025	1,549	967.4	53,250				31,278		19,494			(8,908)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/06/2022	04/06/2026	1,549	967.4	50,950				40,956		27,298			(7,416)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/06/2022	04/06/2027	1,756	967.4	72,420				54,537		38,433			(7,250)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/06/2022	04/05/2024	480	206.21	3,950				1,504		799			(992)				
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	04/07/2022	04/05/2024	5,748	596.45	105,400				40,192		13,234			(26,499)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/07/2022	04/05/2024	67,806	272.83	586,450				223,632		37,083			(147,420)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/07/2022	04/07/2027	27,938	110.73	126,480				95,318		56,005			(12,662)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/07/2022	04/05/2024	4,506	111.95	12,100				4,614		2,345			(3,042)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/07/2022	04/05/2024	21,629	110.73	69,600				26,541		16,646			(17,496)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/07/2022	04/07/2025	21,629	110.73	81,600				48,068		29,996			(13,625)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	04/07/2022	04/07/2026	26,136	110.73	109,330				75,650		45,936			(13,685)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/07/2022	04/05/2024	4,004	375.74	46,050				17,560		7,078			(11,576)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/13/2022	04/12/2024	723	968.6	21,350				8,338		4,116			(5,360)				
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/13/2022	04/12/2024	827	974.41	22,320				8,717		3,813			(5,603)				
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	04/13/2022	04/11/2025	723	979.25	22,190				13,178		7,106			(3,712)				
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/13/2022	04/13/2026	723	976.34	26,180				18,224		11,088			(3,277)				
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/13/2022	04/13/2027	1,033	975.38	41,500				31,414		20,448			(4,155)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2022	04/12/2024	6,118	374.44	78,660				30,721		15,000			(19,746)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2022	04/12/2024	367	272.02	3,710				1,449		128			(931)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2022	04/11/2025	11,095	276.33	185,380				110,095		21,747			(31,010)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2022	04/12/2024	15,478	291.94	112,200				43,820		27,183			(28,166)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2022	04/12/2024	1,440	207.87	10,800				4,218		1,837			(2,711)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/14/2022	04/12/2024	48,961	272.45	404,320				158,133		30,087			(101,637)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/14/2022	04/14/2027	13,583	110.54	59,250				44,883		27,971			(5,932)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/14/2022	04/12/2024	7,244	110.31	22,80													

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2022	04/19/2024	1,103	274.17	9,570				3,831		252			(2,402)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2022	04/17/2025	12,921	277.22	201,960				121,181		24,030			(33,814)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2022	04/19/2024	11,599	292.47	82,500				33,026		19,847			(20,710)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2022	04/19/2024	477	209.31	3,540				1,417		505			(889)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/21/2022	04/19/2024	68,990	272.23	601,600				241,172		55,116			(151,229)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/21/2022	04/21/2027	20,831	110.63	89,240				67,948		42,490			(8,934)					
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	04/21/2022	04/19/2024	4,615	597.51	92,000				36,881		12,030			(23,127)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/21/2022	04/19/2024	6,340	110.52	19,250				7,717		5,426			(4,839)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/21/2022	04/19/2024	16,303	110.63	48,780				19,555		13,505			(12,262)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/21/2022	04/17/2025	17,209	110.74	60,040				36,059		24,061			(10,062)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	04/21/2022	04/21/2026	19,020	110.41	76,860				53,931		35,309			(9,621)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/21/2022	04/19/2024	6,995	372.42	80,880				32,103		17,916			(20,130)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	840	953.87	24,480				10,039		8,118			(6,145)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	1,891	951.97	56,880				23,325		19,358			(14,279)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2022	04/25/2025	16,481	275.77	219,600				133,275		34,780			(36,734)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2022	04/26/2024	4,244	285.55	38,040				15,599		14,547			(9,549)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	8,688	367.21	106,880				43,829		35,209			(26,830)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2022	04/26/2024	1,871	266.91	18,050				7,402		1,364			(4,531)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/25/2025	1,996	951.97	71,250				43,241		34,917			(11,919)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/27/2026	2,101	951.97	84,400				59,573		47,568			(10,564)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/27/2022	04/27/2027	2,416	951.97	105,800				80,910		65,248			(10,592)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2022	04/26/2024	4,837	207.35	32,800				13,450		7,329			(8,234)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/28/2022	04/26/2024	43,709	270.5	361,080				148,281		37,354			(90,767)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/28/2022	04/28/2027	32,850	109.48	143,640				109,927		77,355			(14,380)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/28/2022	04/26/2024	8,212	109.48	25,560				10,496		9,588			(6,425)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/28/2022	04/26/2024	24,637	109.59	75,330				30,935		27,919			(18,936)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/28/2022	04/28/2025	24,637	109.59	88,830				54,057		42,908			(14,832)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	04/28/2022	04/28/2026	28,287	109.59	113,460				80,164		59,253			(14,202)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/28/2022	04/26/2024	8,940	368.39	107,580				44,179		33,846			(27,043)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	04/28/2022	04/26/2024	8,616	590.51	160,080				65,738		36,361			(40,241)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	8,152		92,400				38,776		29,945								
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/04/2022	05/03/2024	1,883	267.64	15,850				6,652		1,294			(3,979)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2022	05/02/2025	15,862	274.61	202,100				123,944		29,887			(33,807)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	943	956.24	27,540				11,557		8,647			(6,913)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	1,781	955.29	52,870				22,187		16,818			(13,272)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/02/2025	1,781	955.29	62,900				38,575		29,455			(10,322)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/04/2026	1,886	954.34	75,780				53,851		41,334			(9,488)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	05/04/2022	05/04/2027	2,200	955.29	95,340				73,275		57,223			(9,544)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/05/2022	05/03/2024	73,548	267.85	620,550				260,761		99,378			(155,992)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	05/05/2022	05/03/2024	8,212	365.31	95,100				39,962		35,072			(23,906)					
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	05/05/2022	05/03/2024	7,454	564.56	77,840				74,730		78,569			(44,705)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/06/2022	05/06/2027	39,515	109.03	165,980				127,745		98,281			(16,616)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/06/2022	05/02/2024	9,189	109.03	27,000				11,339		12,195			(6,806)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/06/2022	05/02/2024	30,325	109.03	89,100				37,419		40,245			(22,460)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/06/2022	05/02/2025	31,244	109.03	108,800				66,844		60,086			(18,233)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/06/2022	04/30/2026	35,839	109.03	139,230				98,962		81,161			(17,500)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2022	05/10/2024	3,160	284.26	30,600				13,131		39,795			(7,682)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	CS	05/11/2022	05/10/2024	9,890	363.65	117,360				50,360		52,418			(29,461)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2022	05/09/2025	14,232	269.41	186,580				115,601		48,280			(31,211)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2022	05/10/2024	8,604	276.99	94,080				40,370		60,010			(23,617)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2022	05/10/2024	2,659	262.47	25,900				11,114		3,732			(6,502)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/11/2022	05/10/2024	957	925.18	34,740				14,907		21,091			(8,721)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	05/11/2022	05/09/2025	957	926.12	41,580				25,762		27,457			(6,955)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	05/11/2022	05/11/2026	1,170	920.48	59,840				42,806		41,867			(7,490)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	05/11/2022	05/11/2027	851	921.42	46,880				36,207		33,194			(4,693)					

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	05/18/2022	05/16/2025	11,648	268.25	153,760				96,234		43,170								(25,721)	
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	05/18/2022	05/17/2024	10,340	289.71	67,280				29,506		25,770									(16,889)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	05/18/2022	05/17/2024	5,274	284.44	49,650				21,774		65,896									(12,464)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/19/2022	05/17/2024	63,621	266.67	552,500				242,620		104,746									(138,886)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/19/2022	05/19/2027	18,408	109.54	80,200				62,286		48,160									(8,029)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/19/2022	05/17/2024	12,885	108.54	39,760				17,460		19,438									(9,995)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/19/2022	05/16/2025	12,885	108.54	46,620				29,204		26,769									(7,906)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/19/2022	05/19/2026	19,328	108.54	77,910				56,151		46,558									(9,752)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/19/2022	05/17/2024	6,890	362.84	40,500				35,240		37,860									(20,173)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	05/19/2022	05/17/2024	2,712	573.58	87,250				20,903		24,675									(11,966)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/25/2022	05/24/2024	7,105	365.57	85,020				38,089		35,103									(21,343)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/25/2022	05/24/2024	6,794	264.66	64,620				28,950		7,747									(16,222)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	05/25/2022	05/23/2025	9,308	270.74	126,250				79,811		29,655									(21,119)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	05/25/2022	05/24/2024	7,089	288.33	54,400				24,371		20,461									(13,656)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	05/25/2022	05/24/2024	14,045	285.07	131,200				58,778		169,738									(32,935)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/25/2022	05/24/2024	211	911.36	10,160				4,552		5,729									(2,550)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/25/2022	05/24/2024	317	949.21	8,580				3,844		2,603									(2,154)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	05/25/2022	05/23/2025	740	944.48	25,900				16,373		10,590									(4,332)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	05/25/2022	05/22/2026	951	945.43	37,170				26,918		19,194									(4,662)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	05/25/2022	05/25/2027	951	945.43	40,770				31,795		23,113									(4,081)
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/25/2022	05/24/2024	490	203.84	3,460				1,550		1,339									(869)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/26/2022	05/24/2024	66,431	269.72	558,480				250,529		73,320									(140,389)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/26/2022	05/24/2024	15,599	108.87	48,450				21,734		22,424									(12,179)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/26/2022	05/23/2025	19,270	108.87	70,350				44,513		38,601									(11,779)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/26/2022	05/26/2026	22,022	108.87	89,760				65,115		51,455									(11,235)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/26/2022	05/26/2027	24,775	108.87	109,080				85,127		63,095									(10,920)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/26/2022	05/24/2024	7,088	366.46	84,500				37,906		32,822									(21,241)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	05/26/2022	05/24/2024	1,727	567.08	37,080				16,634		20,199									(9,321)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2022	05/31/2024	5,449	366.69	64,800				29,688		25,165									(16,289)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	06/02/2022	06/02/2025	13,422	272.77	164,520				105,307		37,839									(27,470)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/02/2022	05/31/2024	12,011	290.71	85,680				39,254		28,388									(21,538)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/02/2022	05/31/2024	15,968	285.18	173,420				79,451		192,208									(43,594)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/02/2022	05/31/2024	8,677	264	85,560				39,199		11,041									(21,508)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2022	05/31/2024	948	947.41	28,530				13,071		11,996									(7,172)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2022	06/02/2025	1,053	946.46	37,800				24,195		20,920									(6,312)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2022	06/02/2026	1,053	945.51	42,500				31,033		26,658									(5,320)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2022	06/02/2027	1,369	945.51	59,670				46,794		40,519									(5,974)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	06/03/2022	06/03/2024	3,267	571.34	67,660				31,193		34,988									(16,961)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/03/2022	06/03/2024	5,751	364.04	70,140				32,336		32,175									(17,583)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/06/2022	06/06/2024	57,071	267.28	503,370				234,168		93,573									(126,188)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.36	48,960				22,776		25,862									(12,274)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.25	49,640				23,093		26,522									(12,444)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/06/2022	06/06/2025	18,420	108.25	68,200				43,907		41,164									(11,387)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/06/2022	06/05/2026	21,183	108.47	84,870				62,191		52,376									(10,631)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/06/2022	06/04/2027	23,945	107.49	113,100				88,919		71,561									(11,335)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	8,222	364.86	95,700				44,716		43,930									(24,024)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2022	06/07/2024	5,688	264.24	51,750				24,180		7,250									(12,991)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	06/08/2022	06/06/2025	11,614	268.79	154,690				99,775		43,012									(25,876)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/08/2022	06/07/2024	16,253	288.4	128,800				60,182		48,256									(32,333)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/08/2022	06/07/2024	26,027	288.49	293,360				137,074		258,759									(73,643)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	529	938.83	17,800				7,850		8,502									(4,217)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/08/2022	06/06/2025	318	936.94	12,030				7,759		7,492									(2,012)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/08/2022	06/08/2026	424	938.83	17,300				12,748		11,807									(2,173)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/08/2022	06/08/2027	424	937.88	18,920				14,900		13,73									

STATEMENT AS OF JUNE 30, 2023 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)	
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	2,382	936.6	54,340				25,921		40,729								(13,641)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/15/2022	06/13/2025	2,815	837.52	77,740				50,648		65,945								(13,004)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/15/2022	06/15/2026	3,140	837.52	99,180				73,316		89,464								(12,415)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/15/2022	06/15/2027	3,573	837.52	124,080				98,202		116,669								(12,422)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/15/2022	06/14/2024	11,015	203.12	57,640				27,495		34,333								(14,469)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/16/2022	06/14/2024	56,556	263.25	421,800				201,491		149,787								(106,031)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/16/2022	06/14/2024	3,773	106.87	9,680				4,624		8,730								(2,433)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/16/2022	06/14/2024	41,498	106.77	108,240				51,706		98,179								(27,209)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/16/2022	06/16/2025	46,213	106.77	144,060				94,081		130,756								(24,054)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/16/2022	06/16/2026	53,758	106.66	170,380				140,866		168,248								(23,830)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/16/2022	06/16/2027	62,247	106.24	248,820				197,064		213,910								(24,909)
S&P MARC SP500LV8	INDEX IAB	EX5	Equity/Index	UBS	06/16/2022	06/14/2024	5,324	358.29	55,480				47,903		88,261								(13,946)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	WF	06/16/2022	06/14/2024	4,599	550.63	100,280				47,903		88,261								(25,208)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	06/22/2022	06/21/2024	2,601	923.81	72,000				35,048		50,811								(18,074)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	06/22/2022	06/20/2025	2,927	923.81	96,930				63,781		69,990								(16,214)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	06/22/2022	06/22/2026	3,252	923.81	121,500				90,407		95,430								(15,208)
S&P MARC SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	06/22/2022	06/22/2027	3,685	923.81	150,280				119,522		120,237								(15,044)
S&P MARC SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	06/22/2022	06/21/2024	6,701	358.15	74,880				63,450		56,412								(18,797)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/22/2022	06/21/2024	3,104	263.38	20,480				9,969		5,053								(5,141)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/23/2022	06/21/2024	43,636	263.54	359,950				175,465		114,139								(90,483)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2022	06/21/2024	34,804	106.31	102,490				49,961		85,346								(25,764)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2022	06/21/2024	33,863	107.69	80,640				39,310		61,767								(20,271)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2022	06/23/2025	35,745	107.69	104,500				68,924		83,799								(17,449)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2022	06/23/2026	41,388	107.79	135,960				101,262		107,833								(17,018)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2022	06/23/2027	46,092	107.79	166,110				132,205		128,762								(16,629)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2022	06/23/2025	10,605	266.4	96,920				90,307		45,403								(22,862)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2022	06/21/2024	14,126	285.74	87,750				42,775		54,104								(22,058)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2022	06/21/2024	23,054	286.28	217,140				105,849		262,965								(54,584)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/23/2022	06/21/2024	6,411	358.4	72,680				35,429		52,817								(18,270)
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	06/23/2022	06/21/2024	2,758	556.3	58,940				28,731		46,631								(14,816)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/29/2022	07/05/2023	2,711	264.65	9,800				53		(4,860)								(4,860)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/29/2022	07/05/2023	5,809	258.45	35,850				193		(17,779)								(17,779)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/29/2022	06/28/2024	1,549	257.42	14,920				7,408		4,116								(3,745)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	06/29/2022	07/05/2023	4,400	11,658.26	48,840				264		(24,221)								(24,221)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	5,300	357.02	63,840				31,699		47,798								(16,028)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	07/05/2023	8,648	354.87	85,870				463		(42,589)								(42,589)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	07/05/2023	11,159	365.62	56,800				307		(28,168)								(28,168)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	07/05/2023	16,180	359.17	124,700				673		(61,842)								(61,842)
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/29/2022	07/05/2023	22,549	360.44	147,420				796		(73,109)								(73,109)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	07/05/2023	863	918.41	21,360				115		(10,593)								(10,593)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	863	921.19	26,320				13,069		21,360								(6,607)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	1,079	918.41	34,300				17,031		28,329								(8,610)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/27/2025	1,187	919.34	42,900				28,508		37,704								(7,176)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/29/2026	1,403	917.49	56,940				42,646		52,286								(7,127)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/29/2022	06/29/2027	1,511	917.49	65,520				52,365		62,042								(6,559)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	06/30/2022	07/06/2023	243	11,492.21	51,212				417		(25,397)								(25,397)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	07/06/2023	13,949	269.76	73,260				597		(36,331)								(36,331)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/30/2022	07/06/2023	8,641	354.8	87,730				715		(43,507)								(43,507)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/30/2022	07/06/2023	10,871	365.92	55,380				451		(27,464)								(27,464)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	06/30/2025	5,278	268.97	65,240				43,454		20,035								(10,893)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/30/2022	07/06/2023	16,446	359.46	127,440				1,039		(63,201)								(63,201)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	07/06/2023	6,491	278.67	40,860				333		(20,263)								(20,263)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	06/28/2024	17,310	284.49	121,920				60,624		74,253								(30,648)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	07/06/2023	18,903	286.81	113,940				929		(56,506)								(56,506)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	06/28/2024	22,754	289.38	178,750				88,883		216,873								(44,934

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/30/2022	07/06/2023	666		3,527.41	51,750			422										(25,664)	
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	06/30/2022	07/06/2023	4,500		11,503.72	48,600			396											(24,102)
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	06/30/2022	07/06/2023	2,200		1.01	48,180			393											(23,894)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/30/2022	07/06/2023	878		1,690.91	34,035			277											(16,879)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	06/30/2022	07/06/2023	136		30,836.98	92,274			752											(45,761)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/12/2023	859		928.02	18,800			414		4,838									(9,349)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/12/2023	1,611		917.78	43,800			965		23,618									(21,781)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/05/2024	1,074		928.95	30,900			15,624		22,527									(7,768)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2025	859		923.37	31,200			20,955		25,687									(5,210)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2026	1,074		928.95	40,400			30,455		34,603									(5,057)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2027	1,289		928.95	52,200			41,923		46,720									(5,226)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	14,005		356.65	15,500			2,544		40,278									(57,435)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	10,084		364.86	49,320			1,086		175									(24,526)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	18,487		360.22	122,760			2,704		11,791									(61,046)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/05/2024	3,081		355.58	36,520			18,465		30,426									(9,180)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/07/2022	07/12/2023	3,105		265.65	10,080			222											(5,013)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/07/2022	07/12/2023	2,717		257.92	17,080			376											(8,493)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/07/2022	07/05/2024	1,552		257.92	13,840			6,998		4,308									(3,479)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	25,392		361.03	167,200			3,683		1,524									(83,144)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	27,123		353.75	274,400			6,046		113,303									(136,492)
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	991		202.71	4,260			94		11									(2,118)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/05/2024	1,981		204.13	11,120			5,623		5,645									(2,795)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	WF	07/07/2022	07/12/2023	22		30,662.70	45,640			1,005		48,182									(22,696)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	WF	07/07/2022	07/12/2023	38		31,227.62	21,960			484		34,765									(10,920)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	07/07/2022	07/12/2023	258		2,279.11	44,700			985		51,119									(22,228)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	07/07/2022	07/12/2023	215		2,295.40	9,300			205		14,985									(4,625)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	07/07/2022	07/12/2023	4,300		12,109.05	44,290			976											(22,024)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	283		1,716.51	42,250			931		30,037									(21,010)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	07/07/2022	07/12/2023	283		1,753.67	8,350			184		14,478									(4,152)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	07/08/2022	07/12/2023	4,300		12,125.69	43,860			970											(21,870)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/12/2023	297		11,968.05	73,296			1,622		129,434									(36,548)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/12/2023	16,655		267.87	92,400			2,044		2									(46,074)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	07/08/2022	07/12/2023	1,017		1,765.82	37,800			836		66,920									(18,848)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/08/2025	14,006		266.55	180,560			121,436		62,384									(30,148)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/12/2023	7,258		275.27	50,800			1,124		22,283									(25,331)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/08/2024	6,895		285.46	41,800			21,250		27,833									(10,479)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/12/2023	28,779		285.78	176,300			3,900		290,294									(87,909)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	07/08/2022	07/12/2023	25,110		360.79	164,430			3,638		2,079									(81,990)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	07/08/2022	07/12/2023	27,419		353.52	285,000			6,305		120,085									(142,111)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/08/2024	41,765		285.49	379,610			192,984		501,130									(95,163)
FIDMIFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	07/08/2022	07/12/2023	88,173		263.19	575,510			12,732		106									(286,969)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	07/08/2022	07/12/2023	118		31,369.48	67,636			1,496		114,412									(33,726)
FIDMIFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/08/2022	07/08/2024	70,008		263.99	586,450			298,137		175,665									(147,015)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	07/08/2022	07/12/2023	819		2,283.26	48,830			1,080		79,632									(24,348)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	07/08/2022	07/08/2024	3,909		563.34	83,000			42,195		61,310									(20,807)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/12/2023	16,859		106.34	40,320			892		25,104									(20,105)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/12/2023	18,732		106.66	42,000			929		22,356									(20,943)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/08/2024	11,239		103.46	52,440			26,659		48,883									(13,146)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/08/2024	19,668		106.44	61,110			31,067		50,414									(15,319)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/08/2025	25,288		106.44	91,530			61,559		75,573									(15,283)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/08/2026	26,225		106.55	103,880			78,380		83,499									(13,003)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	07/08/2022	07/08/2027	31,844		106.55	135,660			109,026		105,945									(13,581)
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	07/08/2022	07/12/2023	1,500		1.01	20,700			458		35,944									(10,322)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	07/08/2022	07/12/2023	485		3,467.97	38,420			850		73,028									(19,158)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/08/2022	07/08/2024	3,081		355.07	36,8														

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	2,805	355.47	33,200				17,087		27,992			(8,334)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	1,556	263.79	5,600				216					(2,785)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	7,001	256.85	45,540				1,758		20			(22,646)				
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/12/2024	1,556	257.36	14,360				7,391		4,247			(3,605)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	21,419	358.61	155,400				5,999		23,289			(77,277)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	24,603	352.39	255,000				9,843		146,197			(126,805)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	3,975	201.07	18,880				729		1,203			(9,389)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/12/2024	2,484	200.87	16,650				8,569		10,212			(4,180)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BARCLAYS	07/13/2022	07/18/2023	19	30,003.47	41,010				1,583		55,976			(20,393)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BARCLAYS	07/13/2022	07/18/2023	58	30,649.69	29,340				1,133		44,925			(14,590)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	07/13/2022	07/18/2023	394	2,274.78	12,150				469		20,655			(6,042)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	07/13/2022	07/18/2023	695	1,719.13	17,400				672		29,929			(8,653)				
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	07/14/2022	07/19/2023	3,000	0.99	64,800				2,680		104,719			(32,223)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	07/14/2022	07/19/2023	530	3,403.40	48,960				2,025		100,546			(24,347)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	WF	07/14/2022	07/19/2023	3,138	161.87	6,150				254		11,949			(3,058)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/19/2023	147	30,905.84	90,765				3,754		156,299			(45,135)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	07/14/2022	07/19/2023	5,200	11,768.40	55,640				2,301		1			(27,668)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	07/14/2022	07/19/2023	382	11,721.32	91,350				3,779		165,890			(45,426)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/19/2023	22,324	270.36	103,250				4,271		2			(51,344)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/14/2025	12,486	267.99	153,780				104,281		51,667			(25,677)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/19/2023	4,007	273.43	29,590				1,224		21,230			(14,714)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/12/2024	17,120	281.94	117,500				60,560		94,221			(29,537)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/19/2023	17,594	283.9	176,500				4,819		214,003			(57,933)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	07/14/2022	07/12/2024	17,242	281.91	178,360				91,927		252,681			(48,836)				
FIDMFDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/14/2022	07/12/2024	50,394	263.12	433,580				223,467		141,858			(108,992)				
FIDMFDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	07/14/2022	07/19/2023	77,675	264.18	457,150				18,910		544			(227,329)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/19/2023	19,674	106.63	43,890				1,815		25,183			(21,825)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/19/2023	7,495	106.63	16,720				692		9,593			(8,314)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/12/2024	47,780	106.52	145,350				74,913		120,902			(36,538)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/12/2024	27,169	106.63	81,490				42,000		67,308			(20,485)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/14/2025	29,979	106.63	105,600				71,609		87,354			(17,632)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/14/2026	36,537	106.63	143,130				108,592		115,349			(17,916)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	07/14/2022	07/14/2027	39,348	106.63	166,320				134,222		129,919			(16,650)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	07/14/2022	07/19/2023	1,239	2,278.11	59,360				2,455		103,041			(29,518)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	07/14/2022	07/19/2023	7,608	352.04	71,820				2,971		56,628			(35,714)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	07/14/2022	07/19/2023	10,144	362.68	48,960				2,025		4,743			(24,347)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	07/14/2022	07/19/2023	12,680	358.07	83,250				3,444		28,850			(41,398)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JBS	07/14/2022	07/12/2024	2,536	353.81	29,250				15,075		26,132			(7,353)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	07/14/2022	07/19/2023	21,160	358.09	156,220				6,462		30,555			(77,684)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	07/14/2022	07/19/2023	24,638	351.88	266,050				11,005		159,171			(132,300)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	07/14/2022	07/19/2023	3,478	344.64	26,040				1,077		15,969			(12,949)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	07/14/2022	07/12/2024	1,770	554.38	41,580				21,430		36,650			(10,452)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	07/14/2022	07/19/2023	1,288	1,722.87	41,140				1,702		75,347			(20,458)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/20/2022	07/25/2023	5,066	262.76	19,370				1,122		1			(9,632)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/20/2022	07/25/2023	1,169	254.3	8,850				513		142			(4,401)				
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/20/2022	07/19/2024	2,728	256.35	24,780				12,995		9,102			(6,221)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	07/20/2022	07/25/2023	5,000	12,439.68	63,000				3,650		1			(31,328)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	07/20/2022	07/25/2023	328	1,763.96	7,560				438		11,368			(3,759)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	07/20/2022	07/25/2023	208	2,368.29	34,800				2,016		25,058			(17,305)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	07/20/2022	07/25/2023	292	2,356.29	7,210				418		9,074			(3,585)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	07/20/2022	07/25/2023	41	31,842.96	16,640				964		29,800			(8,275)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/20/2022	07/25/2023	17,156	354.85	143,350				8,306		84,505			(71,284)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/20/2022	07/25/2023	9,281	362.32	47,850				2,772		7,219			(23,795)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/20/2022	07/25/2023	23,062	358.77	150,880				8,742		50,814			(75,029)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/20/2022	07/19/2024	6,468	355.21	70,060				38,840		65,940			(18,591)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/20/2022	07/25/2023	28,649	359.72	199,980				11,587		32,242			(99,445)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/20/2022	07/25/2023	23,440	353.5	234,090				13,563		128,127							

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	556	3,618.08	28.600	28,600			1,736		55,679			(14,222)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	6,863	159.3	13,860				841		25,167			(6,892)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	137	31,171.90	94,160				5,716		147,411			(46,823)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	07/21/2022	07/26/2023	3,468	346.33	28,560				1,734		16,558			(14,202)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/26/2023	13,976	270.03	68,820				4,178		45,152			(34,222)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/21/2025	11,332	266.71	138,300				94,681		45,152			(23,092)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/26/2023	4,740	273.97	33,020				2,004		21,659			(16,420)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/19/2024	7,293	269.86	86,600				45,480		84,102			(21,769)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/26/2023	23,272	283.88	47,840				8,974		277,603			(73,517)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	07/21/2022	07/19/2024	33,145	283.88	303,620				159,454		435,410			(76,323)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/21/2022	07/19/2024	46,218	266.12	383,760				201,542		93,431			(96,469)				
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	07/21/2022	07/26/2023	57,867	266.12	351,120				21,314		289			(174,603)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/26/2023	16,785	107.13	37,800				2,295		15,888			(18,797)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/26/2023	15,852	107.02	36,380				2,208		16,179			(18,091)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/19/2024	26,110	107.02	79,800				41,909		60,068			(20,060)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/19/2024	27,042	107.13	81,490				42,797		60,869			(20,485)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/18/2025	28,907	107.13	102,300				69,947		78,280			(17,128)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/21/2026	34,502	107.13	135,790				103,684		102,502			(16,997)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	07/21/2022	07/21/2027	37,300	107.13	158,000				128,123		116,699			(15,817)				
SP500LV8	INDEX IAB	EX5	Equity/Index	WF	07/21/2022	07/19/2024	4,306	560.92	92,620				48,642		69,907			(23,283)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	07/21/2022	07/19/2024	6,432	357.25	72,680				38,170		54,485			(18,270)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	07/21/2022	07/26/2023	17,058	357.25	140,300				8,517		53,759			(69,768)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	07/21/2022	07/26/2023	9,228	364.4	48,180				2,925		3,862			(23,959)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	07/21/2022	07/26/2023	23,210	360.82	153,550				9,321		29,481			(76,357)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	07/21/2022	07/26/2023	5,100	12,619.41	63,240				3,839		1			(31,448)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	1,158	2,350.13	68,040				4,130		107,072			(33,835)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	285	12,404.88	69,480				4,218		121,514			(34,551)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	07/21/2022	07/26/2023	1,416	1,814.65	44,200				2,683		60,224			(21,980)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	07/21/2022	07/26/2023	28,614	360.52	193,050				11,719		19,964			(95,999)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	07/21/2022	07/26/2023	23,411	353.94	327,330				14,407		116,765			(118,018)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	08/01/2023	1,920	934.44	42,480				3,283		9,246			(21,124)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	08/01/2023	854	922.26	24,320				1,879		10,328			(12,094)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	07/26/2024	2,561	934.44	75,120				40,129		48,466			(18,858)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	07/25/2025	2,667	932.57	94,000				64,823		69,462			(15,724)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	07/27/2026	3,094	933.51	119,720				91,952		94,824			(14,992)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	07/27/2027	3,414	933.51	142,700				116,208		118,159			(14,288)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	08/01/2023	15,016	358.9	126,900				9,807		36,783			(63,104)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	08/01/2023	3,893	367.53	16,900				1,461		700			(9,399)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	08/01/2023	19,465	362.85	129,500				10,008		17,495			(64,397)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	07/27/2022	07/26/2024	3,059	357.82	37,730				20,155		27,204			(9,471)				
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/27/2022	08/01/2023	5,011	266.96	17,160				1,326		1			(8,533)				
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	07/27/2022	08/01/2023	3,854	259.18	25,400				1,963		47			(12,631)				
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	07/27/2022	07/26/2024	1,156	261.25	9,540				5,096		2,428			(2,395)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	31,026	363.06	205,200				15,857		18,035			(102,041)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	18,960	355.06	199,320				15,403		90,849			(99,117)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	25	32,165.39	40,080				3,097		20,448			(19,931)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	22	32,165.39	9,590				741		16,673			(4,769)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	07/27/2022	08/01/2023	205	2,408.70	8,950				692		13,447			(4,451)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	07/27/2022	08/01/2023	4,400	12,601.47	45,320				3,502		22,537			(22,537)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	271	1,792.88	41,100				3,176		9,839			(20,438)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	07/27/2022	08/01/2023	325	1,839.09	8,700				672		6			(4,326)				
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	07/28/2022	08/02/2023	94,330	267.11	680,720				54,485		689			(338,505)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	07/28/2022	07/26/2024	37,509	268.72	327,240				175,058		56,087			(82,261)				
RA INBOW	INDEX IAB	EX5	Equity/Index	ML	07/28/2022	08/02/2023	1,400	0.98	24,220				1,939		37,322			(12,044)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	07/28/2022	08/02/2023	602	3,575.50	52,360				4,191		98,171			(26,037)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BNP	07/28/2022	08/02/2023	3,055	162.98	5,300				424		9,376			(2,636)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	07/28/2022	08/02/2023	117	32,204.33	70,300													

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	08/10/2022	08/15/2023	305		1,957.43	10,620			1,222										(5,281)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	08/10/2022	08/15/2023	4,600		13,378.32	60,260			6,934										(29,966)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	08/10/2022	08/15/2023	42		33,142.96	28,560			3,286		159								(14,202)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	08/10/2022	08/15/2023	45		33,109.65	74,400			8,561		409								(36,997)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	14,845		363.39	122,580			14,105		19,533								(60,956)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	11,546		371.76	55,860			6,427		1,626								(27,779)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	16,769		365.57	121,390			13,968		13,395								(60,364)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	6,048		364.85	64,900			35,907		39,571								(16,292)
SPWASSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	4,201		268.88	15,070			1,734		1								(7,494)
SPWASSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	3,437		261.82	22,140			2,548		56								(11,010)
SPWASSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	1,146		261.29	10,710			5,926		2,715								(2,689)
SP500LV5	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	28,098		367.84	183,150			21,074		5,721								(91,076)
SP500LV5	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	16,461		361.5	157,760			18,153		23,866								(78,450)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	1,803		942.02	37,570			4,323		3,463								(18,683)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	1,591		943.91	31,800			3,659		2,415								(15,813)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	2,651		942.02	73,250			40,527		37,269								(18,388)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	2,439		942.02	67,390			37,285		32,756								(16,917)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/08/2025	2,651		942.02	86,750			60,926		48,590								(14,511)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/10/2026	3,075		942.02	113,390			88,132		66,330								(14,193)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/10/2027	3,606		942.02	142,300			117,360		86,036								(14,296)
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/15/2023	2,440		204.74	11,750			1,352		317								(5,843)
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	1,952		203.92	13,680			7,569		6,277								(3,434)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	08/10/2022	08/15/2023	195		2,542.54	7,400			851										(3,680)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	08/11/2022	08/16/2023	1,266		1,951.55	45,250			5,328		16,679								(22,502)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	08/11/2022	08/16/2023	263		13,119.19	65,100			7,665		110,683								(32,373)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	08/11/2022	08/16/2023	4,700		13,291.99	60,160			7,083										(29,916)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	08/11/2022	08/16/2023	153		32,969.96	115,260			13,570		159,227								(57,316)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/16/2023	14,034		268.39	71,780			8,451		67								(35,694)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/11/2025	7,586		264.7	102,400			72,065		39,594								(17,098)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/16/2023	7,152		277.41	57,800			6,805		20,094								(28,743)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/09/2024	8,225		281.32	75,900			42,049		47,940								(19,080)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/16/2023	22,522		283.88	149,120			17,557		267,506								(74,154)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/09/2024	36,246		283.6	346,800			191,731		486,511								(86,997)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/11/2022	08/09/2024	70,957		267.5	602,300			333,679		126,941								(151,405)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	08/11/2022	08/16/2023	92,990		269.1	512,450			60,099		865								(253,834)
RAINDOW	INDEX IAB	EX5	Equity/Index	ML	08/11/2022	08/16/2023	2,100		0.99	52,290			6,157		81,324								(26,003)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	08/11/2022	08/16/2023	612		3,742.02	56,350			6,635		112,371								(28,021)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	08/11/2022	08/16/2023	14,879		362.2	126,900			14,941		22,670								(63,104)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	08/11/2022	08/16/2023	11,297		370.55	57,400			6,758		2,238								(28,544)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	08/11/2022	08/16/2023	16,808		364.38	126,270			14,867		15,776								(62,791)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	08/11/2022	08/09/2024	6,062		363.65	66,660			36,930		34,957								(16,757)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	08/11/2022	08/16/2023	28,103		367.41	189,090			22,263		8,465								(94,030)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	08/11/2022	08/16/2023	16,465		361.07	164,720			19,394		31,922								(81,911)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	08/11/2022	08/16/2023	2,839		351.56	19,400			2,284		6,795								(9,647)
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	08/11/2022	08/09/2024	3,236		593.67	55,760			30,891		24,733								(14,017)
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	08/11/2022	08/16/2023	3,607		167.33	7,140			841		13,282								(3,551)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	08/11/2022	08/16/2023	1,165		2,537.04	52,800			6,217		62,477								(26,256)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/15/2023	28,757		107.69	67,890			7,489		23,512								(32,395)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/15/2023	12,059		107.58	24,720			3,216		10,530								(13,910)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/09/2024	19,481		107.9	57,120			31,687		38,034								(14,378)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/09/2024	42,672		107.58	131,100			72,727		89,064								(33,001)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/12/2025	44,527		107.58	160,800			113,309		113,682								(26,849)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/12/2026	51,948		107.58	208,880			162,633		146,457								(26,146)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	08/12/2022	08/12/2027	57,514		107.69	246,760			203,065		169,557								(24,703)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	08/17/2022	08/22/2023	453		1,993.27	10,260			1,373										(5,102)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	08/17/2022	08/22/2023																	

STATEMENT AS OF JUNE 30, 2023 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)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	08/17/2022	08/22/2023	3,821	260.91	26,200				3,505		142			(13,029)				
SP500LV5	INDEX IAB	EX5	Equity/Index	SG	08/17/2022	08/22/2023	42,231	374.01	231,000				30,903		2,492			(114,871)				
SP500LV5	INDEX IAB	EX5	Equity/Index	SG	08/17/2022	08/22/2023	5,631	365.49	51,800				6,930		4,011			(25,759)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/22/2023	1,906	939.77	43,560				5,827		5,740			(21,661)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/22/2023	1,635	934.11	16,320				2,183		3,333			(8,116)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/16/2024	1,694	932.22	56,320				31,692		29,410			(14,139)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/16/2024	2,647	940.72	77,750				43,751		37,217			(19,518)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/15/2025	2,965	939.77	102,480				72,619		56,902			(17,143)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/17/2026	3,282	939.77	125,500				98,175		73,378			(15,715)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	08/17/2022	08/17/2027	3,600	940.72	145,860				120,424		87,526			(14,602)				
FIDMIFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	08/18/2022	08/16/2024	88,761	266.25	818,720				461,323		188,058			(205,808)				
FIDMIFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	08/18/2022	08/23/2023	104,797	267.86	651,920				88,956		3,699			(324,184)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/23/2023	25,079	107.55	56,430				7,700		23,950			(28,061)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/23/2023	13,933	107.33	32,850				4,482		14,930			(16,335)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/16/2024	15,790	107.55	47,600				26,821		33,364			(11,966)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/16/2024	36,225	107.55	109,200				61,531		76,540			(27,450)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/18/2025	39,012	107.44	140,280				99,605		101,926			(23,423)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/18/2026	45,514	107.44	182,280				142,658		130,738			(22,816)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	08/18/2022	08/18/2027	49,229	107.55	210,410				173,831		147,525			(21,064)				
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	08/18/2022	08/23/2023	2,100	1	35,490				4,843		54,053			(17,648)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	08/18/2022	08/23/2023	529	3,777.38	32,800				4,476		62,350			(16,311)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	08/18/2022	08/23/2023	132	34,101.03	105,300				14,368		89,524			(52,363)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	08/18/2022	08/23/2023	840	2,640.88	52,140				7,115		33,377			(25,928)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/23/2023	4,100	13,505.99	42,640				5,818		21,204			(21,204)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	08/18/2022	08/23/2023	267	13,600.53	75,240				10,267		127,458			(37,415)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	08/18/2022	08/23/2023	850	2,028.73	40,460				5,521		4,576			(20,120)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	08/18/2022	08/23/2023	3,050	163.92	3,400				464		5,302			(1,691)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	9,667	360.95	116,200				65,475		73,763			(29,210)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/23/2023	16,849	362.76	132,980				18,145		27,196			(66,128)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/23/2023	8,286	368.91	44,400				6,058		3,120			(22,079)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/23/2023	14,087	365.66	93,330				12,735		12,110			(46,411)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/23/2023	42,514	374	226,500				30,906		1,879			(112,633)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/23/2023	5,068	354.46	32,580				4,446		8,887			(16,201)				
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	4,322	601.35	71,300				40,175		23,579			(17,923)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/23/2023	14,047	269.98	62,160				8,482		65			(30,911)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/18/2025	5,695	267.08	69,600				49,419		26,185			(11,621)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/23/2023	5,737	278.35	41,440				5,655		14,439			(20,607)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/16/2024	7,171	283.65	57,200				32,230		35,979			(14,379)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/01/2023	1,757	1,279.76	15,100				1,229		28,126			(7,988)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/23/2023	28,816	284.31	186,960				25,511		330,467			(92,971)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/18/2022	08/16/2024	27,411	284.59	251,160				141,521		350,539			(63,136)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	08/24/2022	08/29/2023	413	1,919.80	12,240				1,867					(6,087)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	08/24/2022	08/29/2023	6,200	12,917.86	61,380				9,360		1			(30,523)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	08/24/2022	08/29/2023	316	2,524.33	11,840				1,806		74			(5,888)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	08/24/2022	08/29/2023	55	32,870.32	27,000				4,117		12,905			(13,426)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	08/24/2022	08/29/2023	18	32,672.50	33,540				5,115		7,802			(16,679)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	NS	08/24/2022	08/23/2024	1,464	203.92	10,230				5,853		4,832			(2,568)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	NS	08/24/2022	08/29/2023	488	205.76	2,110				322		71			(1,049)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/24/2027	1,816	932.3	78,710				65,281		64,215			(7,880)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/24/2026	1,602	934.17	61,200				48,144		49,245			(7,660)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/22/2025	1,709	934.17	56,960				40,721		44,208			(9,528)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/23/2024	1,282	932.3	36,360				20,804		26,322			(9,128)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/29/2023	748	933.24	15,400				2,348		5,800			(7,658)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	08/24/2022	08/29/2023	1,175	934.17	23,760				3,623		8,606			(11,815)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	08/24/2022	08/23/2024	9,198	360.22	97,680				55,889		67,466			(24,521)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	08/24/2022	08/29/2023	16,723	358.07	142,200				21,685		62,539			(70,713)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	08/24/2022	08/29/2023	15,051	367.04	72,360				11,0									

STATEMENT AS OF JUNE 30, 2023 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)
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	09/01/2022	09/07/2023	2,286		349.22	13,440			2,368		6,282			(6,665)				
SP500LV8	INDEX IAB	EX5	Equity/Index	CITI	09/01/2022	08/30/2024	1,733		595.62	25,650			14,939		11,588			(6,448)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS-	09/01/2022	09/07/2023	126		31,339.85	63,882			12,850		108,738			(36,163)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	09/01/2022	09/07/2023	1,120		2,401.55	63,882			11,257		96,506			(31,681)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	09/01/2022	09/07/2023	3,900		12,274.63	37,440			6,598		(18,567)							
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP-	09/01/2022	09/07/2023	318		12,164.15	92,820			16,356		162,196			(46,032)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP-	09/01/2022	09/07/2023	1,207		1,833.75	47,080			8,296		55,720			(23,348)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	25		32,092.26	37,360			7,222		27,931			(18,578)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	54		31,710.97	27,710			5,357		48,594			(13,780)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	14,092		353.04	124,500			24,067		107,987			(61,911)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	20,856		361.2	110,260			21,314		59,207			(54,830)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	10,146		357.65	67,680			13,083		46,649			(33,656)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/06/2024	9,582		355.17	103,020			61,009		102,083			(25,897)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	MS-	09/08/2022	09/13/2023	6,236		256.58	39,200			7,578		3,233			(19,493)				
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	MS-	09/08/2022	09/06/2024	4,287		257.34	36,300			21,497		15,544			(9,125)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	09/08/2022	09/13/2023	44,978		368.14	292,300			56,504		32,888			(145,354)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	1,186		930.12	21,450			4,146		12,530			(10,667)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	755		925.48	15,190			9,929		9,929			(7,554)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/06/2024	1,618		930.12	40,500			23,985		35,868			(10,181)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/08/2025	1,618		930.12	50,250			36,639		45,973			(8,390)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/08/2026	1,941		929.19	70,920			56,519		64,244			(8,877)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/08/2027	2,265		930.12	90,930			76,163		82,717			(9,103)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	1,961		204.54	8,480			1,639		926			(4,217)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	09/08/2022	09/13/2023	204		2,491.24	27,150			5,248		3,824			(13,501)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	09/08/2022	09/13/2023	204		2,422.52	7,750			1,498		12,547			(3,854)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA-	09/08/2022	09/13/2023	4,000		12,321.19	48,800			9,433		(24,267)							
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	271		1,878.30	28,470			5,504		18			(14,157)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	325		1,819.20	8,958			1,732		3,651			(4,455)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP-	09/09/2022	09/13/2023	1,275		1,860.25	47,520			9,213		47,695			(23,695)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP-	09/09/2022	09/13/2023	254		12,613.46	49,280			9,554		85,346			(24,573)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/13/2023	14,679		265.09	64,980			12,598		1,864			(32,401)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	15,065		263.79	170,820			124,709		86,093			(28,522)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/13/2023	11,343		274.1	72,540			14,064		62,264			(36,171)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2024	5,855		284.49	32,640			19,412		28,730			(8,182)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/13/2023	27,756		282.14	163,800			31,757		375,856			(81,676)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2024	21,707		282.42	185,440			110,285		311,699			(46,487)				
FIDMIFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	09/09/2022	09/13/2023	63,715		262.1	379,090			73,496		48,665			(189,027)				
FIDMIFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/09/2022	09/09/2024	57,229		261.31	486,000			289,035		210,281			(121,834)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/13/2023	9,388		106.52	20,400			3,955		15,851			(10,172)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/13/2023	5,633		107.69	9,420			1,826		5,744			(4,697)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2024	14,082		106.94	38,700			23,016		34,105			(9,702)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	16,898		106.2	60,300			44,023		53,196			(10,068)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.15	56,950			45,426		47,682			(7,129)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.83	74,800			62,694		60,929			(7,488)				
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	09/09/2022	09/13/2023	2,700		1.01	64,800			12,563		106,199			(32,311)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS-	09/09/2022	09/13/2023	560		3,584.32	44,600			8,647		87,366			(22,239)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	9,846		355.82	108,500			64,527		102,324			(27,200)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/13/2023	13,785		353.69	121,520			23,560		97,090			(60,594)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/13/2023	21,099		361.86	110,250			21,375		51,614			(54,974)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/13/2023	9,846		358.66	63,700			12,350		38,385			(31,763)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/13/2023	45,176		368.85	295,740			57,337		32,544			(147,466)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/13/2023	2,557		349.84	22,140			4,292		11,701			(11,040)				
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	4,008		592.61	67,200			39,965		32,585			(16,846)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP-	09/09/2022	09/13/2023	140		31,765.88	90,000			17,449		134,727			(44,877)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	09/09/2022	09/13/2023	1,001		2,480.56	47,250			9,161		62,952			(23,560)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	09/09/2022	09/13/2023	4,100		12,588.29	50,840			9,857					(25,351)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BARCLAYS-	09/14/2022	09/19/2023	326		1,8													

STATEMENT AS OF JUNE 30, 2023 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)	
SP00LV5	INDEX IAB	EX5	Equity/Index	BNP	09/14/2022	09/19/2023	6,865	358.71	76,080				15,968		43,963			(37,833)					
SP00LV5	INDEX IAB	EX5	Equity/Index	BNP	09/14/2022	09/19/2023	43,762	369.54	246,330				51,701		40,983			(122,494)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/14/2022	09/19/2023	4,929	201.87	25,100				5,268		5,838			(12,482)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/14/2022	09/19/2023	20,966	352.96	165,020				34,635		161,483			(82,060)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/14/2022	09/19/2023	20,966	361.78	91,020				19,104		54,942			(45,262)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/14/2022	09/19/2023	6,800	354.37	48,960				10,276		45,420			(24,347)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/14/2022	09/13/2024	9,066	352.96	100,160				60,210		109,135			(25,143)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/14/2022	09/19/2023	5,096	254.56	33,020				6,930		4,936			(16,420)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/14/2022	09/13/2024	4,312	253.29	41,360				24,863		22,041			(10,383)					
SP00LV5	INDEX IAB	EX5	Equity/Index	CITI	09/15/2022	09/20/2023	3,158	346.24	29,260				6,222		18,193			(14,550)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	09/15/2022	09/20/2023	82,854	258.97	505,250				107,440		154,233			(251,248)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/15/2022	09/13/2024	40,849	260.01	315,880				190,155		170,785			(79,405)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	7,517	106.73	15,200				3,232		12,095			(7,559)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	15,974	105.78	39,440				8,387		36,604			(19,613)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/13/2024	15,974	107.27	40,630				24,459		36,716			(10,213)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/13/2024	16,914	106.63	47,340				28,498		43,875			(11,900)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/12/2025	14,095	106.73	45,900				33,732		41,369			(7,685)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/15/2026	20,673	106.63	76,120				61,034		66,219			(9,528)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/15/2027	20,673	106.1	86,240				72,570		72,907			(8,633)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/15/2022	09/20/2023	15,653	261.42	69,600				14,800		7,108			(34,610)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	09/15/2022	09/15/2025	9,000	260.14	100,970				74,276		62,892			(16,859)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/15/2022	09/20/2023	9,893	271.56	73,170				15,559		73,861			(36,386)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/15/2022	09/20/2023	27,090	279.7	182,400				38,787		429,991			(90,703)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/15/2022	09/13/2024	17,109	280.26	156,960				94,488		272,017			(39,456)					
RA INBOW	INDEX IAB	EX5	Equity/Index	BNP	09/15/2022	09/20/2023	2,400	0.97	52,560				11,177		81,171			(26,137)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	09/15/2022	09/20/2023	565	3,580.74	47,400				10,080		94,875			(23,571)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	09/15/2022	09/20/2023	21,071	351.19	165,760				35,248		190,964			(82,428)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	09/15/2022	09/20/2023	20,786	359.96	91,250				19,404		68,718			(45,376)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	09/15/2022	09/20/2023	7,119	352.59	51,250				10,898		56,551			(25,485)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JBS	09/15/2022	09/13/2024	9,112	351.19	98,240				59,139		112,297			(24,695)					
SP00LV5	INDEX IAB	EX5	Equity/Index	CITI	09/15/2022	09/20/2023	43,924	368.18	252,450				53,683		26,354			(125,537)					
SP00LV5	INDEX IAB	EX5	Equity/Index	CITI	09/15/2022	09/20/2023	7,177	357.38	80,250				17,065		41,621			(39,906)					
SP00LV8	INDEX IAB	EX5	Equity/Index	JPM	09/15/2022	09/13/2024	4,270	572.37	93,280				56,153		62,775			(23,448)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	09/15/2022	09/20/2023	3,226	152.5	5,850				1,244		9,300			(2,909)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	1,160	30,899.89	108,014				22,969		178,491			(53,713)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	1,160	2,398.35	58,044				12,343		89,388			(28,864)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	09/15/2022	09/20/2023	4,600	11,927.49	44,160				9,391		21,900			(21,900)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	377	11,808.21	112,365				23,894		191,234			(55,876)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	GS	09/15/2022	09/20/2023	1,260	1,808.80	59,708				12,697		74,555			(29,691)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	284	1,756.87	7,900				1,811		13,839			(3,928)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	09/21/2022	09/26/2023	5,300	11,637.79	57,436				13,166		179,825			(28,562)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	SG	09/21/2022	09/26/2023	214	2,295.76	13,400				3,072		18,738			(6,663)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	SG	09/21/2022	09/26/2023	214	2,333.17	35,150				8,057		38,618			(17,479)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	50	30,213.96	20,250				4,642		35,550			(10,070)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	33	30,304.51	53,400				12,241		99,250			(26,555)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	2,852	910.61	55,120				12,635		68,666			(27,410)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	1,207	921.55	87,820				4,085		19,627			(8,861)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/19/2025	4,279	911.53	133,770				99,086		161,592			(22,377)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	1,207	917.91	27,720				9,934		34,531			(6,959)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	3,949	910.61	102,240				62,459		129,212			(25,665)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/21/2026	5,046	912.44	180,320				145,335		207,219			(22,571)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/21/2027	4,937	911.53	195,300				164,995		220,389			(19,551)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/26/2023	1,990	203.01	7,160				1,641		1,615			(3,560)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	4,975	202	28,800				17,594		18,997			(7,230)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/21/2022	09/26/2023	20,568	351.11	149,760				34,329		190,202			(74,472)					

STATEMENT AS OF JUNE 30, 2023 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)	
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/22/2022	09/20/2024	50,118	105.75	143,630				87,867		151,708								(36,105)
RA INBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	09/22/2022	09/27/2023	2,200	0.99	42,680				9,901		68,005								(21,224)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	09/22/2022	09/27/2023	642	3,430.56	45,760				10,616		87,661								(22,755)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/27/2023	12,661	258.8	54,400				12,620		12,176								(27,052)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/22/2025	10,683	257.79	115,830				85,960		84,763								(19,340)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/27/2023	9,221	271.65	59,500				13,803		69,089								(29,588)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/20/2024	10,328	276.26	76,440				46,763		87,156								(19,215)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/27/2023	37,982	279.35	235,320				54,591		615,083								(117,019)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	09/22/2022	09/20/2024	37,982	279.08	341,320				208,806		637,728								(85,800)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	09/22/2022	09/22/2025	54,846	105.75	136,446				136,446		184,284								(30,699)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	09/22/2022	09/18/2026	62,411	105.75	231,000				186,220		220,949								(28,994)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	09/22/2022	09/22/2027	69,976	105.64	281,200				237,723		257,842								(28,151)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	20,934	349.75	151,840				35,225		219,741								(75,506)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	24,376	354.98	124,950				28,987		160,542								(62,135)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	5,162	351.84	32,760				7,600		45,633								(16,291)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/20/2024	8,603	346.96	98,400				60,197		135,035								(24,736)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	09/22/2022	09/27/2023	45,037	366.81	254,280				58,989		75,037								(126,447)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	09/22/2022	09/27/2023	6,640	353.3	86,020				19,955		64,969								(42,776)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	09/22/2022	09/27/2023	5,774	347.07	44,200				10,254		30,240								(21,980)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	09/22/2022	09/27/2023	5,300	11,501.65	56,180				13,033		81,177								(27,937)
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	09/22/2022	09/20/2024	7,053	571.68	146,520				89,635		107,978								(36,832)
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	3,211	158.81	6,350				1,473		11,996								(3,158)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	150	30,377.44	79,900				20,879		148,791								(44,755)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	09/22/2022	09/27/2023	1,661	2,313.18	90,990				18,557		131,353								(39,777)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	09/22/2022	09/27/2023	365	11,881.20	84,840				19,682		161,446								(42,189)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	09/22/2022	09/27/2023	1,103	1,755.03	46,303				10,742		71,427								(23,025)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	408	1,692.94	9,380				2,332		15,162								(4,664)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	09/28/2022	10/03/2023	4,200	11,493.83	42,000				10,440		29,814								(20,886)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	09/28/2022	10/03/2023	353	2,234.23	13,120				3,261		22,094								(6,524)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	40	29,297.85	19,320				4,802		31,961								(9,607)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	34	29,891.52	54,200				13,472		117,955								(26,952)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	09/28/2027	1,983	916.71	65,700				55,761		73,979								(6,577)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	09/28/2026	1,873	915.8	56,950				46,178		62,543								(7,129)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	09/26/2025	1,102	916.71	28,900				21,595		31,762								(4,834)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	09/27/2024	1,432	914.9	31,590				19,607		35,011								(7,930)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	10/03/2023	1,212	904	24,420				6,070		36,809								(12,143)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	09/28/2022	10/03/2023	771	916.71	11,130				2,766		16,042								(5,539)
SP500LV5	INDEX IAB	EX5	Equity/Index	SG	09/28/2022	10/03/2023	24,402	356.63	223,440				55,539		155,694								(111,111)
SP500LV5	INDEX IAB	EX5	Equity/Index	SG	09/28/2022	10/03/2023	25,273	365.58	132,240				32,870		54,203								(65,760)
SPWASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	5,189	256.04	19,630				4,879		3,698								(9,762)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	09/28/2022	09/27/2024	8,915	348.08	94,550				58,684		135,194								(23,735)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	8,052	350.52	52,080				12,945		79,116								(25,898)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	25,881	354.34	128,700				31,990		180,476								(63,999)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	12,366	346.69	101,480				25,224		161,619								(50,463)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	09/29/2022	10/04/2023	86,736	254.54	508,300				127,748		391,709								(252,765)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	09/29/2022	09/27/2024	47,097	254.54	373,200				231,958		317,760								(93,814)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	10/04/2023	24,703	106.19	42,640				10,716		49,320								(21,204)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	10/04/2023	8,551	105.03	19,080				4,795		24,876								(9,488)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	09/27/2024	27,553	105.88	71,340				44,340		81,770								(17,933)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	09/29/2025	31,354	106.09	94,050				70,407		100,655								(15,704)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	09/29/2026	36,105	106.09	121,220				98,376		122,965								(15,173)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	09/29/2022	09/29/2027	40,855	106.19	146,630				124,530		142,168								(14,679)
RA INBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	09/29/2022	10/04/2023	2,500	1.01	55,250				13,886		94,195								(27,474)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	09/29/2022	10/04/2023	640	3,308.55	51,870				13,036		102,171								(25,794)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	157	29,254.83	97,106				24,405		163,037								(48,2

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	09/29/2022	09/27/2024	1,599	568.48	27,680				17,204		27,133			(6,958)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	992	2,183.17	52,250				13,132		85,369			(25,983)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	09/29/2022	10/04/2023	4,100	11,164.78	39,770				9,995		89,003			(19,777)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	269	11,131.28	50,610				12,720		90,199			(25,167)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	1,552	1,674.93	54,314				13,650		89,180			(27,009)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	10/05/2022	10/11/2023	397	1,738.01	10,080				2,716		17,051			(4,999)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	10/05/2022	10/11/2023	284	1,725.67	42,550				11,465		31,695			(21,102)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	3,600	11,573.18	37,440				10,088		18,567			(18,567)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	40	29,850.03	20,520				5,529		34,287			(10,176)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	20	29,698.66	40,980				11,042		75,075			(20,323)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	8,014	347.62	92,400				58,231		122,807			(23,195)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	16,601	348.67	135,140				36,413		191,631			(67,019)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	25,188	354.95	137,280				36,989		172,519			(68,080)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	9,159	351.81	61,440				16,555		83,007			(30,470)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/05/2022	10/11/2023	5,177	256.39	20,250				5,456		3,983			(10,043)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/05/2022	10/11/2023	5,575	249.86	37,687				10,154		15,508			(18,690)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/05/2022	10/04/2024	2,389	249.86	21,864				13,779		15,299			(5,489)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	1,541	908.31	29,260				7,884		40,718			(14,511)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	1,872	917.39	41,140				25,926		54,693			(10,327)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	1,872	908.31	47,940				30,212		64,348			(12,034)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/03/2025	2,422	906.49	77,440				58,357		98,053			(12,954)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/05/2026	2,092	908.31	73,340				59,817		90,128			(9,180)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/05/2027	3,083	907.4	122,360				104,315		143,382			(12,249)					
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	1,505	196.48	8,880				2,393		7,381			(4,404)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	299	2,301.79	13,090				3,527		20,690			(6,492)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/05/2022	10/11/2023	31,982	364.92	166,100				44,755		88,607			(82,373)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/05/2022	10/11/2023	23,551	354.25	247,050				66,566		229,713			(122,518)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	10/06/2022	10/12/2023	81,423	256.98	413,920				112,632		251,582			(205,273)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	61,068	254.94	491,400				310,094		397,470			(123,527)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/12/2023	13,912	257.62	59,500				16,191		20,179			(29,507)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/06/2025	9,539	256.62	102,240				77,184		81,304			(17,071)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/12/2023	10,051	268.89	65,340				17,780		98,926			(32,404)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/04/2024	6,701	273.19	50,400				31,805		67,947			(12,669)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/12/2023	39,112	278.13	256,150				69,701		678,222			(127,031)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/06/2022	10/04/2024	32,653	279.24	284,830				179,740		545,556			(71,600)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/12/2023	31,253	105.59	66,990				18,229		77,085			(33,222)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/12/2023	10,418	105.59	22,330				6,076		25,695			(11,074)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	20,835	105.59	59,620				37,623		65,162			(14,987)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	43,565	105.69	122,820				77,505		133,848			(30,874)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/06/2025	45,459	105.59	152,160				114,870		156,506			(25,406)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/06/2026	53,035	105.69	193,760				158,163		189,331			(24,253)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/06/2027	58,718	105.59	232,500				198,338		217,719			(23,276)					
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	1,100	1.02	14,630				3,981		24,132			(7,255)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	CITI	10/06/2022	10/12/2023	379	3,484.95	24,700				6,721		48,900			(12,249)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/12/2023	16,342	348.44	127,144				34,597		184,964			(63,054)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/12/2023	24,943	354.71	127,594				34,720		167,053			(63,277)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/12/2023	8,888	351.58	56,467				15,365		78,779			(28,003)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	8,028	347.04	95,323				60,153		128,358			(23,962)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	32,440	363.38	159,840				43,494		120,735			(79,268)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	23,672	352.77	240,570				65,462		261,422			(119,304)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	4,092	342.17	24,360				6,629		24,291			(12,081)					
SP500LV8	INDEX IAB	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	4,599	563.65	88,550				55,879		88,155			(22,259)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	10/06/2022	10/12/2023	5,012	163.14	8,160				2,220		16,783			(4,047)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	107	29,777.30	56,512				15,378		90,997			(28,026)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	1,075	2,325.45	61,350				16,694		97,389			(30,425)		</			

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	6,219	904.99	146,720				93,849		224,489								(36,831)	
BESGUVX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	1,666	899.58	32,700				9,358		55,893									(16,261)
BESGUVX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	2,110	899.58	41,420				11,853		70,797									(20,597)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	8,662	345.99	94,200				60,255		144,237									(23,647)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	19,923	346.34	152,490				43,638		269,208									(75,830)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	27,718	354.3	123,840				35,439		201,380									(61,583)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	5,352	343.56	57,420				16,432		101,659									(28,554)
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/12/2022	10/17/2023	10,012	255.7	36,288				10,384		9,829									(18,045)
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/12/2022	10/17/2023	1,201	246.21	9,539				2,730		5,892									(4,743)
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/12/2022	10/11/2024		249.95	6,695				4,282		5,132									(1,681)
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/12/2022	10/17/2023	28,787	360.17	161,700				46,274		166,105									(80,409)
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/12/2022	10/17/2023	14,687	348.25	76,000				50,366		224,794									(87,520)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/18/2023	50,004	276.59	346,110				99,971		940,388									(172,112)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/11/2024	19,426	276.59	184,140				117,942		363,588									(46,289)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	10/13/2022	10/18/2023	105,252	253.6	653,920				188,880		557,580									(325,178)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/13/2022	10/11/2024	73,440	254.88	562,870				360,520		490,296									(141,493)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,964	105.08	43,470				12,556		57,757									(21,617)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,013	105.19	40,400				11,669		53,342									(20,090)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/11/2024	26,619	105.19	75,320				48,243		89,103									(18,934)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/11/2024	36,125	105.19	120,220				65,472		120,925									(25,696)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/10/2025	38,977	105.08	129,970				98,849		143,541									(21,761)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/13/2026	44,681	105.19	132,150				133,124		169,154									(20,297)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/13/2027	50,385	105.19	195,040				167,117		194,688									(19,525)
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	10/13/2022	10/18/2023	2,300	0.99	49,220				14,217		79,389									(24,476)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	CITI	10/13/2022	10/18/2023	625	3,389.29	49,140				14,194		97,242									(24,436)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	153	29,708.29	105,984				30,613		169,052									(52,703)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	999	2,285.72	53,222				15,373		82,986									(26,466)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	4,900	11,033.58	43,120				12,455		42,084									(21,443)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	344	10,823.94	94,164				27,199		165,315									(46,825)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	810	1,709.39	24,696				7,133		37,694									(12,281)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/11/2024	8,941	346.35	95,468				61,147		147,499									(23,998)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,902	346.7	152,138				43,944		256,024									(75,655)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	27,690	354.67	123,178				35,579		190,258									(61,253)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/13/2022	10/18/2023	6,346	343.92	57,374				16,572		97,032									(28,531)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/18/2023	19,997	255.79	86,500				24,985		42,507									(43,014)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/13/2025	11,998	255.04	126,900				96,598		110,963									(21,189)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/18/2023	9,721	266.64	67,600				19,526		114,807									(33,616)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	10/13/2022	10/11/2024	12,713	272.79	90,780				58,145		132,349									(22,820)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	28,914	362.25	169,290				48,898		135,070									(84,184)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	14,311	350.61	74,930				50,527		189,650									(86,988)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	7,301	342.05	60,750				17,547		61,065									(30,209)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	10/13/2022	10/11/2024	2,198	569.54	39,820				25,505		40,495									(10,010)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	10/19/2022	10/24/2023	5,400	11,103.38	56,700				17,287		234,778									(28,196)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	10/19/2022	10/24/2023	435	2,283.17	17,400				5,305		29,499									(8,653)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	43	30,423.81	22,490				6,857		40,869									(11,184)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	16	30,606.35	29,050				8,857		50,696									(14,446)
BESGUVX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/19/2027	3,885	901.84	137,900				118,603		191,343									(13,805)
BESGUVX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/19/2026	3,552	900.94	119,040				98,211		166,047									(14,900)
BESGUVX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/17/2025	3,108	900.94	94,360				72,296		133,681									(15,784)
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/18/2024	2,775	901.84	69,250				44,950		105,925									(17,384)
BESGUVX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/18/2024	555	895.53	15,350				9,964		23,443									(3,853)
BESGUVX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	1,998	900.94	38,520				11,744		65,027									(19,155)
BESGUVX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	1,665	892.83	38,550				11,753		65,915									(19,170)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/19/2022	10/18/2024	2,011	198.48	12,440				8,075</											

STATEMENT AS OF JUNE 30, 2023 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)	
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/20/2022	10/18/2024	31,315	104.74	97,350				63,274		112,672								
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/20/2022	10/18/2024	52,192	105.06	154,550				100,452		178,674								
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	10/20/2022	10/20/2025	55,988	105.27	187,030				143,545		201,483								
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	10/20/2022	10/20/2026	64,528	104.64	252,960				208,870		259,946								
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	10/20/2022	10/20/2027	70,222	105.27	274,540				236,269		269,084								
RAINBOW	INDEX IAB	EX5	Equity/Index	CITI	10/20/2022	10/25/2023	900	0.99	23,490				7,225		38,531								
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	10/20/2022	10/25/2023	487	3,447.44	42,670				13,123		78,177								
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/25/2023	148	30,090.92	84,420				25,964		134,878								
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/25/2023	1,236	2,263.11	60,228				18,524		95,586								
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	5,500	11,046.71	59,950				18,438		210,667								
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	10/20/2022	10/25/2023	299	10,781.58	71,676				22,045		124,185								
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	10/20/2022	10/25/2023	939	1,670.30	23,328				7,175		36,376								
NSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/25/2023	16,023	254.13	76,400				23,497		50,317								
NSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/20/2025	13,620	253.88	147,560				113,252		137,478								
NSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/25/2023	4,868	267.86	30,160				9,276		54,356								
NSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/18/2024	22,092	272.13	159,300				103,539		244,530								
NSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/25/2023	51,884	277.81	318,240				97,877		920,513								
NSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	10/20/2022	10/18/2024	28,825	278.09	248,000				161,191		510,234								
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/18/2024	4,353	344.95	44,400				28,858		74,697								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	17,991	344.26	138,880				42,714		278,182								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	29,018	352.19	132,000				40,598		261,882								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	8,415	347.71	52,200				16,055		105,219								
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	40,344	362.24	242,880				74,700		203,317								
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	17,248	353	188,210				57,885		200,463								
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	10/20/2022	10/18/2024	1,802	567.39	35,010				22,755		35,575								
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	5,847	340	57,200				17,592		58,286								
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/26/2027	3,086	903.78	122,360				105,698		149,929								
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/26/2026	2,645	904.68	94,800				78,659		119,367								
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/24/2025	2,424	905.59	75,680				58,460		99,753								
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/25/2024	2,314	904.68	60,480				39,829		85,536								
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	551	911.94	9,250				2,993		13,424								
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	1,653	905.59	32,250				10,436		48,203								
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	443	1,775.46	12,720				4,116		19,886								
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	333	1,746.59	55,740				18,037		33,868								
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	10/26/2022	10/31/2023	5,500	11,405.90	59,950				19,400		112,094								
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	10/26/2022	10/31/2023	335	2,357.10	12,320				3,987		17,963								
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	10/26/2022	10/31/2023	293	2,376.22	52,220				16,898		50,719								
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	47	31,711.75	22,650				7,330		39,417								
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	22	31,648.07	44,520				14,407		46,816								
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/31/2023	4,004	257.52	12,264				3,969		3,167								
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/31/2023	3,603	249.53	22,334				7,227		11,769								
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/25/2024	801	251.52	6,139				4,043		4,655								
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/25/2024	8,052	347.02	87,629				57,707		130,158								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/31/2023	13,229	347.37	103,592				33,522		164,746								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/31/2023	28,184	353.63	146,300				47,255		219,595								
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	10/26/2022	10/31/2023	7,190	350.15	47,173				15,265		73,740								
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/26/2022	10/31/2023	36,496	363.88	244,440				79,100		158,029								
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	10/26/2022	10/31/2023	13,614	356.63	143,820				46,540		123,950								
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	2,504	197.85	13,300				4,304		10,259								
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	29,271	257.76	209,250				137,985		155,353								
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	10/27/2022	11/01/2023	85,081	258.01	422,920				137,987		238,304								
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	11/01/2023	30,180	105.92	66,240				21,612		68,862								
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	11/01/2023	18,863	105.92	41,400				13,508		43,039								
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	10/25/2024	42,441	105.92	123,300				81,307		126,478								
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	10/27/2025	46,213	106.03	154,350				119,433		150,503								
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	10/27/2026	54,702	105.92	204,160				169,537		190,591								
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	10/27/2022	10/27/2027	55,645	105.81	224,200				193,7										

STATEMENT AS OF JUNE 30, 2023 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)		
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	10/27/2022	11/01/2023	13,306	278.89	78,810				25,714		220,576								(39,190)	
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	10/27/2022	10/25/2024	19,061	276.94	178,610				117,780		352,138									(44,899)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	10/27/2022	10/25/2024	8,049	347.16	86,800				57,238		126,942									(21,820)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	13,511	347.16	108,100				35,270		175,903									(53,755)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	28,460	353.77	148,500				48,451		228,497									(73,845)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	7,187	350.29	47,250				15,416		75,642									(23,496)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	36,167	364.28	241,250				78,713		154,245									(119,968)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	13,599	357.02	142,410				46,464		120,339									(70,817)
SP500LV8	INDEX IAB	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	8,668	555.34	235,840				155,519		213,177									(59,285)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	4,629	345.96	36,640				11,955		31,110									(18,220)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	11/02/2022	11/07/2023	335	1,774.82	7,140				2,445		11,399									(3,551)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	11/02/2022	11/07/2023	5,200	10,906.34	52,520				17,988		1									(26,117)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	31	32,147.76	13,600				4,658		23,092									(6,763)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	34	32,147.76	63,470				21,738		57,765									(31,562)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/02/2027	2,217	903.96	75,400				65,420		107,233									(7,548)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/02/2026	1,995	900.35	66,420				55,427		94,206									(8,314)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	10/31/2025	1,884	907.57	51,850				40,382		74,538									(8,673)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,552	897.64	42,420				28,340		63,684									(10,649)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,774	890.43	54,240				36,237		81,324									(13,616)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	554	901.25	10,850				3,716		18,061									(5,395)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	1,108	900.35	22,200				7,603		36,945									(11,040)
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	2,498	198.98	12,600				4,315		7,726									(6,266)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	5,775	345.98	61,600				41,154		97,094									(15,464)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	11,838	343.9	104,140				35,667		187,389									(51,786)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	20,212	354.29	88,900				30,448		154,674									(44,208)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	11,550	349.1	73,200				25,070		131,990									(36,401)
SPWAE5SE - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/02/2022	11/07/2023	3,207	255.92	11,040				3,781		4,177									(5,490)
SPWAE5SE - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/02/2022	11/07/2023	4,811	249.19	29,640				10,151		18,068									(14,739)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	48,502	366.81	300,720				102,994		161,724									(149,541)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	8,661	357.46	37,000				32,879		76,587									(47,738)
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/03/2022	11/08/2023	2,500	0.98	65,000				22,442		100,762									(32,323)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/03/2022	11/08/2023	473	3,585.99	37,570				12,971		70,382									(18,683)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	125	32,097.25	110,760				38,240		164,832									(55,078)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	1,225	2,378.78	66,903				23,099		101,295									(33,269)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	11/03/2022	11/08/2023	5,300	10,690.60	44,520				15,371		1									(22,139)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	327	10,936.48	79,205				27,346		153,954									(39,387)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	UBS	11/03/2022	11/08/2023	1,068	1,795.74	35,100				19,024		74,289									(27,400)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2022	11/08/2023	23,686	253.07	117,410				40,536		84,664									(58,389)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2022	11/03/2025	8,029	255.56	79,200				61,788		73,850									(13,224)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2022	11/08/2023	6,678	268.47	47,520				16,406		69,655									(23,631)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2022	11/08/2023	25,166	277.87	161,000				55,586		441,094									(80,061)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/03/2022	11/01/2024	28,042	277.59	255,060				170,640		504,937									(64,116)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/03/2022	11/01/2024	53,428	254.29	417,520				279,329		370,315									(104,955)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	97,035	253.52	600,210				207,225		535,700									(298,470)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	11,885	342.56	104,140				35,955		202,572									(51,786)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	20,581	352.91	91,590				31,622		179,498									(45,545)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	11,885	348.08	73,800				25,480		146,639									(36,699)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/03/2022	11/01/2024	5,508	344.98	56,620				37,880		94,749									(14,233)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	48,804	366.71	312,650				107,944		142,748									(155,473)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	8,664	357.36	98,100				33,869		75,609									(48,783)
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	11/03/2022	11/01/2024	2,751	554.78	80,640				53,950		69,937									(20,271)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	7,220	345.24	62,000				21,406		47,255									(30,831)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/04/2022	11/07/2023	21,826	104.85	51,750				17,825		65,111									(25,875)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/04/2022	11/07/2023	15,183	105.27	32,960				11,353											

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/09/2022	11/08/2024	1,775	901.63	44,960				30,476		68,489			(11,286)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	998	900.72	19,530				7,100		33,117			(9,685)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	1,331	901.63	25,440				9,249		43,181			(12,616)						
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/09/2022	11/08/2024	5,491	200.53	32,230				21,847		26,263			(8,091)						
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	11/09/2022	11/15/2023	2,496	200.12	11,150				4,054		6,546			(5,530)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	11/09/2022	11/08/2024	8,048	347.2	85,960				58,267		122,823			(21,579)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	14,372	347.2	114,000				41,446		185,397			(56,539)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	24,145	355.55	110,040				40,007		162,092			(54,571)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	8,623	349.98	57,600				20,941		91,725			(28,565)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/09/2022	11/15/2023	11,995	256.36	41,781				15,190		13,826			(20,720)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/09/2022	11/15/2023	2,399	249.35	15,338				5,576		8,516			(7,606)						
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/09/2022	11/08/2024	2,799	249.6	24,130				16,356		18,921			(6,057)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	38,052	368.05	233,640				84,943		118,195			(115,868)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	14,990	357.99	170,560				62,010		132,389			(84,585)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/10/2022	11/08/2024	37,670	258.01	287,120				194,896		196,247			(72,175)						
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	11/10/2022	11/15/2023	101,358	256.47	636,840				232,187		379,020			(316,685)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/15/2023	19,759	106.38	41,580				15,160		40,210			(20,677)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/15/2023	7,527	105.32	19,680				7,175		20,714			(9,786)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/08/2024	13,173	106.59	35,980				24,423		35,130			(9,045)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/08/2024	33,873	106.81	89,640				60,847		86,985			(22,533)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/10/2025	33,873	106.38	112,320				88,356		105,385			(18,754)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/10/2026	38,577	106.38	141,450				118,826		127,571			(17,706)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/10/2022	11/10/2027	41,400	106.49	161,480				140,824		140,044			(16,166)						
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/10/2022	11/15/2023	1,500	1	34,800				12,688		52,966			(17,305)						
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/10/2022	11/15/2023	494	3,785.01	50,160				18,288		87,710			(24,943)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	160	33,513.07	130,680				47,643		153,120			(64,984)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	11/10/2022	11/15/2023	993	2,500.41	58,400				21,292		72,851			(29,041)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	3,800	11,605.96	34,200				12,469		23,258			(17,007)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/15/2023	422	11,478.29	117,355				42,787		203,430			(58,358)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	UBS	11/10/2022	11/15/2023	1,178	1,843.64	40,260				14,679		45,544			(20,020)						
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	3,058	157.1	8,350				3,044		12,158			(4,152)						
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/15/2023	17,880	257.72	76,500				27,891		34,524			(38,042)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/10/2025	9,536	256.96	101,040				79,483		82,700			(16,871)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/15/2023	5,142	272.26	34,440				12,557		39,438			(17,126)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/08/2024	3,673	280.15	23,700				16,087		25,956			(5,959)						
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/15/2023	34,244	280.05	220,800				80,502		530,445			(109,799)						
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	11/10/2022	11/08/2024	49,226	280.05	448,500				304,440		799,139			(112,743)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/08/2024	8,232	351.91	88,160				59,843		106,083			(22,161)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	13,910	351.91	109,760				40,018		132,493			(54,581)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	23,561	360.37	106,240				38,734		107,367			(52,831)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/15/2023	8,232	354.73	54,520				19,878		62,791			(27,111)						
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	11/10/2022	11/15/2023	5,722	349.87	31,000				11,302		19,750			(15,416)						
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	11/10/2022	11/08/2024	3,486	581.45	73,080				49,606		63,216			(18,371)						
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	11/10/2022	11/15/2023	37,765	370.85	221,760				80,852		76,840			(110,276)						
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	11/10/2022	11/15/2023	14,591	360.71	162,180				59,130		101,997			(80,648)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/21/2023	1,531	912.63	30,660				11,687		36,451			(15,246)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/21/2023	1,094	909.88	23,400				8,919		28,157			(11,636)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/15/2024	2,187	916.28	55,000				37,818		65,999			(13,807)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/14/2025	2,296	913.54	70,980				56,204		84,372			(11,873)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/16/2026	2,625	914.46	89,160				75,170		104,904			(11,145)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/16/2022	11/16/2027	3,171	913.54	117,040				102,564		136,783			(11,729)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	11/16/2022	11/21/2023	152	33,352.50	82,569				31,473		100,637			(41,060)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	NS	11/16/2022	11/21/2023	1,156	2,500.75	50,576				19,278		61,103			(25,150)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	11/16/2022	11/21/2023	4,700	11,699.09	55,460			</												

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	BOA	11/16/2022	11/15/2024	2,526	583.18	49,660				34,146		38,774			(12,466)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	11/17/2022	11/22/2023	100,634	254.53	725,200				278,427		498,710			(360,624)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	11/17/2022	11/15/2024	29,918	255.05	266,420				183,449		199,646			(66,972)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/22/2023	24,457	106.2	53,560				20,563		53,054			(26,634)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/22/2023	18,813	105.88	44,200				16,970		44,617			(21,980)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/15/2024	15,991	106.2	46,580				32,074		45,827			(11,709)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/15/2024	34,804	105.77	108,040				74,393		107,133			(27,159)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/17/2025	37,626	105.56	138,000				109,453		130,900			(23,042)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/17/2026	43,270	105.88	168,360				142,252		151,777			(21,074)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/17/2027	53,617	105.67	227,430				199,223		197,530			(22,788)					
RAINBOW	INDEX IAB	EX5	Equity/Index	CITI	11/17/2022	11/22/2023	2,300	0.98	47,840				18,367		69,429			(23,790)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	11/17/2022	11/22/2023	516	3,839.63	49,800				19,120		86,854			(24,764)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/17/2022	11/22/2023	51	34,015.96	23,120				8,876		7,874			(11,497)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	11/17/2022	11/22/2023	241	2,601.87	6,780				2,603		2,006			(3,372)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	11/17/2022	11/22/2023	4,700	11,676.86	56,400				21,654		174,319			(28,046)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	11/17/2022	11/22/2023	272	1,813.37	39,200				15,050		12,724			(19,493)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	11/17/2022	11/22/2023	381	1,892.45	9,590				3,682		1,631			(4,769)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/22/2023	21,521	254.93	107,460				41,257		64,371			(53,437)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/17/2025	9,963	259.45	92,750				73,564		77,291			(15,487)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/22/2023	6,958	271.97	50,350				27,331		55,283			(25,038)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/15/2024	9,155	279.62	63,500				43,724		67,257			(15,962)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/22/2023	34,137	279.53	242,880				93,249		545,219			(120,778)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	11/17/2022	11/15/2024	27,025	278.97	270,560				186,300		460,378			(68,013)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/15/2024	7,091	350.11	84,250				58,012		101,136			(21,179)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	17,868	351.52	146,790				56,357		174,956			(72,995)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	28,079	361.39	118,800				45,611		114,752			(59,076)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	8,792	357.86	47,740				18,329		50,851			(23,740)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	57,656	371.62	307,530				118,070		124,358			(152,927)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	9,466	359.42	109,230				41,937		78,052			(54,317)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	269	1,845.55	8,500				3,409		5,581			(4,204)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	11/22/2022	11/29/2023	3,600	11,724.84	35,280				14,148		63,652			(17,449)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/22/2022	11/29/2023	196	2,517.91	10,210				4,094		8,749			(5,050)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BARCLAYS	11/22/2022	11/29/2023	196	2,612.11	25,490				10,222		1,340			(12,607)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	23	34,029.90	9,120				3,657		3,615			(4,511)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	44	34,507.27	72,300				28,993		1,375			(35,758)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/22/2027	2,409	809.73	909,840				79,844		108,077			(9,096)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/20/2026	2,080	809.73	73,150				62,045		87,838			(9,169)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/21/2025	1,752	817.04	50,560				40,326		61,485			(8,450)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/22/2024	1,533	804.25	45,920				31,978		56,927			(11,512)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/22/2024	2,299	812.47	60,270				41,971		74,435			(15,109)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/29/2023	2,409	810.64	49,280				19,762		61,132			(24,373)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	11/22/2022	11/29/2023	1,095	810.64	22,400				8,983		27,787			(11,079)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	3,456	201.72	16,800				6,737		8,132			(8,309)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/22/2024	6,418	200.71	44,850				31,233		32,803			(11,243)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	11/22/2022	11/22/2024	3,973	352.04	42,980				29,931		52,326			(10,775)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	7,946	355.21	50,960				20,435		58,645			(25,204)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	21,283	360.15	96,750				38,798		100,243			(47,851)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	6,810	355.92	41,520				16,650		47,361			(20,535)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	4,348	259.05	15,510				6,220		3,207			(7,671)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	3,558	252.47	22,500				9,023		8,444			(11,128)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	11/22/2022	11/22/2024	3,558	252.98	30,690				21,372		17,968			(7,694)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	11/22/2022	11/29/2023	45,557	374.74	248,000				99,450		63,301			(122,656)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	11/23/2022	11/29/2023	14,368	255.05	68,760				27,651		43,161			(34,100)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	11/23/2022	11/21/2025	9,579	255.31	102,960				82,197		90,681								
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	11/23/2022	11/29/2023	5,850	273.23	40,000				16,085		41,902			(19,837)					

STATEMENT AS OF JUNE 30, 2023 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 IAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	143		34,194.06	97,216			39,094		100,771								(48,212)	
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	1,020		2,537.96	48,776			19,615		56,260									(24,189)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS-	11/23/2022	11/29/2023	3,600		11,838.72	39,000			14,477		47,000									(17,853)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	228		11,862.39	57,078			22,953		97,608									(28,306)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	537		1,850.47	28,090			11,296		30,332									(13,931)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/29/2023	17,789		106.7	39,140			15,829		33,784									(19,517)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/29/2023	30,896		106.7	67,980			27,492		58,678									(33,897)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	12,171		106.06	39,000			27,322		35,878									(9,777)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	43,067		106.7	126,040			88,300		113,732									(31,597)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23	147,510			117,290		127,356									(24,463)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.7	194,150			165,123		164,367									(24,302)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91	218,890			192,702		178,917									(21,925)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	265		1,892.23	7,140			2,998		1,456									(3,551)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	4,600		12,030.06	51,980			21,824		57,896									(25,848)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	194		2,593.24	7,750			3,254		2,391									(3,854)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	26		34,797.30	12,960			5,441		340									(6,445)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	14		34,347.64	29,100			12,218		1,074									(14,471)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/30/2027	1,634		916.34	64,650			57,099		70,595									(6,472)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/30/2026	1,525		915.42	55,160			47,105		61,225									(6,904)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/28/2025	1,307		915.42	41,880			33,707		47,694									(7,006)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/29/2024	1,307		917.26	33,720			23,844		39,621									(8,465)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	1,089		915.42	21,900			9,195		25,145									(10,890)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	871		916.34	17,200			7,221		19,593									(8,553)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM-	11/30/2022	11/29/2024	6,224		354.18	64,460			45,582		74,730									(16,182)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	12,731		353.12	100,350			42,132		112,459									(49,902)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	22,632		361.61	100,800			42,320		94,770									(50,125)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	12,448		357.01	76,560			32,143		80,190									(38,071)
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	5,517		259.85	19,740			8,288		3,738									(9,816)
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	4,729		253.5	29,640			12,444		9,939									(14,739)
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/29/2024	1,970		253.5	17,400			12,304		9,687									(4,368)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	42,183		376.88	233,930			98,214		62,073									(116,328)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	10,758		369.46	93,860			39,407		40,119									(46,674)
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	6,879		202.29	35,280			14,812		17,331									(17,544)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	11/30/2022	11/29/2024	1,474		202.09	10,200			7,213		7,163									(2,561)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI-	12/01/2022	12/06/2023	76,312		258.68	473,220			199,945		216,962									(235,321)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI-	12/01/2022	11/29/2024	43,937		259.2	353,400			250,235		212,286									(88,837)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	12/06/2023	17,737		106.26	45,600			19,267		38,591									(22,676)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	12/06/2023	19,604		106.79	45,360			19,165		36,679									(22,556)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	14,937		106.58	46,720			33,081		40,336									(11,744)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	26,139		106.26	85,680			60,668		74,587									(21,538)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26	109,120			87,961		91,978									(18,220)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.9	111,910			95,643		90,297									(14,008)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01	176,180			155,698		137,802									(17,637)
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	2,500		1	59,750			25,246		81,303									(29,712)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	627		3,924.73	69,500			29,365		110,813									(34,561)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	26,934		258.02	119,680			50,567		56,615									(59,514)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26	28,240			111,435		110,440									(23,082)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	6,558		273.91	45,900			19,394		44,895									(22,825)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	3,279		273.63	32,490			23,005		33,774									(8,167)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	25,306		283.38	175,680			74,228		319,306									(87,361)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	14,762		281.1	157,500			111,522		229,983									(39,592)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	12,649		355.4	99,900			42,210		95,399									(49,678)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	22,487		363.94	100,800			42,590		77,722									(50,125)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	12,649		359.31	77,850			32,893		68,4									

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	984	912.1	26,370				18,896		32,881			(6,620)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	2,733	914.85	70,000				50,160		87,151			(17,572)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/05/2025	3,389	913.02	107,570				87,254		127,987			(17,994)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/07/2026	3,935	912.1	143,280				123,031		164,933			(17,935)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/07/2027	4,919	913.02	198,000				175,621		218,412			(19,822)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	12/07/2022	12/12/2023	15	33,429.93	29,600				12,981		9,581			(14,719)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/06/2024	5,356	353.3	60,230				43,159		62,457			(15,120)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	6,766	356.13	47,520				20,840		45,541			(23,631)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	19,452	362.87	86,940				38,128		67,576			(43,233)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	9,585	357.2	62,900				27,585		58,706			(31,279)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/07/2022	12/12/2023	5,515	260.69	18,592				8,154		3,686			(9,245)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/07/2022	12/12/2023	2,758	253.33	17,550				7,697		6,321			(8,727)						
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/07/2022	12/06/2024	5,121	253.07	45,748				32,782		27,973			(11,484)						
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/12/2023	4,927	201.34	26,300				11,534		12,437			(13,078)						
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	985	202.76	6,260				4,486		4,074			(1,571)						
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	21,558	381.44	83,600				36,664		12,545			(41,572)						
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	44,818	367.69	412,380				180,853		190,587			(205,066)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	12/07/2022	12/12/2023	5,800	11,497.39	52,780				23,147		33,809			(26,246)						
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/13/2023	25,817	255.79	129,350				57,074		75,872			(64,323)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	292	11,404.75	53,312				23,523		85,660			(26,511)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	1,155	1,801.92	42,042				18,550		52,168			(20,906)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	12/08/2022	12/13/2023	5,700	11,637.50	54,720				24,144		37,369			(27,211)						
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	12/08/2022	12/13/2023	100,985	258.71	574,200				253,356		292,272			(285,535)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	8,495	352.09	67,500				29,783		41,137			(33,566)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/13/2023	30,832	106.6	72,930				32,179		61,770			(36,266)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	1,202	2,478.47	53,880				22,774		66,737			(26,793)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/13/2023	36,438	106.38	89,700				39,579		77,428			(44,606)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/11/2024	41,110	106.49	128,480				92,438		113,098			(32,076)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/11/2024	42,979	106.6	132,480				95,315		116,081			(33,075)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/13/2023	139	33,612.57	12,941				49,833		128,249			(56,163)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/08/2025	45,782	106.7	161,700				131,362		137,184			(26,999)						
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/11/2024	3,053	589.5	64,640				46,507		38,440			(16,138)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/08/2027	63,534	106.28	277,440				246,231		220,150			(27,774)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	44,457	368.33	144,480				182,883		182,741			(206,111)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	21,237	382.1	75,750				33,423		12,925			(37,669)						
RAINBOW	INDEX IAB	EX5	Equity/Index	NL	12/08/2022	12/13/2023	1,800	0.98	40,320				17,791		56,195			(20,050)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	9,308	357	61,050				26,937		61,247			(30,359)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	19,463	362.67	86,550				38,056		75,627			(42,890)						
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	CITI	12/08/2022	12/13/2023	485	3,921.27	45,600				20,120		75,653			(22,676)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	7,052	355.93	49,500				21,841		50,691			(24,615)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/08/2022	12/11/2024	5,359	353.1	60,610				43,607		67,894			(15,132)						
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/11/2024	49,456	281.66	480,200				345,490		753,022			(119,886)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/08/2025	10,327	255.04	119,080				96,738		100,204			(19,883)						
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/13/2023	35,679	281.09	260,580				114,977		520,556			(129,580)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/11/2024	9,845	273.98	68,378				68,378		100,077			(23,728)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/08/2022	12/13/2023	5,834	272.88	43,040				18,991		44,193			(21,403)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/08/2022	12/11/2024	37,918	256.64	330,260				237,612		225,551			(82,452)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/08/2022	12/08/2026	56,993	106.7	222,650				191,334		182,162			(27,869)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/19/2023	1,636	915.11	32,400				14,816		38,373			(16,112)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/19/2023	763	914.19	15,470				7,074		18,369			(7,693)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/18/2024	763	916.03	19,390				14,114		23,497			(4,834)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/18/2024	2,072	913.28	55,100				40,107		66,865			(13,737)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/12/2025	2,399	915.11	74,140				60,605		87,004			(12,402)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	12/14/2022	12/14/2026	2,181	919.7	72,200				62,337</											

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	12/14/2022	12/19/2023	28,268	372.86	208,000				95,113		71,913			(103,433)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/14/2022	12/19/2023	2,948	203.72	13,020				5,954		4,506			(6,475)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	NS	12/14/2022	12/19/2023	240	2,495.40	39,480				18,053		21,129			(19,632)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	12/15/2022	12/20/2023	84,760	258.11	501,510				230,669		273,258			(249,388)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/15/2022	12/18/2024	47,605	257.85	387,450				282,399		258,205			(96,730)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	3,629	164.68	7,362				3,386		10,631			(3,661)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	187	33,567.44	123,008				56,577		149,987			(61,169)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/20/2023	23,485	105.81	57,500				26,447		58,587			(28,593)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/20/2023	21,606	106.45	46,460				21,369		45,618			(23,103)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/18/2024	37,576	106.45	108,400				79,009		104,485			(27,063)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/15/2025	42,273	106.34	145,350				118,993		133,296			(24,269)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	1,434	2,465.68	89,090				31,778		88,802			(34,357)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/15/2026	46,031	106.45	173,460				149,880		151,750			(21,712)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/15/2022	12/15/2027	57,304	106.34	234,850				209,317		197,366			(23,511)					
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	12/15/2022	12/20/2023	2,000	1	41,400				19,042		59,049			(20,587)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	12/15/2022	12/20/2023	626	3,874.05	52,800				24,285		92,987			(26,256)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	5,700	11,345.22	60,990				28,052		135,612			(30,329)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	361	11,447.32	72,816				33,492		125,563			(36,210)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	1,634	1,790.57	68,353				31,439		90,448			(33,990)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/15/2025	5,562	252.21	71,260				58,338		61,423			(11,898)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/20/2023	27,810	256.74	128,800				59,241		74,906			(64,049)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/20/2023	4,761	271.94	34,450				15,845		39,381			(17,131)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	14,406	353.67	112,710				51,841		127,034			(56,048)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/18/2024	12,086	276.86	96,030				69,993		106,214			(23,975)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	31,918	362.88	134,470				61,849		130,003			(66,869)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	10,451	355.8	71,780				33,015		78,531			(35,694)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/20/2023	35,902	281.88	129,170				100,807		500,056			(108,988)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/15/2022	12/18/2024	31,992	282.16	278,100				202,698		477,296			(69,430)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/15/2022	12/20/2023	17,027	351.67	122,400				56,298		77,160			(60,866)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/15/2022	12/18/2024	6,214	353.32	67,320				49,067		76,880			(16,807)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/15/2022	12/20/2023	34,338	381.27	125,840				57,880		27,556			(62,577)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	12/29/2022	12/18/2024	4,982	34,127.05	93,080				67,843		63,049			(23,238)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	28,662	371.4	213,110				98,020		89,555			(105,974)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	1,753	911.71	33,760				16,117		45,458			(16,742)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	1,972	911.71	37,980				18,132		51,140			(18,835)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/26/2024	657	908.06	17,640				13,012		23,220			(4,392)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/26/2024	2,411	909.89	62,920				46,412		82,617			(15,666)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/19/2025	2,630	911.71	79,920				65,632		100,070			(13,369)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/21/2026	2,958	911.71	101,250				87,895		124,163			(12,674)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/21/2027	4,054	911.71	149,110				133,380		182,777			(14,927)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	UBS	12/21/2022	12/27/2023	30	32,842.45	21,800				10,408		26,383			(10,811)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	4,100	11,235.88	38,950				18,595		203,817			(19,316)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	281	1,844.46	23,700				11,315		10,216			(11,753)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	394	1,766.27	9,870				4,712		15,090			(4,895)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	5,428	202.44	25,080				11,974		13,627			(12,438)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/26/2024	1,974	202.04	12,880				9,501		9,554			(3,207)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	12/21/2022	12/27/2023	286	2,408.18	10,745				5,130		16,140			(5,329)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/26/2024	3,392	353.43	36,120				26,643		41,901			(8,993)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	18,655	353.43	145,860				69,636		169,021			(72,335)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	16,394	360.51	80,720				38,489		84,727			(39,981)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	6,218	356.26	40,600				19,431		45,648			(20,184)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	12/21/2022	12/27/2023	5,925	259.22	21,600				10,312		6,577			(10,712)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	12/21/2022	12/27/2023	4,740	252.64	30,360				14,494		13,780			(15,056)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	12/21/2022	12/26/2024	2,370	253.4	20,100				14,827		13,722			(5,004)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	26,664	378.62	117,500				56,096		35,281								

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	12/22/2022	12/29/2023	91,216	257.3	493,740				237,730		335,302								(244,194)	
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	12/22/2022	12/26/2024	42,100	257.04	320,760				236,920		247,303									(79,971)
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/29/2023	31,100	106.32	63,690				30,666		68,578									(31,500)
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/29/2023	21,618	106.21	47,280				22,765		51,266									(23,384)
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/26/2024	25,445	106.11	73,170				54,045		75,112									(18,243)
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/26/2024	44,294	106.32	123,140				90,954		126,210									(30,701)
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/22/2025	49,006	106.21	163,280				134,698		157,397									(27,263)
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/22/2026	57,488	106.21	212,280				184,423		194,848									(26,571)
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	12/22/2022	12/22/2027	71,624	106.32	281,960				252,367		247,331									(28,227)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/26/2024	3,120	352.22	33,110				24,456		40,632									(8,255)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/29/2023	19,003	352.22	148,070				71,294		187,652									(73,232)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/29/2023	16,450	359.27	80,620				38,818		94,908									(39,873)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/29/2023	6,240	355.04	40,700				19,597		50,359									(20,129)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/29/2023	26,414	377.79	123,690				59,555		49,003									(61,175)
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/29/2023	9,941	367.93	86,800				41,793		53,537									(42,930)
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	12/22/2022	12/26/2024	1,728	587.65	35,550				26,258		25,876									(8,863)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	12/22/2022	12/29/2023	827	2,475.45	64,500				31,056		88,433									(31,900)
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	12/29/2022	01/04/2024	2,300	1	50,140				25,007		73,964									(24,866)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BARCLAYS	12/29/2022	01/04/2024	831	3,842.36	76,480				38,144		127,610									(37,928)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	1,980	910.13	49,140				36,654		67,695									(12,353)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2025	2,200	905.59	68,600				57,023		90,812									(11,454)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2026	2,640	902.86	84,800				82,806		122,410									(11,866)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2027	3,190	906.5	117,740				105,826		151,526									(11,787)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	1,320	906.5	26,640				13,287		39,304									(13,211)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	1,760	909.23	33,440				16,678		48,972									(16,584)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	2,420	911.04	59,180				44,144		81,498									(14,877)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	45	32,855.37	89,700				44,737		56,948									(44,484)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	33	32,622.82	13,420				6,693		18,632									(6,655)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	12/29/2022	01/04/2024	172	32,988.25	122,094				60,894		152,067									(60,549)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	12/29/2022	01/04/2024	10,400	10,951.05	111,280				55,500		487,443									(55,186)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	12/29/2022	01/04/2024	475	10,918.19	111,540				55,630		189,846									(55,315)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	283	1,753.88	6,600				3,292		10,195									(3,273)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	12/29/2022	01/04/2024	1,642	1,750.35	71,340				35,580		96,333									(35,379)
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	2,961	170.03	5,250				2,618		7,704									(2,604)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	66,818	378.98	313,880				156,546		94,400									(155,661)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	64,270	371.21	513,020				255,965		236,223									(254,419)
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	3,964	352.49	19,040				9,496		9,699									(9,442)
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	2,675	595.52	50,820				37,908		31,019									(12,775)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	12/29/2022	01/04/2024	205	2,402.11	36,400				18,154		37,520									(18,052)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	12/29/2022	01/04/2024	246	2,419.19	7,140				3,561		8,818									(3,541)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	1,393	2,399.67	61,540				30,693		78,376									(30,519)
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	4,437	202.21	21,420				10,683		11,293									(10,623)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	12/27/2024	10,775	352.32	113,240				84,468		140,055									(28,466)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	58,977	360.43	266,240				132,785		312,484									(132,035)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	11,625	355.5	73,800				36,807		91,443									(36,599)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	29,488	352.68	223,600				111,519		283,877									(110,889)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	4,355	258.67	15,620				7,790		4,739									(7,746)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	3,563	250.08	26,370				13,152		13,528									(13,078)
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	12/29/2022	12/27/2024	1,979	251.59	18,100				12,501		11,604									(4,550)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/30/2022	01/04/2024	28,751	256.44	121,680				60,846		85,205									(60,834)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	12/30/2022	12/30/2025	16,771	257.69	63,800				136,303		147,093									(27,497)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/30/2022	01/04/2024	7,439	269.38	47,200				23,602		75,861									(23,598)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	12/30/2022	12/30/2024	7,439	278.52	43,000				32,163		60,470									(10,837)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	12/30/2022	01/04/2024	32,690	280.3	223,560															

STATEMENT AS OF JUNE 30, 2023 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)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	1,656	904.84	31,950	16,489	31,950	16,489			51,536			(15,461)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	552	898.5	15,550	11,746	15,550	11,746			22,755			(3,804)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	2,871	904.84	73,060	55,188	73,060	55,188			107,218			(17,872)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2026	3,202	904.84	95,900	80,393	95,900	80,393			133,629			(15,597)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2027	3,533	904.84	119,360	104,821	119,360	104,821			160,572			(14,539)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2028	4,858	904.84	176,440	159,251	176,440	159,251			234,889			(17,189)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	01/05/2023	01/03/2025	2,832	353.51	29,000	21,906	29,000	21,906			33,224			(7,094)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	3,964	351.74	32,760	16,907	32,760	16,907			39,195			(15,853)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	15,007	361.63	64,130	33,097	64,130	33,097			65,354			(31,033)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	5,097	354.57	35,280	18,208	35,280	18,208			40,909			(17,072)				
SPWAE SSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	2,378	257.39	9,300	4,800	9,300	4,800			3,321			(4,500)				
SPWAE SSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	1,585	251.59	10,200	5,264	10,200	5,264			5,078			(4,936)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	16,481	378.32	74,240	38,315	74,240	38,315			28,239			(35,925)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	14,776	368.82	127,400	65,750	127,400	65,750			73,859			(61,650)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	4,457	201.11	21,690	11,194	21,690	11,194			11,160			(10,496)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/05/2023	01/03/2025	1,486	201.92	9,180	6,934	9,180	6,934			6,314			(2,246)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	01/05/2023	01/10/2024	206	2,432.67	8,400	4,335	8,400	4,335			12,400			(4,065)				
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	01/06/2023	01/10/2024	2,200	0.99	56,100	29,029	56,100	29,029			79,956			(27,071)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	299	4,005.77	19,800	10,246	19,800	10,246			30,409			(9,554)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/10/2024	80	33,462.45	59,994	31,044	59,994	31,044			71,196			(28,950)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	01/06/2023	01/10/2024	3,500	11,040.35	33,250	17,205	33,250	17,205			100,727			(16,045)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	145	10,819.54	38,288	19,812	38,288	19,812			62,737			(18,476)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	1,004	1,780.25	41,418	21,432	41,418	21,432			53,254			(19,986)				
FIDMFDYN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	01/06/2023	01/10/2024	57,379	257.67	338,920	175,375	338,920	175,375			206,967			(163,545)				
FIDMFDYN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/06/2023	01/06/2025	22,874	256.64	193,520	146,572	193,520	146,572			139,198			(46,948)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/10/2024	42,091	107.01	88,650	45,872	88,650	45,872			78,425			(42,778)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/10/2024	9,354	107.01	19,700	10,194	19,700	10,194			17,428			(9,506)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/06/2025	20,578	106.8	60,500	45,823	60,500	45,823			54,470			(14,677)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/06/2025	48,639	106.58	147,160	111,459	147,160	111,459			133,480			(35,701)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/06/2026	57,057	106.8	195,810	164,170	195,810	164,170			169,940			(31,640)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/06/2027	56,122	106.8	213,000	187,199	213,000	187,199			178,092			(25,801)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	01/06/2023	01/06/2028	72,023	106.8	294,140	265,644	294,140	265,644			236,863			(28,496)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/10/2024	11,842	258.9	52,800	27,321	52,800	27,321			26,515			(25,479)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/06/2026	4,342	254.08	46,205	55,110	46,205	55,110			44,917			(8,905)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/10/2024	1,843	271.64	12,050	6,235	12,050	6,235			16,007			(5,815)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/06/2025	2,948	278.15	20,080	15,209	20,080	15,209			24,573			(4,871)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/10/2024	24,770	286.06	166,140	85,969	166,140	85,969			204,204			(80,171)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/06/2023	01/06/2025	38,027	286.06	358,610	271,611	358,610	271,611			477,742			(86,999)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/06/2025	2,811	356.42	28,900	21,889	28,900	21,889			31,267			(7,011)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	14,900	364.24	64,130	33,184	64,130	33,184			54,916			(30,946)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	4,779	357.48	32,640	16,890	32,640	16,890			32,085			(15,750)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	16,365	381.35	71,340	36,915	71,340	36,915			18,569			(34,425)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	14,672	371.78	122,720	63,502	122,720	63,502			54,355			(59,218)				
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	01/06/2023	01/06/2025	951	600.02	17,500	13,255	17,500	13,255			13,264			(4,246)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	843	2,462.56	23,120	11,963	23,120	11,963			28,898			(11,157)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	3,936	354.64	32,060	16,589	32,060	16,589			32,837			(15,471)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	3,104	353.71	20,680	10,701	20,680	10,701			12,489			(9,979)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/17/2024	1,966	917.58	34,380	18,338	34,380	18,338			44,873			(16,042)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/17/2024	1,747	916.66	31,360	16,728	31,360	16,728			40,899			(14,632)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	874	919.41	20,720	15,826	20,720	15,826			19,331			(4,894)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	2,730	915.75	69,250	66,441	69,250	66,441			66,441			(16,356)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/09/2026	3,058	915.75	93,240	78,565	93,240	78,565			95,648			(14,675)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/11/2027	3,385	920.32	110,360	110,360	110,360	110,360			110,860			(12,997)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	01/11/2023	01/11/2028	4,368	915.75	164,800	149,278	164,800	149,278			164,594			(15,522)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	01/11/2023	01/17/2024	24	33,973.01	40,280	9,994	40,280	9,994			18,794			(18,794)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	01/11/2023	01/17/2024	56	33,905.06	31,635	16,874	31,635	16,874			23,398			(14,761)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	01/11/2023	01/17/2024	4,000	11,402.52	47,600	23,992	47,600	23,992			97,399			(22,210)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	01/11/2023	01/17/2024	325	1,783.19	9,960	5,313	9,960	5,313			12,542			(4,647)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/11/2023	01/10/2025	3,364	356.05	37,320	28,506	37,320	28,506			38,169			(8,814)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/11/2023	01/17/2024	17,37															

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	01/11/2023	01/17/2024	196	2,537.72		10,000	5,334		5,334		9,683			(4,666)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	01/12/2023	01/18/2024	68,190	257.75		458,430	245,751		245,751		247,195			(212,679)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/12/2023	01/10/2025	39,296	258.27		335,580	256,665		256,665		210,736			(78,915)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/18/2024	30,818	105.9		84,480	45,287		45,287		77,187			(39,193)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/18/2024	27,083	106.43		66,700	35,756		35,756		59,468			(30,944)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/10/2025	10,273	105.25		38,720	29,615		29,615		34,939			(9,105)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/10/2025	59,768	106.33		193,920	148,318		148,318		171,487			(45,602)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/09/2026	56,967	106.22		215,940	182,117		182,117		183,393			(33,823)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/12/2027	73,777	106.33		303,360	267,838		267,838		247,373			(35,522)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	01/12/2023	01/12/2028	89,653	106.33		394,560	357,609		357,609		309,714			(36,951)					
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS	01/12/2023	01/18/2024	2,700	0.98		70,740	37,922		37,922		92,928			(32,818)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	606	4,044.14		69,500	37,257		37,257		99,451			(32,243)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/18/2024	120	33,711.31		94,464	50,639		50,639		104,300			(43,825)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	857	2,519.57		51,084	27,385		27,385		56,853			(23,699)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	01/12/2023	01/18/2024	4,000	11,459.61		51,200	27,447		27,447		100,296			(23,753)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	314	11,230.41		83,268	44,638		44,638		132,665			(38,630)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	1,013	1,821.65		32,699	17,529		17,529		36,623			(15,170)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/18/2024	15,280	258.3		84,240	45,159		45,159		38,186			(39,081)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/12/2026	10,578	258.3		125,280	105,711		105,711		91,196			(19,569)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/18/2024	6,595	271.58		48,600	26,053		26,053		57,979			(22,547)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/10/2025	13,556	275.95		112,110	85,746		85,746		127,450			(26,364)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/18/2024	21,169	285.27		166,530	89,272		89,272		239,197			(77,258)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	01/12/2023	01/10/2025	29,498	284.99		315,350	241,192		241,192		390,391			(74,158)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/12/2023	01/10/2025	3,352	356.94		37,800	38,911		38,911		36,524			(8,889)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	17,317	357.3		139,500	74,782		74,782		119,683			(64,718)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	17,038	365.53		79,300	42,510		42,510		56,933			(36,790)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	5,866	358.73		43,260	23,190		23,190		36,160			(20,070)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	24,851	379.96		117,920	63,214		63,214		46,924			(54,706)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	17,226	368.27		168,360	90,253		90,253		105,551			(78,107)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	4,236	351.98		30,150	16,163		16,163		19,964			(13,987)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BOA	01/12/2023	01/10/2025	2,096	592.62		41,690	31,886		31,886		29,835			(9,804)					
BESGUCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	1,970	909.25		42,120	23,314		23,314		55,813			(18,806)					
BESGUCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	875	907.42		19,440	10,760		10,760		25,919			(8,680)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	875	907.42		24,720	19,141		19,141		31,516			(5,579)					
BESGUCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	2,736	910.16		74,000	57,298		57,298		94,223			(16,702)					
BESGUCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/16/2026	2,955	910.16		93,690	79,606		79,606		115,508			(14,084)					
BESGUCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/19/2027	3,392	910.16		120,900	107,313		107,313		145,764			(13,587)					
BESGUCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/19/2028	4,268	910.16		163,800	149,077		149,077		196,139			(14,723)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	01/19/2023	01/24/2024	7,465	200.73		34,050	18,847		18,847		22,005			(15,203)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/19/2023	01/17/2025	2,986	200.73		18,780	14,541		14,541		14,870			(4,239)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	01/19/2023	01/24/2024	21	33,176.73		32,011	17,719		17,719		22,784			(14,292)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	01/19/2023	01/24/2024	33	33,110.64		14,047	7,775		7,775		20,036			(6,272)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	01/19/2023	01/24/2024	238	2,511.85		10,080	5,580		5,580		11,601			(4,501)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	01/19/2023	01/24/2024	5,400	11,295.67		57,240	31,684		31,684		238,376			(25,556)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	01/19/2023	01/24/2024	327	1,838.18		8,040	4,450		4,450		8,487			(3,590)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	4,467	357.12		50,240	38,901		38,901		48,498			(11,339)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	12,842	357.48		103,040	57,035		57,035		88,725			(46,005)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	18,146	367.15		75,400	41,736		41,736		53,127			(33,664)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	8,934	361.06		56,960	31,529		31,529		46,094			(25,431)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	MS	01/19/2023	01/24/2024	4,711	261.62		15,720	8,701		8,701		4,337			(7,019)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	MS	01/19/2023	01/24/2024	2,748	255.25		16,310	9,028		9,028		6,361			(7,282)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	MS	01/19/2023	01/17/2025	393	252.2		3,950	3,058		3,058		2,537			(892)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	19,383	375.72		91,800	50,813		50,813		54,453			(40,987)					
SP500LV5	INDEX IAB	EX5	Equ																				

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	250	11,502.83	67.019		37,194		37,194		105,687			(29,825)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	1,125	1,869.20	41,139		22,831		22,831		43,292			(18,308)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/24/2024	22,683	258.76	124,700		69,206		69,206		54,970			(55,494)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/20/2026	14,079	256.21	184,320		156,853		156,853		134,153			(27,467)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/24/2024	6,560	272.47	50,220		27,871		27,871		54,310			(22,349)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/17/2025	4,738	281.26	32,760		25,400		25,400		33,705			(7,360)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/24/2024	22,232	286.14	161,920		89,863		89,863		237,752			(72,057)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/20/2023	01/17/2025	29,527	284.99	312,800		242,527		242,527		391,746			(70,273)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/20/2023	01/17/2025	4,463	357.46	50,240		38,953		38,953		47,707			(11,287)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	12,551	357.82	100,350		55,693		55,693		84,453			(44,657)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	18,129	367.5	75,400		41,846		41,846		51,236			(33,554)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	8,925	361.4	56,960		31,612		31,612		44,715			(25,348)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	19,049	377.39	89,780		49,826		49,826		52,062			(39,954)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	25,304	370	192,240		106,690		106,690		140,823			(85,550)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	1,990	352.77	9,730		5,400		5,400		7,114			(4,330)				
SP500LV8	INDEX IAB	EX5	Equity/Index	GS	01/20/2023	01/17/2025	3,276	582.23	67,289		52,172		52,172		77,446			(15,117)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/30/2024	1,089	923.11	17,700		10,081		10,081		18,959			(7,619)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/30/2024	1,633	916.68	31,200		34,626		34,626		13,430			(13,430)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/24/2025	653	921.27	15,360		12,022		12,022		15,830			(3,338)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/24/2025	1,633	923.11	37,200		29,117		29,117		38,220			(8,083)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/23/2026	1,960	922.19	55,440		47,413		47,413		52,917			(8,027)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/25/2027	2,177	922.19	73,200		65,269		65,269		63,651			(7,931)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/25/2028	3,048	921.27	111,720		102,039		102,039		94,584			(9,681)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/30/2024	24	33,980.04	34,320		11,768		11,768		14,773			(14,773)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/30/2024	27	34,418.71	16,110		6,218		6,218		(6,934)			(6,934)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	01/25/2023	01/30/2024	232	2,556.54	36,240		15,093		15,093		(15,599)			(15,599)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	WF	01/25/2023	01/30/2024	232	2,616.06	8,580		4,887		4,887		4,709			(3,693)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	01/25/2023	01/30/2024	5,400	11,814.69	64,260		36,600		36,600		231,251			(27,660)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	01/25/2023	01/30/2024	265	1,814.70	41,600		23,694		23,694		18,832			(17,906)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	12,799	359.03	100,280		57,116		57,116		79,210			(43,164)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	14,469	367.65	63,440		36,133		36,133		41,202			(27,307)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	4,452	364.06	25,120		14,307		14,307		17,898			(10,813)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/24/2025	5,008	357.95	57,060		44,661		44,661		52,564			(12,399)				
SPWAEASSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	01/25/2023	01/24/2025	1,176	253.66	11,035		8,637		8,637		6,518			(2,398)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	20,426	376.82	100,800		57,412		57,412		54,307			(43,389)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	19,291	371.88	135,320		77,073		77,073		85,441			(58,247)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	01/25/2023	01/30/2024	2,478	204.57	8,150		4,642		4,642		4,216			(3,508)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	01/25/2023	01/24/2025	1,487	204.57	7,530		5,694		5,694		5,494			(1,636)				
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/25/2023	01/30/2024	3,135	261.58	11,148		6,349		6,349		2,727			(4,799)				
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	01/25/2023	01/30/2024	1,176	254.94	7,375		4,201		4,201		2,697			(3,175)				
FIDMIFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	01/26/2023	01/26/2024	80,107	259.65	465,920		263,864		263,864		232,486			(202,056)				
FIDMIFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	01/26/2023	01/24/2025	50,837	259.65	403,920		316,577		316,577		246,417			(87,343)				
RA1NBOW	INDEX IAB	EX5	Equity/Index	ML	01/26/2023	01/31/2024	1,700	0.99	30,770		37,058		37,058		37,058			(13,162)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	01/26/2023	01/31/2024	743	4,132.24	85,560		48,961		48,961		117,522			(36,599)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	183	33,813.61	131,192		145,765		145,765		145,765			(56,119)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	1,035	2,573.40	73,494		42,056		42,056		72,595			(31,438)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	01/26/2023	01/31/2024	5,400	12,051.48	66,960		38,317		38,317		162,774			(28,643)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/31/2024	357	11,894.81	104,447		59,768		59,768		157,596			(44,679)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	1,209	1,893.54	52,808		50,107		50,107		22,589			(22,589)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	01/26/2023	01/31/2024	3,900	179.29	9,240		5,287		5,287		8,893			(3,953)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/26/2024	19,917	260.15	101,490		57,477		57,477		42,045			(44,013)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/26/2026	7,811	258.1	96,400		82,554		82,554		68,736			(13,846)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/26/2024	5,453	273.43	41,100		23,276		23,276		42,277			(17,824)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/24/2025	5,816	275.91	53,760		42,135		42,135		55,295			(11,625)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	01/26/2023	01/26/2024	13,875	288.57	88,400		50,063											

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	3,164	255.34	23,370				18,760		15,860			(4,609)						
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	02/08/2023	02/07/2025	6,461	201.41	39,520				31,725		30,501			(7,795)						
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	15,407	201.61	66,340				40,420		41,034			(25,920)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	27,827	372.25	199,920				121,808		133,921			(78,112)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	23,284	378.94	103,320				62,951		57,319			(40,369)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	188	2,670.75	26,700				16,268		3,239			(10,432)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	188	2,710.73	6,700				4,082		1,210			(2,618)						
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI-	02/09/2023	02/14/2024	74,508	257.43	439,680				269,191		296,974			(170,489)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI-	02/09/2023	02/07/2025	46,567	256.4	392,400				315,484		293,398			(76,916)						
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	39,073	106.84	124,320				99,951		104,135			(24,369)						
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	40,934	107.7	114,840				92,330		94,333			(22,510)						
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2026	44,655	107.81	146,400				127,339		116,925			(19,061)						
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168	107.49	193,600				174,704		150,596			(18,896)						
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401	107.49	249,480				230,005		188,514			(19,475)						
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/14/2024	29,770	107.16	68,800				42,122		56,212			(26,678)						
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	02/09/2023	02/14/2024	53,028	107.16	122,550				75,030		100,128			(47,520)						
RAINBOW	INDEX IAB	EX5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	2,400	0.97	45,120				27,624		53,154			(17,496)						
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	ML	02/09/2023	02/14/2024	400	4,220.38	26,520				16,237		33,294			(10,283)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	TB-	02/09/2023	02/14/2024	110	33,497.68	101,750				62,296		105,394			(39,454)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	1,026	2,603.68	49,032				30,020		46,988			(19,012)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA-	02/09/2023	02/14/2024	5,100	12,381.17	51,000				31,224		79,295			(19,776)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	275	12,195.45	48,960				29,975		71,741			(18,985)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	940	1,892.35	31,248				19,131		29,538			(12,117)						
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA-	02/09/2023	02/14/2024	2,890	170.08	6,900				4,224		7,484			(2,676)						
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	19,383	259.12	81,340				49,800		49,448			(31,540)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/09/2026	12,263	255.07	146,940				127,809		124,739			(19,131)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	4,039	271.8	28,050				17,173		35,973			(10,877)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	6,242	277.25	46,750				37,586		56,013			(9,164)						
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	21,263	289.42	150,660				92,241		169,368			(58,419)						
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	24,006	289.25	249,200				200,353		262,130			(48,847)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JBS-	02/09/2023	02/07/2025	3,092	351.85	37,840				30,423		39,810			(7,417)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS-	02/09/2023	02/14/2024	12,930	355.41	99,820				61,114		102,088			(38,706)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS-	02/09/2023	02/14/2024	14,335	363.95	62,220				38,094		55,190			(24,126)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS-	02/09/2023	02/14/2024	3,654	360.75	19,890				12,178		18,801			(7,712)						
SP500LV5	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	23,358	378.09	103,320				63,257		69,382			(40,063)						
SP500LV5	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	27,915	371.42	195,020				119,400		152,717			(75,620)						
SP500LV8	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	3,291	584.24	76,840				61,778		61,757			(15,062)						
SP500LV5	INDEX IAB	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	1,709	347.9	15,120				9,257		13,395			(5,863)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	1,632	922.84	27,600				17,416		29,882			(10,184)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	1,523	919.17	28,140				17,757		31,072			(10,383)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/14/2025	1,197	919.17	30,030				24,421		30,625			(5,609)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/14/2025	2,067	918.25	52,250				42,491		53,789			(9,759)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/13/2026	2,285	917.33	69,510				66,859		66,935			(8,651)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/12/2027	2,502	916.41	86,020				77,992		79,093			(8,028)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/15/2028	3,155	919.17	112,520				104,139		100,712			(8,381)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	15	34,093.92	23,050				14,545		7,827			(8,505)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	50	34,093.92	28,900				18,236		20,910			(10,664)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG-	02/15/2023	02/21/2024	5,400	12,687.89	72,360				45,660		81,712			(26,700)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	16,921	354.59	126,624				79,901		151,172			(46,723)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	3,384	354.23	35,868				29,169		43,347			(6,699)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	18,049	362.03	80,122				50,557		94,364			(29,564)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	3,384	356.71	22,004				13,885		26,210			(8,119)						
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	1,988	257.8	6,800				4,291		3,242			(2,509)						
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	3,578	252.02	20,430				12,892											

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2023	02/22/2024	33,127	292.51	222,033	140,760	225,593				225,593			(81,273)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	02/16/2023	02/14/2025	29,029	294.56	249,900	203,533	241,899				241,899			(46,367)				
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	2,200	1.93	51,040	32,357	59,154				59,154			(18,683)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	NL	02/16/2023	02/22/2024	465	4,314.42	43,400	27,514	53,127				53,127			(15,886)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	TB	02/16/2023	02/22/2024	131	77.44	33,899.03	49,094	77,316				77,316			(28,346)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	1,049	2,688.90	87,416	55,418	69,206				69,206			(31,999)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	5,500	12,442.48	73,700	46,723	202,620				202,620			(26,977)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	02/16/2023	02/22/2024	241	12,442.48	74,910	47,498	116,260				116,260			(27,420)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	1,030	1,946.09	44,340	28,110	36,714				36,714			(16,230)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	16,663	354.43	123,310	78,174	151,904				151,904			(45,136)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/16/2023	02/14/2025	3,389	354.08	34,680	28,245	42,171				42,171			(6,435)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	17,793	361.86	80,010	50,723	94,927				94,927			(29,287)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	3,107	356.2	20,460	12,971	25,154				25,154			(7,489)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	02/16/2023	02/22/2024	21,584	377.47	109,440	69,381	66,449				66,449			(40,059)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	02/16/2023	02/22/2024	13,348	367.96	126,900	80,450	97,430				97,430			(46,450)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	02/16/2023	02/22/2024	2,840	352.12	17,200	10,904	13,514				13,514			(6,296)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	02/16/2023	02/14/2025	1,542	591.92	30,352	24,720	25,189				25,189			(5,632)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	1,317	910.82	24,120	15,767	37,062				37,062			(8,353)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	1,098	908.99	21,000	13,727	32,209				32,209			(7,273)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/21/2025	2,745	915.37	61,500	50,733	88,083				88,083			(10,767)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/21/2025	1,866	909.9	45,900	37,864	65,419				65,419			(8,036)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2026	2,086	915.37	55,860	49,364	76,968				76,968			(6,496)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2027	2,415	909.9	78,320	71,493	104,812				104,812			(6,827)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2028	4,062	911.73	140,230	130,453	185,143				185,143			(9,777)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	33	33,120.75	54,010	35,305	43,405				43,405			(18,705)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	69	33,120.75	37,720	24,657	48,769				48,769			(13,063)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,600	12,180.14	64,020	41,849	207,008				207,008			(22,171)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	262	1,938.62	26,000	16,996	3,730				3,730			(9,004)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	576	1,915.72	16,940	11,073	7,573				7,573			(5,867)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	21,587	352.77	153,520	100,353	220,525				220,525			(53,167)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	20,166	360.16	86,620	56,622	124,338				124,338			(29,998)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	7,669	355.23	46,440	30,357	66,910				66,910			(16,083)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/21/2025	7,385	352.42	73,580	60,699	99,195				99,195			(12,881)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,813	255.24	24,480	16,002	16,126				16,126			(8,478)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	3,206	250	18,320	11,975	14,043				14,043			(6,345)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	26,701	376.34	148,520	97,085	99,060				99,060			(51,435)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	23,576	371.41	182,600	119,363	136,028				136,028			(63,237)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	191	2,647.86	25,100	16,407	5,577				5,577			(8,693)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	535	2,626.93	24,780	16,198	13,251				13,251			(8,582)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,476	199.73	32,110	20,990	25,374				25,374			(11,120)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	02/23/2023	02/21/2025	2,491	201.34	14,700	12,127	12,545				12,545			(2,573)				
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	02/24/2023	02/28/2024	103,773	254.91	564,960	370,447	561,774				561,774			(194,513)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	02/24/2023	02/24/2025	45,990	254.4	354,510	293,147	337,251				337,251			(61,363)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/24/2028	72,355	106.42	285,670	265,924	248,242				248,242			(19,746)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/27/2024	25,371	106.84	49,410	32,352	52,843				52,843			(17,058)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/27/2024	30,070	106.63	61,120	40,019	65,982				65,982			(21,101)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/21/2025	37,587	106.84	100,400	82,950	100,756				100,756			(17,450)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/21/2025	36,647	106.52	102,570	84,742	103,477				103,477			(17,828)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/24/2026	42,285	106.52	139,050	123,019	132,010				132,010			(16,031)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	02/24/2023	02/24/2027	41,346	106.73	146,960	134,259	132,972				132,972			(12,701)				
RAINBOW	INDEX IAB	EX5	Equity/Index	CITI	02/24/2023	02/28/2024	2,100	0.99	49,980	32,772	62,295				62,295			(17,208)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	646	4,174.64	66,690	43,729	89,478				89,478			(22,961)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BOA	02/24/2023	02/28/2024	2,970	168.68	9,150	6,000	12,167				12,167			(3,150)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	216	33,145.08	142,781	93,622	176,138				176,138			(49,159)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	02/24/2023	02/2																

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	23,606	370.93	186,750		122,453		122,453		166,189								(64,297)	
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	1,422	353.35	11,400		7,475		7,475		10,678									(3,925)
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	02/24/2023	02/24/2025	4,060	587.56	83,790		69,287		69,287		66,986									(14,503)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	03/01/2023	03/06/2024	263	1,854.76	8,300		5,578		5,578		6,770									(2,722)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	03/01/2023	03/06/2024	5,100	11,938.57	51,000		34,275		34,275		120,883									(16,725)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/01/2023	03/06/2024	43	32,269.89	21,280		14,301		14,301		29,353									(6,979)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/01/2023	03/06/2024	24	32,563.85	40,560		27,258		27,258		45,007									(13,302)
SPPRISME - 5YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/01/2028	18	5,628.41	4,630		4,324		4,324		4,693									(3,066)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	03/01/2028	4,422	906.36	148,400		138,581		138,581		212,738									(9,819)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	03/01/2027	3,095	908.17	94,080		86,293		86,293		137,015									(7,787)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	02/27/2026	2,764	908.17	74,000		65,814		65,814		112,108									(8,186)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	02/28/2025	2,543	908.17	57,040		47,571		47,571		91,918									(9,489)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	02/28/2025	1,769	905.46	41,600		34,694		34,694		66,686									(6,906)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	03/06/2024	995	908.17	16,470		11,069		11,069		29,897									(5,401)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	03/01/2023	03/06/2024	1,769	907.27	29,920		20,108		20,108		54,236									(9,812)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	03/01/2023	03/06/2024	307	2,573.36	13,200		8,871		8,871		10,521									(4,329)
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	03/06/2024	16,605	367.11	143,260		96,278		96,278		139,813									(46,982)
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	03/06/2024	27,770	373.75	159,080		106,910		106,910		136,753									(52,170)
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	02/28/2025	6,532	199.41	37,570		31,333		31,333		40,973									(6,237)
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/06/2024	9,044	199.41	37,620		25,283		25,283		37,450									(12,337)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	02/28/2025	8,544	352.19	82,500		68,805		68,805		109,405									(13,695)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	03/06/2024	19,935	351.84	141,400		95,028		95,028		206,184									(46,372)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	03/06/2024	16,233	362.02	55,860		37,541		37,541		78,551									(18,319)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	03/01/2023	03/06/2024	6,835	355	39,360		26,452		26,452		57,157									(12,908)
SPWAEESSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/06/2024	2,016	244.29	16,050		10,786		10,786		16,129									(5,264)
SPWAEESSE - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/06/2024	806	248.76	4,480		3,011		3,011		4,366									(1,469)
SPWAEESSE - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	02/28/2025	403	245.78	3,790		3,161		3,161		3,966									(629)
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/06/2024	18	5,584.05	2,190		1,472		1,472		2,940									(718)
SPPRISME - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	02/27/2026	18	5,628.41	3,540		3,148		3,148		3,861									(392)
SPPRISME - 4YR	INDEX IAB	EX5	Equity/Index	NS	03/01/2023	03/01/2027	18	5,628.41	4,110		3,770		3,770		4,346									(340)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	1,104	1,929.29	45,507		30,664		30,664		41,756									(14,843)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	282	12,153.27	76,806		51,754		51,754		120,704									(25,052)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	03/06/2024	5,100	12,044.87	53,040		35,740		35,740		135,054									(17,300)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	993	2,619.52	46,670		31,448		31,448		46,447									(15,222)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	133	32,937.56	80,256		54,079		54,079		98,557									(26,177)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	03/06/2024	18,062	256.61	67,050		45,180		45,180		65,044									(21,870)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	03/02/2026	6,422	251.13	75,360		67,107		67,107		78,009									(8,253)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	03/06/2024	4,471	270.24	25,680		17,304		17,304		45,184									(8,376)
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	02/28/2025	4,471	279.37	23,760		19,642		19,642		36,529									(3,918)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	03/06/2024	37,452	292.49	221,270		149,098		149,098		260,051									(72,172)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/02/2023	02/28/2025	14,087	295.4	105,780		88,339		88,339		113,343									(17,441)
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	03/02/2023	03/06/2024	96,216	254.35	512,400		345,271		345,271		555,907									(167,129)
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/02/2023	02/28/2025	56,389	252.83	450,450		376,179		376,179		460,838									(74,271)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/02/2028	74,563	105.95	290,720		271,641		271,641		268,302									(19,079)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	27,371	106.37	53,070		35,760		35,760		64,438									(17,310)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/06/2024	7,551	106.69	13,680		9,218		9,218		16,495									(4,462)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	02/28/2025	17,933	106.37	47,500		39,668		39,668		52,025									(7,832)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	02/28/2025	39,641	106.47	103,320		86,284		86,284		113,069									(17,036)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/02/2026	42,473	106.47	131,400		117,009		117,009		133,556									(14,391)
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/02/2023	03/02/2027	53,799	106.05	193,800		177,889		177,889		186,973									(15,911)
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	03/02/2023	03/06/2024	2,200	1.01	51,480		34,689		34,689		62,780									(16,791)
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	ML	03/02/2023	03/06/2024	354	4,312.68	19,800		13,342		13,342		24,252									(6,458)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA																				

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	TB-	03/08/2023	03/13/2024	49		33,224.77		22,720		15,693		29,001			(7,027)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	193		2,573.49		28,850		19,927		13,928			(8,923)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	425		2,599.36		14,960		10,333		11,731			(4,627)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG-	03/08/2023	03/13/2024	5,000		12,215.33		53,500		36,953		140,266			(16,547)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP-	03/08/2023	03/13/2024	426		1,886.99		11,696		8,079		8,306			(3,617)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPW-	03/08/2023	03/13/2024	17,397		349.92		135,420		93,537		211,735			(41,883)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPW-	03/08/2023	03/13/2024	14,830		359.04		61,360		42,382		100,390			(18,978)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPW-	03/08/2023	03/13/2024	11,123		354.13		65,910		45,525		105,094			(20,385)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPW-	03/08/2023	03/07/2025	6,274		349.57		67,760		57,152		96,438			(10,608)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/08/2023	03/13/2024	2,427		250.7		10,595		7,318		10,451			(3,277)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/08/2023	03/13/2024	2,427		247.48		13,977		9,654		14,269			(4,323)				
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS-	03/08/2023	03/07/2025	2,022		247.98		15,790		13,318		16,764			(2,472)				
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	18		5,585.70		2,360		1,630		2,926			(730)				
SPPRISME - 2YR	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	18		5,585.70		3,290		2,775		3,684			(515)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	4,523		201.37		15,300		10,568		14,535			(4,732)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	3,518		201.57		17,150		14,465		18,660			(2,685)				
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	25,746		375.43		142,200		98,220		124,778			(43,980)				
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	18,880		366.34		180,180		124,453		178,057			(55,727)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	21,324		253.27		98,580		68,271		108,111			(30,309)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.52		109,000		97,747		116,058			(11,253)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	10,381		269.18		70,840		49,060		112,997			(21,780)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	5,561		262.16		71,850		60,683		98,968			(11,167)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	41,026		292.79		262,800		182,001		280,697			(80,799)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	40,342		290.16		415,360		350,804		427,459			(64,556)				
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	03/09/2023	03/13/2024	108,819		254.64		565,800		391,842		614,619			(173,958)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/09/2023	03/07/2025	49,284		254.39		360,000		304,048		361,946			(55,952)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41		247,940		232,602		200,940			(15,338)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/13/2024	31,770		107.34		63,580		44,032		59,651			(19,548)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/13/2024	28,032		106.91		61,500		42,592		58,528			(18,908)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	28,967		106.91		83,700		77,242		77,242			(13,009)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	46,720		107.34		127,000		107,261		116,123			(19,739)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91		170,100		152,540		150,147			(17,560)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34		199,200		183,784		168,568			(15,416)				
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	2,800		90.99		80,640		55,847		102,533			(24,793)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	630		4,273.26		65,340		45,251		80,454			(20,089)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	SG-	03/09/2023	03/13/2024	3,525		169.34		6,060		4,197		6,936			(1,863)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	TB-	03/09/2023	03/13/2024	208		32,383.87		143,380		99,297		183,047			(44,083)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	1,228		2,531.60		75,330		52,169		85,111			(23,161)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	5,000		11,995.88		50,000		34,627		134,942			(15,373)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	350		11,971.88		103,530		71,699		157,421			(31,831)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	1,807		1,833.89		75,867		52,541		85,589			(23,326)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	17,384		350.18		135,420		93,784		209,638			(41,636)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	14,534		359.31		61,200		42,384		98,076			(18,816)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	11,115		354.39		66,300		45,916		104,247			(20,384)				
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	25,855		373.85		137,700		95,363		142,363			(42,337)				
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	18,673		364.8		172,900		119,741		194,005			(53,159)				
SP500LV5	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	1,724		347.05		13,140		9,100		16,046			(4,040)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	03/09/2023	03/07/2025	6,270		349.83		66,880		56,485		93,937			(10,395)				
SP500LV8	INDEX IAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	1,967		579.17		39,100		33,023		43,555			(6,077)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,205		915.75		20,570		14,592		31,361			(5,978)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,643		914.84		28,800		20,430		43,680			(8,370)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/14/2025	657		922.15		13,740		11,719		19,418			(2,021)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/14/2025	1,752		915.75		41,120		35,071		57,520			(6,049)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/13/2026	2,081		914.84		58,710		52,955		78,898			(5,755)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/15/2027	2,300		916.67		72,240		66,941		93,502			(5,299)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA-	03/15/2023	03/15/2028	3,614		914.84		127,380		119,911		161,079			(7,469)				
DOW INDUSTRIAL	INDEX IAB	EX5																				

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/15/2027	36	5,601.87		8,440			7,821		9,195			(619)						
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/15/2028	36	5,601.87		9,540			8,981		9,864			(559)						
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	54	5,612.94		5,370			3,809		7,939			(1,561)						
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	18	5,629.55		1,670			1,185		2,463			(485)						
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/14/2025	36	5,624.01		5,360			4,571		6,672			(789)						
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	BOA	03/15/2023	03/13/2026	36	5,601.87		7,200			6,494		8,257			(706)						
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	NS-	03/15/2023	03/20/2024	11,599	199.68		43,930			31,163		47,544			(12,767)						
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	NS-	03/15/2023	03/14/2025	2,521	198.1		15,700			13,390		17,673			(2,310)						
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	33,269	373.77		135,720			96,277		181,886			(39,443)						
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	13,767	365.75		96,480			68,441		137,030			(28,039)						
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	3,000	1		66,900			47,583		86,455			(19,317)						
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	632	4,145.79		56,680			40,314		78,789			(16,366)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	TB-	03/16/2023	03/20/2024	192	32,246.55		145,700			103,631		188,968			(42,069)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	5,900	69,620		12,581.39			49,518.39		152,963			(20,102)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	342	12,367.50		80,539			57,284		113,846			(23,255)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/20/2024	1,299	1,709.24		41,676			29,642		50,693			(12,034)						
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/20/2024	22,842	252.53		123,120			87,570		125,588			(35,550)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/16/2026	2,004	255.52		20,750			18,738		20,531			(2,012)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/20/2024	6,190	275.44		39,780			28,294		43,901			(11,486)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/14/2025	6,190	281.21		43,690			37,313		46,490			(6,377)						
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/20/2024	50,988	285.76		343,100			244,033		574,873			(99,067)						
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS-	03/16/2023	03/14/2025	46,099	288.91		377,520			322,417		520,601			(55,103)						
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	03/16/2023	03/20/2024	120,539	255.83		726,150			516,481		606,131			(209,669)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/16/2023	03/14/2025	49,152	255.57		405,720			346,501		334,538			(59,219)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	11,249	107.96		40,080			37,676		32,795			(2,404)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	67,492	106.03		292,320			275,337		240,830			(16,983)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/20/2024	27,184	106.14		65,830			46,822		68,248			(19,008)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/20/2024	28,121	106.35		65,100			46,303		67,334			(18,797)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	10,311	106.46		31,020			26,492		29,621			(4,528)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	41,245	106.25		128,040			109,351		122,543			(18,689)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	43,120	106.46		150,880			136,252		136,176			(14,628)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	50,619	106.25		200,340			185,779		172,321			(18,511)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	14,016	364.23		65,000			46,232		64,648			(18,768)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	10,932	357.09		81,900			58,252		85,777			(23,648)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	18,221	356.02		145,600			103,559		153,568			(42,041)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/14/2025	8,409	355.66		94,500			80,707		101,206			(13,793)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	32,873	375.01		140,300			99,790		162,768			(40,510)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	13,721	367.32		102,240			72,719		122,059			(29,521)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	3,144	348.78		19,360			13,770		22,613			(5,590)						
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	03/16/2023	03/14/2025	2,538	582.4		41,600			35,528		49,102			(6,072)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	03/16/2023	03/20/2024	1,317	2,430.26		65,920			46,886		82,602			(19,034)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	1,203	905.5		27,390			19,941		39,433			(7,449)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	2,405	909.16		50,380			36,679		72,990			(13,701)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/21/2025	1,640	910.07		44,100			38,029		63,068			(6,071)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/21/2025	1,640	905.5		47,550			41,004		58,809			(6,546)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/20/2026	1,749	910.99		54,560			49,555		69,759			(5,005)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/22/2027	2,077	910.99		72,580			67,598		90,512			(4,982)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/22/2028	3,061	910.99		116,760			110,354		141,645			(6,406)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	.41	31,998.07		62,920			45,808		102,583			(17,112)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	.66	31,901.98		37,590			27,367		55,625			(10,223)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	292	2,378.02		45,430			37,075		69,029			(12,355)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	375	2,327.68		18,450			13,432		24,897			(5,018)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	6,200	12,567.15		72,540			52,812		165,819			(19,728)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF-	03/22/2023	03/27/2024	463	1,718.72		11,920			8,678		17,641									

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/22/2023	03/27/2024	14,680	195.77	76,850	76,850	55,950	95,802		95,802				(20,900)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/27/2024	32,988	258.4	131,970	131,970	96,335	105,656		105,656				(35,635)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/23/2026	6,756	251.86	87,720	87,720	79,767	80,833		80,833				(7,953)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/27/2024	6,537	274.79	46,080	46,080	33,637	49,077		49,077				(12,443)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/21/2025	3,269	281.68	23,400	23,400	20,206	24,097		24,097				(3,194)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/27/2024	41,867	288.72	278,300	278,300	203,152	390,846		390,846				(75,148)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/21/2025	52,247	291.61	431,860	431,860	372,911	519,213		519,213				(58,949)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	116,465	256.55	732,000	732,000	534,341	546,839		546,839				(197,659)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	67,162	257.07	548,410	548,410	473,552	412,305		412,305				(74,858)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/23/2028	78,322	107.14	324,240	324,240	306,624	250,073		250,073				(17,616)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/27/2024	35,431	107.57	71,820	71,820	52,427	64,031		64,031				(19,393)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/27/2024	31,702	107.25	68,680	68,680	50,135	62,031		62,031				(18,545)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/21/2025	32,634	107.14	96,950	96,950	83,716	84,326		84,326				(13,234)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/21/2025	47,552	107.25	138,720	138,720	119,785	120,740		120,740				(18,935)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/23/2026	53,147	107.46	177,840	177,840	161,716	147,488		147,488				(16,124)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/23/2027	61,538	107.57	227,040	227,040	211,608	180,523		180,523				(15,432)					
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	2,500	0.99	40,500	40,500	29,564	50,972		50,972				(10,936)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	ML	03/23/2023	03/27/2024	570	4,177.69	58,320	58,320	42,572	76,262		76,262				(15,748)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/27/2024	181	31,880.51	122,032	122,032	89,080	161,216		161,216				(32,952)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/27/2024	6,200	12,729.23	66,960	66,960	48,879	197,861		197,861				(18,081)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	03/23/2023	03/27/2024	306	12,614.66	85,293	85,293	62,262	120,547		120,547				(23,031)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	1,279	1,749.53	35,926	35,926	26,225	47,956		47,956				(9,701)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	2,692	182.76	6,270	6,270	4,577	4,557		4,557				(1,693)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	GS	03/23/2023	03/27/2024	1,006	2,376.93	74,376	74,376	54,293	103,178		103,178				(20,083)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	15,827	360.14	117,420	117,420	85,714	93,474		93,474				(31,706)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	10,551	359.41	119,320	119,320	103,033	95,809		95,809				(16,287)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	15,827	371.3	57,000	57,000	41,609	34,400		34,400				(15,391)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	13,606	362.66	86,730	86,730	63,311	65,575		65,575				(23,419)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	03/23/2023	03/27/2024	25,367	371.54	106,480	106,480	77,728	174,062		174,062				(28,752)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	03/23/2023	03/27/2024	24,502	363.21	187,850	187,850	137,126	293,436		293,436				(50,724)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	03/23/2023	03/27/2024	2,883	345.86	19,800	19,800	14,453	28,830		28,830				(5,347)					
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	03/23/2023	03/21/2025	2,178	568.76	37,950	37,950	27,770	55,982		55,982				(5,180)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	04/03/2024	1,525	917.38	29,263	29,263	21,851	37,700		37,700				(7,412)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	04/03/2024	3,485	917.38	66,886	66,886	49,944	86,171		86,171				(16,942)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	03/28/2025	4,791	918.3	119,385	119,385	104,078	149,923		149,923				(15,307)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	03/28/2025	2,287	919.21	56,104	56,104	48,910	70,500		70,500				(7,193)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	03/27/2026	2,614	919.21	74,640	74,640	68,263	92,766		92,766				(6,377)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	03/29/2027	2,940	918.3	93,555	93,555	87,574	115,686		115,686				(5,981)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/29/2023	03/29/2028	4,247	918.3	144,183	144,183	136,815	178,112		178,112				(7,368)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	24	33,077.49	33,120	33,120	24,731	40,264		40,264				(8,389)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	40	32,848.47	18,200	18,200	13,590	25,392		25,392				(4,610)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	03/29/2023	04/03/2024	4,600	12,846.03	59,800	59,800	44,653	144,254		144,254				(15,147)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	TB	03/29/2023	04/03/2024	339	1,780.45	9,420	9,420	7,034	12,357		12,357				(2,386)					
SPPR ISME - 5YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	03/29/2028	125	5,580.09	36,610	36,610	34,739	35,565		35,565				(1,871)					
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	04/03/2024	36	5,585.68	5,000	5,000	3,734	5,938		5,938				(1,266)					
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	04/03/2024	72	5,574.50	10,360	10,360	7,736	12,407		12,407				(2,624)					
SPPR ISME - 2YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	03/28/2025	107	5,580.09	21,060	21,060	18,360	22,590		22,590				(2,700)					
SPPR ISME - 3YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	03/27/2026	107	5,585.68	25,020	25,020	22,882	25,556		25,556				(2,138)					
SPPR ISME - 4YR	INDEX IAB	EX5	Equity/Index	NS	03/29/2023	03/29/2027	125	5,580.09	33,390	33,390	31,255	33,329		33,329				(2,135)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	03/29/2023	03/28/2025	5,010	361.41	49,320	49,320	42,996	47,326		47,326				(6,324)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	03/29/2023	04/03/2024	10,021	361.41	67,320	67,320	50,268	59,295		59,295				(17,052)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	03/29/2023	04/03/2024	19,484	366.08															

STATEMENT AS OF JUNE 30, 2023 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 - 5YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	03/30/2028	89,990	107.68		372,480	353,645		353,645		271,913				(18,835)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	04/03/2024	34,326	107.79		74,740	55,957		55,957		59,209				(18,783)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	04/03/2024	55,664	107.68		123,600	92,538		92,538		98,636				(31,062)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	03/28/2025	55,664	107.46		171,000	149,276		149,276		136,838				(21,724)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	03/28/2025	56,592	107.35		176,290	153,894		153,894		141,598				(22,396)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	03/30/2026	64,013	107.79		220,110	201,536		201,536		170,372				(18,574)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	03/30/2027	68,652	107.46		270,840	253,707		253,707		204,048				(17,133)				
RAINBOW	INDEX IAB	EX5	Equity/Index	NL	03/30/2023	04/03/2024	2,500	1		53,000	39,681		39,681		64,316				(13,319)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	03/30/2023	04/03/2024	723	4,229.70		81,530	61,041		61,041		98,942				(20,489)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BARCLAYS	03/30/2023	04/03/2024	177	32,859.03		109,968	82,332		82,332		130,443				(27,636)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	GS	03/30/2023	04/03/2024	1,458	2,463.86		65,124	48,758		48,758		82,222				(16,366)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	03/30/2023	04/03/2024	4,700	12,963.14		60,630	45,393		45,393		132,489				(15,237)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	03/30/2023	04/03/2024	355	12,924.25		87,124	65,229		65,229		120,232				(21,895)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	MS	03/30/2023	04/03/2024	1,414	1,768.38		61,300	45,895		45,895		76,441				(15,405)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	03/30/2023	03/28/2025	4,723	361.73		46,750	40,811		40,811		43,042				(5,939)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	03/30/2023	04/03/2024	10,279	362.09		69,320	52,356		52,356		58,736				(17,574)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	03/30/2023	04/03/2024	19,726	366.41		100,820	75,483		75,483		80,841				(25,337)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	03/30/2023	04/03/2024	13,613	361.73		94,570	70,804		70,804		79,853				(23,766)				
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	03/30/2023	04/03/2024	31,254	377.29		141,900	106,239		106,239		138,413				(35,661)				
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	03/30/2023	04/03/2024	21,878	371.3		147,840	110,686		110,686		157,958				(37,154)				
SP500LV5	INDEX IAB	EX5	Equity/Index	UBS	03/30/2023	04/03/2024	5,683	351.59		34,600	25,905		25,905		35,868				(8,695)				
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	03/30/2023	03/28/2025	1,742	582.71		32,220	28,127		28,127		34,533				(4,093)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	04/05/2023	04/10/2024	514	1,759.14		12,780	9,787		9,787		18,480				(2,993)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	04/05/2023	04/10/2024	6,000	12,967.20		59,400	45,489		45,489		167,620				(13,911)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	571	2,446.63		20,020	15,332		15,332		27,680				(4,688)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	27	33,281.82		15,840	12,130		12,130		19,365				(3,710)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	15	33,147.89		26,000	19,911		19,911		24,481				(6,089)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2027	2,593	917.35		96,480	90,777		90,777		104,486				(5,703)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/02/2026	2,485	921.06		79,120	72,864		72,864		86,032				(6,256)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/04/2025	2,053	922.91		54,150	47,731		47,731		59,504				(6,419)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/04/2025	1,296	913.65		39,600	34,906		34,906		43,659				(4,694)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/10/2024	2,377	916.43		55,000	42,120		42,120		60,899				(12,880)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/10/2024	1,512	921.06		31,500	24,123		24,123		34,725				(7,377)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2028	4,645	921.98		178,450	170,019		170,019		192,719				(8,431)				
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/05/2023	04/04/2025	4,969	199.63		34,300	30,234		30,234		31,503				(4,066)				
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/05/2023	04/10/2024	11,429	200.23		56,350	45,154		45,154		55,387				(13,196)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/04/2025	5,784	363.05		62,580	55,162		55,162		49,973				(7,418)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	18,179	371.03		84,480	64,696		64,696		51,698				(19,784)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	15,700	364.86		109,440	83,811		83,811		74,058				(25,629)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	15,976	361.96		133,400	102,160		102,160		93,544				(31,240)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/05/2023	04/10/2024	7,426	259.69		32,811	25,127		25,127		12,600				(7,684)				
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/05/2023	04/10/2024	2,345	254.83		15,503	11,873		11,873		7,016				(3,631)				
SPPRISME - 4YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/05/2027	125	5,572.69		35,910	33,787		33,787		33,715				(2,123)				
SPPRISME - 5YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/05/2028	143	5,572.69		45,600	43,445		43,445		41,040				(2,155)				
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	71	5,583.90		10,480	8,026		8,026		11,994				(2,454)				
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/10/2024	89	5,572.69		13,600	10,415		10,415		15,656				(3,185)				
SPPRISME - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/04/2025	107	5,572.69		22,320	19,674		19,674		23,030				(2,646)				
SPPRISME - 3YR	INDEX IAB	EX5	Equity/Index	BOA	04/05/2023	04/02/2026	125	5,572.69		31,500	29,009		29,009		30,614				(2,491)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	04/05/2023	04/10/2024	28,183	380.73		115,000	88,069		88,069		98,084				(26,931)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	04/05/2023	04/10/2024	25,364	373.28		178,200	136,468		136,468		164,825				(41,732)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/06/2023	04/10/2024	18,097	259.52		82,800	63,585		63,585		53,836				(19,215)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	04/06/2023	04/06/2026	3,934	255.96		49,100	45,274		45,274		40,189				(3,826)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/06/2023	04/10/2024	8,304	276.14		59,800	45,923		45,923		57,445				(13,877)				
MSDC - 2YR	INDEX IAB</																						

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	04/06/2023	04/10/2024	206	33,485.29		133,515		102,531			154,515								(30,984)	
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	04/06/2023	04/10/2024	1,308	2,461.77		64,000		49,148			79,532									(14,852)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	04/06/2023	04/10/2024	6,100	13,062.60		61,610		47,313			131,789									(14,297)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/06/2023	04/04/2025	5,785	362.98		63,420		55,980			51,123									(7,440)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	04/06/2023	04/10/2024	18,458	370.96		84,420		64,829			51,002									(19,591)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	04/06/2023	04/10/2024	15,703	364.79		108,870		83,605			72,915									(25,265)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	04/06/2023	04/10/2024	15,979	361.89		132,820		101,998			92,514									(30,822)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	04/06/2023	04/10/2024	27,868	380.81		117,810		90,471			90,667									(27,339)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	04/06/2023	04/10/2024	25,616	373.35		184,730		141,861			160,731									(42,869)
SP500LV5	INDEX IAB	EX5	Equity/Index	CITI	04/06/2023	04/10/2024	4,785	355.24		34,850		26,763			32,628									(8,087)
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	04/06/2023	04/04/2025	1,145	592.68		19,440		17,160			18,729									(2,281)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	04/06/2023	04/10/2024	398	13,036.47		110,448		84,817			154,626									(25,631)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	MS	04/06/2023	04/10/2024	1,596	1,759.72		53,396		41,005			67,550									(12,391)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/17/2024	1,517	921.93		28,140		22,093			29,545									(6,047)
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/17/2024	2,601	921.01		49,440		38,815			51,921									(10,625)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/11/2025	1,300	921.93		32,520		28,982			31,823									(3,538)
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/11/2025	2,276	921.01		57,960		51,655			56,614									(6,305)
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/10/2026	2,276	923.78		68,460		63,498			60,829									(4,962)
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/12/2027	2,926	921.93		99,900		94,481			86,336									(5,419)
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/12/2028	4,551	922.86		167,160		159,912			139,019									(7,248)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	42	33,343.68		71,540		56,166			63,377									(15,374)
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	80	33,545.56		45,360		35,612			52,880									(9,748)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	322	2,472.99		47,760		37,496			55,224									(10,264)
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	523	2,492.87		17,940		14,085			22,726									(3,855)
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	8,800	12,848.35		114,400		89,815			271,246									(24,585)
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	395	1,752.41		47,740		37,481			59,544									(10,259)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	677	1,770.15		17,160		13,472			23,090									(3,888)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/11/2025	6,629	363.47		67,195		59,886			59,421									(7,310)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	12,982	362.39		98,968		77,700			75,923									(21,268)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	16,573	370.35		58,444		44,442			52,837									(15,998)
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	15,468	364.2		105,336		82,699			79,486									(22,637)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	3,916	256.87		21,178		16,627			9,552									(4,551)
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/12/2023	04/17/2024	2,741	255.34		16,781		13,175			7,929									(3,606)
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/12/2028	53	5,623.70		15,210		14,551			14,129									(659)
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/17/2024	71	5,601.25		10,240		8,039			11,256									(2,201)
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/17/2024	18	5,657.37		2,100		1,649			2,225									(451)
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/11/2025	53	5,612.48		10,260		9,144			10,344									(1,116)
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/10/2026	53	5,629.31		11,970		11,102			11,586									(868)
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/12/2027	53	5,629.31		13,650		12,910			12,992									(740)
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	04/12/2023	04/17/2024	39,952	381.02		180,340		141,585			144,117									(38,755)
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	04/12/2023	04/17/2024	36,013	373.2		282,880		222,089			245,837									(60,791)
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/17/2024	4,966	200.17		24,900		19,549			20,149									(5,351)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/12/2023	04/11/2025	5,959	200.37		39,360		35,078			35,875									(4,282)
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2023	04/17/2024	14,491	260.94		65,490		51,559			38,129									(13,931)
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2023	04/13/2026	6,658	259.41		76,330		70,878			59,105									(5,452)
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2023	04/17/2024	4,325	276.32		31,800		25,035			29,821									(6,765)
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2023	04/17/2024	31,925	290.72		218,550		172,059			263,858									(46,491)
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	MS	04/13/2023	04/11/2025	24,029	290.43		235,200		209,908			255,848									(25,292)
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/13/2028	66,939	107.77		271,440		259,822			200,557									(11,618)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/17/2024	25,102	107.66		53,460		42,088			45,546									(11,372)
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/17/2024	32,540	107.56		70,700		55,660			60,599									(15,040)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/11/2025	22,313	107.88		62,400		55,690			51,559									(6,710)
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/11/2025	35,329	107.77		100,320		89,532			83,098									(10,788)
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/13/2023	04/13/2026	40,907	107.66		139,480		129,517			111,064									

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JBS	04/13/2023	04/17/2024	15,686	365.57	107,160	84,365	107,160		84,365		62,269			(22,795)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JBS	04/13/2023	04/17/2024	39,904	381.47	186,020	146,449	186,020		146,449		136,501			(39,571)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JBS	04/13/2023	04/17/2024	36,251	373.64	278,640	219,367	278,640		219,367		240,125			(59,273)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JBS	04/13/2023	04/17/2024	5,339	355.13	38,000	29,917	38,000		29,917		33,869			(8,083)					
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	04/13/2023	04/11/2025	1,904	595.54	33,500	29,898	33,500		29,898		33,489			(3,602)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	445	1,819.23	11,840	9,524	11,840		9,524		14,818			(2,316)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	04/19/2023	04/24/2024	6,500	13,088.71	72,150	58,036	72,150		58,036		113,179			(14,114)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	279	2,502.19	11,060	8,697	11,060		8,697		13,369			(2,164)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	04/19/2023	04/24/2024	50	34,235.98	26,860	21,606	26,860		21,606		26,544			(5,254)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	04/19/2023	04/24/2024	27	34,303.77	33,390	26,858	33,390		26,858		23,113			(6,532)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2028	4,226	923.75	150,930	144,973	150,930		144,973		172,600			(5,957)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2027	2,276	922.83	75,390	71,668	75,390		71,668		86,560			(3,722)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2026	2,059	921.9	60,990	56,966	60,990		56,966		70,835			(4,024)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2025	1,842	923.75	44,710	40,277	44,710		40,277		53,021			(4,433)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2025	2,167	921.9	54,200	48,826	54,200		48,826		64,301			(5,374)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/24/2024	4,118	921.9	77,520	62,356	77,520		62,356		94,069			(15,164)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	04/19/2023	04/24/2024	1,300	923.75	23,400	18,823	23,400		18,823		28,415			(4,577)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	9,427	201.33	42,560	34,235	42,560		34,235		33,298			(8,325)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/17/2025	6,450	201.33	39,910	35,953	39,910		35,953		34,098			(3,957)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/17/2025	8,309	360.7	90,444	81,476	90,444		81,476		84,564			(8,968)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/24/2024	11,632	360.7	92,673	74,545	92,673		74,545		77,431			(18,128)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/24/2024	14,402	369.73	63,310	50,926	63,310		50,926		49,454			(12,384)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/24/2024	13,294	362.87	92,702	74,568	92,702		74,568		76,329			(18,134)					
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/24/2024	2,753	255.04	15,884	12,777	15,884		12,777		8,390			(3,107)					
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/19/2023	04/17/2025	787	250.46	8,256	7,438	8,256		7,438		5,796			(819)					
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/19/2028	107	5,599.80	31,920	30,660	31,920		30,660		29,523			(1,260)					
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	107	5,599.80	14,520	11,680	14,520		11,680		17,126			(2,840)					
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	71	5,588.60	10,080	8,108	10,080		8,108		11,926			(1,972)					
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/17/2025	71	5,594.20	13,760	12,396	13,760		12,396		14,580			(1,364)					
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/17/2026	71	5,583.00	17,200	16,065	17,200		16,065		17,198			(1,135)					
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/19/2027	89	5,599.80	23,900	22,720	23,900		22,720		22,989			(1,180)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	32,300	382.03	157,550	126,731	157,550		126,731		130,953			(30,819)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	16,571	375.97	119,180	95,867	119,180		95,867		106,115			(23,313)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/24/2024	20,505	258.16	99,320	80,113	99,320		80,113		72,837			(19,207)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/20/2026	4,732	255.62	57,720	53,972	57,720		53,972		49,547			(3,748)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/24/2024	3,985	274.94	29,150	25,513	29,150		25,513		30,591			(5,637)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/17/2025	5,796	273.01	64,000	57,735	64,000		57,735		66,568			(6,269)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/24/2024	44,966	291.03	301,300	243,033	301,300		243,033		365,863			(58,267)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/20/2023	04/17/2025	32,609	291.33	305,900	275,955	305,900		275,955		333,571			(29,945)					
FIDMIFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	04/20/2023	04/24/2024	104,095	258.6	645,300	520,509	645,300		520,509		406,563			(124,791)					
FIDMIFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/20/2023	04/17/2025	33,542	259.63	262,740	237,020	262,740		237,020		173,233			(25,720)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/20/2028	78,169	107.46	320,040	307,587	320,040		307,587		242,080			(12,453)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/24/2024	28,848	107.46	62,620	50,510	62,620		50,510		55,503			(12,110)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/24/2024	78,169	107.35	173,040	139,577	173,040		139,577		154,258			(33,463)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/17/2025	36,293	107.46	105,690	95,344	105,690		95,344		90,125			(10,346)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/17/2025	44,668	107.46	130,080	117,346	130,080		117,346		110,924			(12,734)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/20/2026	48,390	107.46	165,880	155,109	165,880		155,109		135,260			(10,771)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/20/2027	56,765	107.13	223,260	212,392	223,260		212,392		175,655			(10,868)					
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	04/20/2023	04/24/2024	2,500	0.99	41,500	33,475	41,500		33,475		46,485			(8,025)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	04/20/2023	04/24/2024	639	4,371.70	45,640	36,814	45,640		36,814		48,674			(8,826)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	GS	04/20/2023	04/24/2024	222	33,685.26	166,800	134,543	166,800		134,543		187,533			(32,257)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	04/20/2023	04/24/2024	1,200	2,477.7															

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2027	3,040	921.16			101,360		96,849		121,359			(4,511)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2028	5,319	921.16			193,550		186,664		228,695			(6,886)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	04/26/2023	05/01/2024	24	33,268.56			38,240		31,497		40,375			(6,743)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	04/26/2023	05/01/2024	36	33,235.26			24,360		20,065		29,876			(4,295)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	NS	04/26/2023	05/01/2024	288	2,427.73			13,510		11,128		17,986			(2,382)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	04/26/2023	05/01/2024	4,600	12,806.48			58,880		48,498		138,376			(10,382)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	NS	04/26/2023	05/01/2024	462	1,735.60			13,520		11,136		18,809			(2,384)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/26/2023	04/25/2025	8,877	360.5			95,360		86,649		87,464			(8,511)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	NS	06/02/2023	05/01/2024	11,957	372.75			133,530		29,422		27,879			(3,468)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	16,089	363.38			104,400		85,991		88,656			(18,409)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	19,417	360.5			151,200		124,539		130,604			(26,661)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/26/2023	05/01/2024	4,734	257.53			20,642		17,003		11,231			(3,640)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/26/2023	05/01/2024	789	254.24			4,545		3,744		2,665			(801)					
SPWAESE - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/26/2023	04/25/2025	2,762	253.73			23,486		21,390		16,742			(2,096)					
SPPR ISME - 5YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2028	54	5,550.57			15,990		15,421		15,924			(569)					
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	05/01/2024	180	5,556.12			23,300		19,192		34,829			(4,108)					
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	05/01/2024	18	5,556.12			2,330		1,919		3,482			(411)					
SPPR ISME - 2YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	04/25/2025	36	5,561.66			6,520		5,938		8,189			(582)					
SPPR ISME - 3YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	04/24/2026	54	5,556.12			12,240		11,512		13,866			(728)					
SPPR ISME - 4YR	INDEX IAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2027	54	5,533.93			14,730		14,074		15,540			(656)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	26,473	381			119,380		98,330		107,469			(21,050)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	15,208	373.89			113,400		93,404		106,875			(19,996)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	8,466	200.8			37,400		30,805		32,409			(6,595)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/26/2023	04/25/2025	1,494	201.2			8,850		8,060		8,029			(790)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	05/01/2024	19,309	259.86			82,810		68,397		59,382			(14,413)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	04/27/2026	6,305	259.6			67,040		63,122		56,188			(3,918)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	05/01/2024	2,548	274.47			17,570		14,512		20,364			(3,058)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	04/25/2025	4,004	277.77			33,440		30,498		36,965			(2,942)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	05/01/2024	30,129	291.49			205,920		170,080		238,912			(35,840)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	04/27/2023	04/25/2025	30,813	291.49			297,900		271,690		314,048			(26,210)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	04/27/2028	104,980	107.53			437,310		421,996		322,875			(15,314)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	05/01/2024	30,658	107.53			67,980		56,148		58,483			(11,832)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	05/01/2024	48,309	107.53			107,120		88,476		92,155			(18,644)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	04/24/2025	18,580	107.64			54,400		49,607		44,954			(4,793)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	04/24/2025	49,238	107.53			146,280		133,392		121,224			(12,889)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	04/27/2026	50,167	107.31			179,820		169,311		143,102			(10,509)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	04/27/2023	04/27/2027	61,315	107.53			237,600		227,191		181,567			(10,409)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	04/27/2023	04/25/2025	19,306	259.5			149,500		136,347		100,630			(13,153)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	04/27/2023	05/01/2024	114,293	259.76			624,560		515,858		396,231			(108,702)					
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	04/27/2023	05/01/2024	3,200	1			60,160		49,689		68,491			(10,471)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	780	4,358.05			66,300		54,761		69,824			(11,539)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	4,330	188.62			8,960		7,401		6,388			(1,559)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	148	33,859.98			88,600		73,180		97,865			(15,421)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	1,175	2,472.29			55,738		46,037		66,942			(9,701)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	04/27/2023	05/01/2024	4,500	13,160.03			57,600		47,575		91,891			(10,025)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	289	13,107.38			72,922		60,230		96,758			(12,692)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	04/27/2023	05/01/2024	1,713	1,754.72			48,210		39,819		59,992			(8,391)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	04/27/2023	04/25/2025	9,140	361.04			98,340		89,688		87,934			(8,652)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/27/2023	05/01/2024	19,111	361.04			149,040		123,100		123,951			(25,940)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/27/2023	05/01/2024	10,248	373.31			34,780		28,727		25,838			(6,053)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	04/27/2023	05/01/2024	16,065	364.28			102,080		84,313		82,979			(17,767)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	04/27/2023	05/01/2024	26,063	383.23			116,250		96,017		87,227			(20,233)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	04/27/2023	05/01/2024	15,414	376.45			111,650		92,218		89,882			(19,432)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	04/27/2023	05/01/2024	1,962	356.47			14,770		12,199		12,695			(2,571)					
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	04/27/2023	04/25/2025	2,088	598.51			32,203		35,310		31,661			(3,107)					
BESGUVCX - 5YR	INDEX I																						

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/03/2023	05/02/2025	2,487	201.87	14,400	13,253	12,196				12,196			(1,147)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/03/2023	05/08/2024	3,979	203.28	13,840	11,663	10,410				10,410			(2,177)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/03/2023	05/02/2025	7,722	362.23	85,120	78,342	62,303				62,303			(6,778)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	05/03/2023	05/08/2024	18,202	362.6	141,240	119,022	96,282				96,282			(22,218)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	05/03/2023	05/08/2024	13,238	370.93	59,040	49,752	34,430				34,430			(9,289)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	CITI	05/03/2023	05/08/2024	11,583	366.95	68,040	57,337	42,987				42,987			(10,703)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/03/2023	05/08/2024	4,328	259.51	16,830	14,182	7,711				7,711			(2,648)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/03/2023	05/02/2025	1,574	259.19	13,040	12,002	8,167				8,167			(1,038)				
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/08/2024	592	5,518.34	99,198	83,593	128,395				128,395			(15,605)				
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/08/2024	36	5,579.66	4,904	4,133	6,265				6,265			(771)				
SPPRISME - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/02/2025	36	5,596.38	6,606	6,080	7,328				7,328			(526)				
SPPRISME - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/01/2026	54	5,607.53	11,841	11,213	12,331				12,331			(628)				
SPPRISME - 4YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/03/2027	54	5,607.53	13,599	13,059	13,699				13,699			(540)				
SPPRISME - 5YR	INDEX IAB	EX5	Equity/Index	NS	05/03/2023	05/03/2028	54	5,601.96	15,171	14,690	14,809				14,809			(481)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	05/03/2023	05/08/2024	29,221	382.24	127,920	107,797	112,214				112,214			(20,123)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	05/03/2023	05/08/2024	20,511	375.12	148,920	125,494	137,644				137,644			(23,426)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	1,629	1,739.43	63,252	53,444	84,113				84,113			(9,808)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/08/2024	324	13,073.35	91,266	77,114	126,414				126,414			(14,152)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	05/04/2023	05/08/2024	4,900	12,982.48	67,620	57,135	128,689				128,689			(10,485)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	160	33,260.25	121,900	102,998	145,649				145,649			(18,902)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	583	4,299.89	51,750	43,725	58,201				58,201			(8,025)				
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	3,000	0.99	70,800	59,821	86,902				86,902			(10,979)				
FIDMFDYN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	05/04/2023	05/08/2024	101,738	259.48	594,000	501,892	367,926				367,926			(92,108)				
FIDMFDYN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/04/2023	05/02/2025	46,630	259.74	367,840	339,006	239,948				239,948			(28,834)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/08/2024	18,906	259.22	86,400	73,002	63,145				63,145			(13,398)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/04/2026	7,484	257.44	87,400	82,849	73,489				73,489			(4,551)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/08/2024	3,232	280.42	19,440	16,426	16,810				16,810			(3,014)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/02/2025	12,927	283.21	101,520	93,562	91,311				91,311			(7,958)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/08/2024	36,231	292.27	243,800	205,995	273,708				273,708			(37,805)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/04/2023	05/02/2025	37,256	292.27	357,520	329,495	366,972				366,972			(28,025)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/04/2023	05/02/2025	7,982	362.94	88,450	81,517	70,823				70,823			(6,933)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	17,891	362.94	144,300	121,924	103,013				103,013			(22,376)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	13,487	371.66	62,230	52,580	39,689				39,689			(9,650)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	11,285	367.66	68,060	57,506	45,863				45,863			(10,554)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	29,533	381.83	123,900	104,688	117,903				117,903			(19,212)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	20,533	375.08	140,890	119,043	138,167				138,167			(21,847)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	2,531	354.81	17,010	14,372	17,166				17,166			(2,638)				
SP500LV8	INDEX IAB	EX5	Equity/Index	JPM	05/04/2023	05/02/2025	2,292	598.32	33,240	30,634	35,483				35,483			(2,606)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	GS	05/04/2023	05/08/2024	1,618	2,429.50	87,828	74,209	118,053				118,053			(13,619)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/13/2024	66,126	107.15	150,520	128,848	139,322				139,322			(21,672)				
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/13/2024	70,783	107.37	153,520	131,417	142,055				142,055			(22,103)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/08/2025	10,245	107.04	31,460	29,170	27,400				27,400			(2,290)				
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/08/2025	88,479	107.37	259,350	240,475	224,923				224,923			(18,876)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/08/2026	105,244	107.26	367,250	349,447	303,007				303,007			(17,803)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/07/2027	110,832	107.37	424,830	409,381	334,701				334,701			(15,449)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/08/2023	05/08/2028	151,811	107.37	625,920	607,738	475,200				475,200			(18,182)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/15/2024	1,730	925.12	31,872	27,453	32,262				32,262			(4,419)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/15/2024	1,081	919.56	22,720	19,570	23,253				23,253			(3,150)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/09/2025	1,621	925.12	40,485	37,644	38,197				38,197			(2,841)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/09/2025	2,378	924.19	60,302	56,070	56,947				56,947			(4,232)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/08/2026	2,919	924.19	87,588	83,492	78,634				78,634			(4,096)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/10/2027	2,702	925.12	88,250	85,162	77,510				77,510			(3,088)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/10/2028	4,540	925.12	160,062	155,585	136,384				136,384			(4,477)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	24	33,531.33	37,200	32,042	37,425				37,425			(5,158)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	05/10/2023	05/																

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/08/2026	89		5,616.98		20,735		19,765		20,056			(970)					
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/10/2027	89		5,616.98		23,640		22,813		22,338			(827)					
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	NS	05/10/2023	05/10/2028	107		5,616.98		31,242		30,368		28,754			(874)					
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	5,959		201.59		25,920		22,326		21,174			(3,594)					
SPLVSUE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/10/2023	05/09/2025	4,469		201.79		26,910		25,021		23,171			(1,889)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/10/2023	05/15/2024	33,910		382.87		150,040		129,238		130,522			(20,802)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/10/2023	05/15/2024	13,452		373.95		110,400		95,094		101,557			(15,306)					
RAINBOW	INDEX IAB	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	3,000		1		59,100		51,042		70,010			(8,058)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	603		4,331.29		55,900		48,278		60,053			(7,622)					
SPDR GOLD	INDEX IAB	EX5	Equity/Index	WF	05/11/2023	05/15/2024	2,672		188.43		5,950		5,139		4,145			(811)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	150		33,609.29		90,950		78,549		106,813			(12,401)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	5,700		13,389.78		64,410		55,628		95,289			(8,782)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/15/2024	299		13,389.78		90,280		77,970		119,562			(12,310)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	1,605		1,746.45		59,024		50,976		73,653			(8,048)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/15/2024	23,565		259.96		108,300		93,533		79,952			(14,767)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/11/2026	5,498		256.4		68,880		65,727		58,291			(3,154)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/15/2024	2,882		280.1		16,600		14,337		15,601			(2,263)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/09/2025	7,204		283.16		54,320		50,576		51,465			(3,744)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/15/2024	33,115		292.04		232,315		200,639		262,816			(31,676)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/11/2023	05/09/2025	18,776		293.5		173,580		161,616		178,140			(11,964)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	05/11/2023	05/15/2024	110,048		259.88		643,500		555,759		389,516			(87,741)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/11/2023	05/09/2025	53,485		259.62		435,070		405,082		282,181			(29,988)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/15/2024	36,303		108.07		68,640		59,281		60,114			(9,359)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/15/2024	14,893		108.5		25,600		22,109		22,202			(3,491)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/09/2025	26,994		107.64		76,850		71,553		64,338			(5,297)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/09/2025	64,228		107.75		180,090		167,677		150,435			(12,413)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/11/2026	61,435		107.96		199,320		190,195		158,638			(9,125)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/11/2027	76,329		107.85		281,260		271,607		214,881			(9,653)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/11/2023	05/11/2028	99,600		107.85		398,040		387,120		292,534			(10,920)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	23,151		362.1		190,680		164,681		143,082			(25,999)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	12,127		371.17		55,440		47,881		38,066			(7,559)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	18,466		365		127,300		109,943		93,092			(17,357)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/11/2023	05/15/2024	33,956		381.99		154,880		133,762		140,684			(21,118)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/11/2023	05/15/2024	13,751		373.44		113,190		97,757		107,492			(15,433)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/11/2023	05/15/2024	1,684		357.4		13,740		11,867		13,393			(1,873)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPW	05/11/2023	05/09/2025	2,285		600.68		33,480		31,172		34,236			(2,308)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	1,315		2,445.35		73,632		63,592		92,806			(10,040)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/11/2023	05/09/2025	5,237		362.46		57,760		53,779		47,693			(3,981)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/22/2024	1,196		916.89		23,760		20,909		29,545			(2,851)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/22/2024	1,196		917.81		23,210		20,425		28,938			(2,785)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/16/2025	1,087		916.89		28,200		26,487		33,739			(1,713)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/16/2025	1,631		917.81		41,550		39,027		49,870			(2,523)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/15/2026	1,957		917.81		58,680		56,305		69,024			(2,375)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/17/2027	2,501		918.73		84,640		82,077		97,179			(2,563)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPW	05/17/2023	05/17/2028	3,915		917.81		145,080		141,568		165,541			(3,512)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	05/17/2023	05/22/2024	30		32,852.61		57,440		50,548		64,949			(6,892)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	05/17/2023	05/22/2024	54		33,086.56		36,918		32,486		44,872			(4,429)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	05/17/2023	05/22/2024	5,400		13,589.26		65,880		57,976		73,513			(7,904)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	05/17/2023	05/22/2024	394		1,749.65		10,920		9,610		13,740			(1,310)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	13,588		360.98		103,880		91,416		91,610			(12,464)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	11,092		368.91		50,800		44,705		42,476			(6,095)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	13,865		364.58		84,500		74,362		73,076			(10,138)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/16/2025	10,537		360.62		113,240		106,363		104,807			(6,877)					
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	5,981		255.05		25,350		22,308		17,508			(3,042)					
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	5,184		251.04		30,940		27,228		22,815			(3,712)					

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	504	4,336.87		48,400			42,706		48,819			(5,694)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	FB	05/18/2023	05/22/2024	119	33,502.37		75,600			66,707		76,278			(8,893)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	5,500	13,834.62		64,900			57,265		74,680			(7,635)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	253	13,640.93		84,000			74,119		101,705			(9,881)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/22/2024	24,571	257.62		111,570			98,446		98,596			(13,125)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/18/2026	9,891	255.53		117,220			112,590		107,978			(4,630)					
FIDMFDYD - 1YR	INDEX IAB	EX5	Equity/Index	CITI	05/18/2023	05/22/2024	85,238	257.58		514,800			454,242		400,723			(60,559)					
FIDMFDYD - 2YR	INDEX IAB	EX5	Equity/Index	CITI	05/18/2023	05/16/2025	44,944	257.58		366,560			344,762		280,535			(21,798)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/22/2024	286,215	17.13		96,530			85,175		600,622			(11,355)					
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/22/2024	274,533	17.12		94,940			83,772		589,971			(11,168)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/16/2025	116,822	17.08		56,200			52,858		320,876			(3,342)					
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/16/2025	414,720	17.12		193,120			181,636		1,101,786			(11,484)					
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/15/2026	432,243	17.15		230,140			221,025		1,236,474			(9,115)					
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/18/2027	502,336	17.13		301,860			292,922		1,545,790			(8,938)					
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/18/2028	724,299	17.12		473,680			462,469		2,329,056			(11,211)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/16/2025	10,562	359.78		113,601			106,846		114,257			(6,755)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/22/2024	13,619	360.13		103,826			91,613		98,893			(12,214)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/22/2024	11,118	368.05		50,200			46,295		47,172			(5,905)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	05/18/2023	05/22/2024	14,175	363.73		86,027			75,907		81,463			(10,120)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	29,649	381.05		133,350			117,663		156,860			(15,687)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	22,590	371.49		186,400			164,473		221,887			(21,927)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	3,106	354.14		26,290			23,197		30,201			(3,993)					
SP500LV8	INDEX IAB	EX5	Equity/Index	BNP	05/18/2023	05/16/2025	1,732	593.33		28,260			26,580		31,417			(1,681)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	1,009	2,470.43		57,575			50,802		67,279			(6,773)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/22/2024	3,994	275.16		27,545			24,305		33,069			(3,240)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/16/2025	7,624	283.7		49,432			46,492		55,791			(2,939)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/22/2024	27,709	292.9		175,320			154,696		203,004			(20,624)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	05/18/2023	05/16/2025	26,682	292.33		236,235			251,171		264,378			(14,936)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	952	1,777.71		40,477			35,715		47,323			(4,762)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	05/24/2023	05/30/2024	453	1,774.06		12,912			11,607		17,468			(1,305)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	WF	05/24/2023	05/30/2024	5,700	13,604.48		83,790			75,324		105,777			(8,466)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	49	32,865.51		32,320			29,054		42,155			(3,266)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	15	32,996.71		21,700			19,507		32,111			(2,193)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/23/2025	2,794	357.96		29,800			28,272		31,274			(1,528)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	19,555	357.6		154,700			139,069		164,471			(15,631)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	10,057	365.83		46,440			41,748		49,225			(4,692)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	11,454	361.53		70,930			63,763		75,215			(7,167)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/24/2023	05/30/2024	2,013	255.8		6,279			5,644		6,239			(634)					
SPWAESE - 1YR	INDEX IAB	EX5	Equity/Index	GS	05/24/2023	05/30/2024	2,416	245.12		18,662			16,776		19,079			(1,886)					
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/30/2024	36	5,532.29		5,240			4,711		7,652			(529)					
SPPRISME - 1YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/30/2024	36	5,554.51		4,840			4,351		7,118			(489)					
SPPRISME - 2YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/23/2025	54	5,526.73		10,860			10,303		13,477			(557)					
SPPRISME - 3YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/22/2026	54	5,526.73		13,110			12,662		14,779			(448)					
SPPRISME - 4YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2027	54	5,554.51		14,310			13,944		15,031			(366)					
SPPRISME - 5YR	INDEX IAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2028	54	5,554.51		15,900			15,575		15,854			(325)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	1,416	920.61		24,700			22,204		37,428			(2,496)					
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	2,833	918.77		51,480			46,278		77,860			(5,202)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	4,249	918.77		102,570			97,310		142,068			(5,260)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	1,961	916.02		49,680			47,132		68,381			(2,548)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/22/2026	1,852	916.94		54,400			52,541		71,872			(1,859)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2027	1,852	915.1		63,240			61,623		80,525			(1,617)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2028	3,268	915.1		120,600			118,135		151,241			(2,465)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	25,602	377.2		125,100			112,459		166,682			(12,641)					
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	16,499	370.17		130,500			117,314		168,739			(13,186)					
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	16,667	198.39		69,960			62,891		67,587			(7,069)				</	

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/02/2023	06/02/2025	10,281	358.82			116,649		111,649		113,551			(4,531)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	06/02/2023	06/05/2024	1,078	2,483.00			52,434		48,367		59,163			(4,067)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/02/2023	06/05/2024	22,961	378.16			116,640		107,593		145,282			(9,047)				
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/02/2023	06/05/2024	24,662	370.05			214,020		197,419		262,423			(16,601)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	06/02/2023	06/02/2025	1,551	586.82			28,560		27,446		35,902			(1,114)				
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/02/2023	06/02/2025	309	321.64			3,624		3,483		4,525			(141)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	582	1,858.23			20,735		19,421		20,478			(1,314)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	SG	06/07/2023	06/12/2024	5,600	14,303.29			63,840		59,795		77,078			(4,045)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	318	1,828.01			46,014		43,098		40,330			(2,916)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	467	2,545.49			19,680		18,433		21,307			(1,247)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	234	2,519.80			38,220		35,798		42,405			(2,422)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	50	33,496.69			32,045		30,014		37,556			(2,031)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	24	33,631.35			34,384		32,205		40,741			(2,179)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/06/2025	9,763	357.77			107,450		104,003		111,123			(3,447)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	20,084	357.77			162,720		152,409		169,995			(10,311)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	6,137	366.37			28,600		26,788		29,729			(1,812)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	14,505	363.5			82,160		76,954		85,545			(5,206)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/07/2023	06/12/2024	3,220	250.64			16,131		15,109		16,611			(1,022)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/07/2023	06/12/2024	4,026	248.41			24,252		22,715		25,016			(1,537)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/07/2023	06/06/2025	1,208	248.41			10,163		9,837		10,385			(326)				
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/12/2024	124	5,633.73			18,781		17,591		18,108			(1,190)				
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	53	5,645.04			10,617		10,276		9,633			(341)				
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/12/2024	230	5,588.48			40,326		37,771		39,856			(2,555)				
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	301	5,582.82			69,292		67,069		64,563			(2,223)				
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/05/2026	318	5,582.82			85,446		83,620		77,701			(1,826)				
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/07/2027	354	5,582.82			105,480		103,793		94,907			(1,687)				
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/07/2028	371	5,582.82			119,742		118,211		106,016			(1,531)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/12/2024	1,193	915.94			25,256		23,656		28,357			(1,600)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/12/2024	3,903	917.78			79,164		74,148		88,867			(5,016)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	2,819	917.78			73,892		71,522		76,611			(2,370)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	1,409	918.71			36,387		35,220		37,720			(1,167)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/05/2026	1,735	920.55			52,704		51,577		49,756			(1,127)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/07/2027	2,060	917.78			71,288		70,148		64,997			(1,140)				
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	NS	06/07/2023	06/07/2028	2,927	922.4			103,329		102,008		91,140			(1,321)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	06/07/2023	06/12/2024	17,563	374.2			121,520		113,820		148,946			(7,700)				
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	06/07/2023	06/12/2024	18,129	367.84			184,960		173,239		221,892			(11,721)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	18,645	197.84			87,320		81,787		109,014			(5,533)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/07/2023	06/06/2025	3,528	198.83			20,790		20,123		26,028			(667)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	WF	06/08/2023	06/12/2024	2,739	180.7			6,650		6,246		5,450			(404)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	TB	06/08/2023	06/12/2024	1,382	1,826.23			63,180		59,340		63,318			(3,840)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BNP	06/08/2023	06/12/2024	276	14,296.24			102,560		96,327		114,030			(6,233)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	5,700	14,484.54			66,120		62,101		73,334			(4,019)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	06/08/2023	06/12/2024	151	33,393.77			130,662		122,721		139,867			(7,941)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	06/08/2023	06/12/2024	512	4,246.10			62,040		58,269		67,728			(3,771)				
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	06/08/2023	06/12/2024	2,100	0.97			52,710		49,506		53,950			(3,204)				
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/05/2026	75,736	106.41			272,970		267,384		244,075			(5,586)				
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/08/2027	83,216	106.09			340,870		335,655		290,392			(5,215)				
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/08/2028	101,917	106.09			443,630		438,205		362,915			(5,425)				
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/08/2023	06/12/2024	309	318.6			3,128		3,128		4,418			(202)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/12/2024	19,985	360.27			156,398		146,893		148,780			(9,506)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/12/2024	5,829	368.55			26,519		24,907		25,145			(1,612)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/12/2024	14,711	365.67			81,631		76,669		77,474			(4,961)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/06/2025	9,715	359.9			106,176		102,914		106,087			(3,262)				
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/08/2023	06/12/2024	118,255	256.62			756,400		710,427		601,873			(45,973)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	17,519	375.13			122,760		115,299		152,390			(7,461)				
SP500LV5	INDEX IAB	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	18,367	368.4			188,500		177,043		230,812			(11,457)				
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/08/2023	06/06/2025	48,078	25														

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/06/2025	30,856	105.02			117,150		113,551		112,197			(3,599)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/08/2023	06/06/2025	69,191	106.2			222,740		215,897		212,548			(6,843)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	06/14/2023	06/20/2024	21	33,911.37			30,800		29,446		32,216			(1,354)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	NS	06/14/2023	06/20/2024	32	33,979.33			16,940		16,195		17,497			(745)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	06/14/2023	06/20/2024	5,000	15,005.69			66,500		63,576		80,485			(2,924)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/14/2023	06/20/2024	480	1,832.86			13,734		13,130		14,287			(604)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	14,434	359.52			118,040		112,851		110,308			(5,189)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	8,883	368.53			40,320		38,547		36,885			(1,773)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	19,986	363.85			124,560		119,084		115,400			(5,476)						
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	3,886	363.49			36,680		35,862		35,311			(818)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,218	253.07			13,280		12,696		12,913			(584)						
SPWAEASSE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,620	246.36			26,100		25,953		25,986			(1,147)						
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	950	5,668.73			133,380		127,516		121,779			(5,864)						
SPPR ISME - 1YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	141	5,685.79			18,640		17,821		16,818			(819)						
SPPR ISME - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	88	5,674.41			16,600		16,230		14,756			(370)						
SPPR ISME - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	123	5,697.16			22,050		21,558		19,345			(492)						
SPPR ISME - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/12/2026	211	5,680.10			47,640		46,932		41,658			(708)						
SPPR ISME - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2027	176	5,685.79			44,800		44,302		38,943			(498)						
SPPR ISME - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2028	176	5,685.79			49,100		48,663		42,293			(437)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/20/2024	1,184	928.69			21,450		20,507		19,719			(943)						
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/20/2024	6,891	929.61			121,600		116,254		111,459			(5,346)						
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/13/2025	1,831	927.76			46,070		45,042		39,631			(1,028)						
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/12/2026	2,046	927.76			61,370		60,457		54,785			(913)						
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2027	2,477	930.54			80,730		79,832		73,189			(898)						
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2028	5,169	928.69			188,160		186,487		175,317			(1,673)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	25,407	379.73			135,900		129,925		154,283			(5,975)						
SP500LV5	INDEX IAB	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	22,584	371.23			210,400		201,150		235,253			(9,250)						
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	NS	06/14/2023	06/20/2024	195	2,504.95			8,200		7,840		8,361			(360)						
SPLVSUE - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,519	193.54			26,460		25,297		29,382			(1,163)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/20/2024	5,100	15,185.48			65,790		63,071		73,625			(2,719)						
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/20/2024	277	15,094.36			84,470		80,979		85,028			(3,491)						
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	1,270	1,876.05			48,216		46,223		47,909			(1,993)						
RAINBOW	INDEX IAB	EX5	Equity/Index	NL	06/15/2023	06/20/2024	2,700	0.99			73,440		70,405		71,976			(3,035)						
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	550	4,360.75			45,840		43,946		45,486			(1,894)						
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	125	34,167.20			91,418		87,640		90,785			(3,778)						
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/20/2024	15,385	257.3			78,780		75,524		67,435			(3,256)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/13/2025	26,937	107.87			75,400		73,821		64,177			(1,579)						
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/15/2026	4,339	257.04			49,610		48,920		44,694			(690)						
LSMANFI - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/13/2025	52,944	107.55			155,610		152,350		132,721			(3,260)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/20/2024	3,231	279.34			20,880		20,017		19,461			(863)						
LSMANFI - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/15/2026	57,589	107.87			190,340		187,692		154,464			(2,648)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/13/2025	19,389	280.45			171,180		167,594		162,698			(3,586)						
LSMANFI - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/15/2027	65,020	107.87			238,700		236,210		186,411			(2,490)						
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/20/2024	55,319	297.05			354,240		339,600		309,579			(14,640)						
LSMANFI - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/15/2028	117,035	107.76			467,460		463,562		352,674			(3,898)						
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/15/2023	06/13/2025	44,525	296.75			415,800		407,090		360,344			(8,710)						
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/15/2023	06/13/2025	92	1,090.41			6,752		6,610		6,550			(141)						
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/15/2023	06/20/2024	303	325.52			3,277		3,141		3,164			(135)						
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/15/2023	06/20/2024	99,041	258.96			598,810		574,063		402,574			(24,747)						
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/15/2023	06/13/2025	16,186	261.04			116,760		114,314		77,718			(2,446)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	14,093	361.14			115,770		110,986		88,801			(4,784)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	9,119	369.83			42,900		41,127		29,707			(1,773)						
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	19,897	365.48			125,280		120,103		91,542			(5,177)						
LSMANFI - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/15/2023	06/20/2024	34,367	107.87			71,040		68,104		64,106			(2,936)						

STATEMENT AS OF JUNE 30, 2023 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)	
SP500LV5	INDEX IAB	EX5	Equity/Index	MS	06/22/2023	06/26/2024	16,281	372.27		161,240			157,676		172,245								
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	3,068	358.51		32,775			32,408		35,787				(3,564)				
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	MS	06/22/2023	06/26/2024	3,003	201.41		11,340			11,089		11,802				(366)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/26/2024	1,611	252.95		6,538			6,394		6,948				(251)				
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/22/2023	06/20/2025	1,501	199.42		9,570			9,463		10,185				(145)				
SPMAESSE - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/26/2024	2,014	247.99		12,435			12,160		13,166				(107)				
SPMAESSE - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	806	247.99		6,894			6,817		7,151				(275)				
SPPR1SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/22/2023	06/26/2024	229	5,663.40		34,060			33,307		30,179				(77)				
SPPR1SME - 1YR	INDEX IAB	EX5	Equity/Index	BOA	06/22/2023	06/26/2024	123	5,680.46		17,290			16,908		15,166				(753)				
SPPR1SME - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/22/2023	06/20/2025	246	5,674.77		48,860			48,314		41,433				(382)				
SPPR1SME - 3YR	INDEX IAB	EX5	Equity/Index	BOA	06/22/2023	06/22/2026	176	5,674.77		42,400			42,085		35,266				(546)				
SPPR1SME - 4YR	INDEX IAB	EX5	Equity/Index	BOA	06/22/2023	06/22/2027	281	5,680.46		66,400			66,031		63,086				(315)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	06/22/2023	06/26/2024	275	2,556.79		9,485			9,275		11,108				(369)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/26/2024	1,616	928.13		30,920			30,236		34,236				(210)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	2,694	930.91		65,045			64,318		71,798				(683)				
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	1,939	928.13		49,059			48,511		54,072				(727)				
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/22/2026	2,586	928.13		76,102			75,537		83,995				(548)				
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/22/2027	2,694	929.05		86,328			85,847		95,654				(565)				
BESGUVCX - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/22/2023	06/26/2024	1,401	927.2		27,383			26,778		30,300				(480)				
RA INBOW	INDEX IAB	EX5	Equity/Index	ML	06/23/2023	06/26/2024	1,600	0.98		42,720			41,892		44,538				(605)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/26/2024	342	14,951.04		94,304			92,475		100,205				(828)				
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	WF	06/23/2023	06/26/2024	492	4,284.42		49,560			48,599		54,805				(1,829)				
SPDR GOLD	INDEX IAB	EX5	Equity/Index	SG	06/23/2023	06/26/2024	3,367	179.09		7,620			7,472		6,797				(961)				
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/26/2024	122	33,761.15		91,996			90,212		100,894				(148)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	6,300	14,891.48		71,190			69,810		70,927				(1,784)				
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	21,567	254.88		102,600			100,610		116,372				(1,380)				
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/23/2026	3,595	254.88		39,780			39,522		41,341				(1,990)				
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/23/2023	06/23/2025	3,068	358.91		32,010			31,698		33,477				(258)				
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	9,719	276.43		72,360			70,957		72,214				(312)				
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/23/2025	17,637	284.48		123,970			122,761		121,881				(1,403)				
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	59,590	294.46		418,880			410,757		405,310				(1,209)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	13,108	360.71		89,300			87,568		94,557				(8,123)				
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/23/2025	57,897	293.87		583,110			577,425		544,131				(1,732)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	9,203	366.8		40,774			40,474		44,433				(5,685)				
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	13,387	362.14		83,040			81,430		88,225				(806)				
FIDMFDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/23/2023	06/26/2024	95,749	256.66		560,880			550,004		492,294				(1,610)				
FIDMFDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/23/2023	06/23/2025	33,862	256.92		264,480			261,902		217,959				(10,876)				
SP500LV5	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	3,663	353.83		31,070			30,468		35,576				(2,578)				
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/23/2023	06/26/2024	279	1,047.01		19,005			18,636		20,843				(602)				
#N/A	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/23/2023	06/26/2024	305	322.54		3,377			3,312		3,687				(369)				
SP500LV8	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/23/2025	2,309	591.4		46,560			46,106		51,454				(65)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/26/2024	40,957	107.1		94,600			92,766		90,773				(454)				
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/26/2024	17,686	107.32		38,950			38,195		37,448				(1,834)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/23/2025	39,095	107.43		112,980			111,879		100,295				(755)				
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/23/2025	58,643	107.43		169,470			167,818		150,442				(1,101)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	06/23/2023	06/26/2024	1,034	2,522.48		57,616			56,499		64,141				(1,652)				
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/23/2026	69,813	107.21		242,250			240,677		204,182				(1,117)				
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/23/2027	77,260	107.1		299,630			298,171		241,660				(1,573)				
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/23/2023	06/23/2028	147,073	107.43		592,500			590,195		458,954				(1,459)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	1,153	1,819.81		52,353			51,338		57,646				(2,305)				
SP500LV5	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	22,260	381.16		116,920			114,653		138,999				(1,015)				
SP500LV5	INDEX IAB	EX5	Equity/Index	NS	06/23/2023	06/26/2024	16,061	370.87		156,180			153,151		182,774				(2,267)				
NASDAQ 100	INDEX IAB	EX5	Equity/Index	GS	06/28/2023	07/03/2024	4,800	14,964.58		53,760			53,464		67,987				(3,029)				
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BNP	06/28/2023	07/03/2024	377	1,854.99		13,069			12,997		1,330				(296)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	272	2,541.52		40,530			40,307		48,759				(72)				
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	272																

STATEMENT AS OF JUNE 30, 2023 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)	
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	3,980	933.27	95,460	95,194			95,194		101,130			(266)					
BESGUVCX - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	1,721	830.48	43,200	43,080			43,080		45,788			(121)					
BESGUVCX - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/26/2026	1,399	830.48	41,990	41,912			41,912		44,087			(78)					
SPPRI SME - 1YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	07/03/2024	35	5,661.06	5,140	5,112			5,112		4,718			(28)					
BESGUVCX - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	1,614	929.56	55,950	55,722			55,722		57,931			(78)					
SPPRI SME - 2YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	53	5,689.51	9,720	9,693			9,693		8,541			(27)					
SPPRI SME - 3YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/26/2026	105	5,689.51	23,760	23,716			23,716		20,478			(44)					
BESGUVCX - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2028	2,582	932.34	96,000	95,893			95,893		97,810			(107)					
SPPRI SME - 4YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	70	5,666.75	18,960	18,934			18,934		16,208			(26)					
SPPRI SME - 5YR	INDEX IAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2028	105	5,689.51	30,720	30,686			30,686		25,267			(34)					
SPLV5UE - 1YR	INDEX IAB	EX5	Equity/Index	MS	06/28/2023	07/03/2024	3,018	197.98	14,700	14,619			14,619		17,292			(81)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/28/2023	07/03/2024	29,602	380.23	161,700	160,809			160,809		188,216			(891)					
SPLV5UE - 2YR	INDEX IAB	EX5	Equity/Index	MS	06/28/2023	06/27/2025	5,031	198.18	32,300	32,210			32,210		37,391			(90)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/28/2023	07/03/2024	22,554	371.72	212,000	210,832			210,832		242,995			(1,168)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	WF	06/29/2023	07/03/2024	903	1,902.28	30,940	30,855			30,855		30,940			(85)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	06/29/2023	07/03/2024	261	15,074.40	89,505	89,258			89,258		89,505			(247)					
NASDAQ 100	INDEX IAB	EX5	Equity/Index	MS	06/29/2023	07/03/2024	4,700	14,939.95	53,580	53,432			53,432		53,580			(148)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	161	34,190.66	123,475	123,134			123,134		123,475			(341)					
RAINBOW	INDEX IAB	EX5	Equity/Index	ML	06/29/2023	07/03/2024	3,100	1.01	87,110	86,869			86,869		87,110			(241)					
DJ EURO STOXX 50	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	551	4,359.04	59,040	58,877			58,877		59,040			(163)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	960	2,613.17	62,200	62,028			62,028		62,200			(172)					
MSDB - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	07/03/2024	17,946	256.26	78,750	78,532			78,532		78,750			(218)					
MSDB - 3YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	06/29/2026	3,988	252	48,800	48,755			48,755		48,800			(45)					
MSDC - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	07/03/2024	7,937	278.28	49,940	49,802			49,802		49,940			(138)					
MSDC - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	06/27/2025	12,266	287.99	69,700	69,603			69,603		69,700			(97)					
MSDG - 1YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	07/03/2024	39,870	297.14	244,260	243,585			243,585		244,261			(675)					
MSDG - 2YR	INDEX IAB	EX5	Equity/Index	NS	06/29/2023	06/27/2025	11,150	298.91	91,740	91,612			91,612		91,740			(128)					
S&P MARC 5% - 2YR	INDEX IAB	EX5	Equity/Index	BOA	06/29/2023	06/27/2025	5,870	358.08	61,320	61,234			61,234		61,320			(86)					
FIDMFYDN - 1YR	INDEX IAB	EX5	Equity/Index	CITI	06/29/2023	07/03/2024	109,746	257.72	592,200	590,564			590,564		592,201			(1,636)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	14,257	357.37	113,220	113,907			113,907		113,220			(313)					
FIDMFYDN - 2YR	INDEX IAB	EX5	Equity/Index	CITI	06/29/2023	06/27/2025	31,134	256.95	242,400	242,061			242,061		242,400			(339)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	6,150	367.38	25,080	25,011			25,011		25,080			(69)					
S&P MARC 5%	INDEX IAB	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	17,611	360.94	112,140	111,830			111,830		112,140			(310)					
BX1TR - 1 YR	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/29/2023	07/03/2024	93	1,114.15	3,607	3,597			3,597		3,607			(10)					
BX1TR - 2 YR	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/29/2023	06/27/2025	93	1,132.34	4,752	4,745			4,745		4,752			(7)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	29,504	381.85	156,450	156,018			156,018		156,450			(432)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	22,198	373.31	206,190	205,620			205,620		206,191			(570)					
BX1TR - 1 YR	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/29/2023	07/03/2024	611	329.69	4,540	4,527			4,527		4,540			(13)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	07/03/2024	24,125	107.87	50,960	50,819			50,819		50,960			(141)					
SP500LV5	INDEX IAB	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	2,248	357.65	14,800	14,759			14,759		14,800			(41)					
LSMANF1 - 1YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	07/03/2024	46,395	107.77	100,500	100,222			100,222		100,501			(278)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	06/27/2025	40,828	107.87	116,160	115,998			115,998		116,159			(162)					
LSMANF1 - 2YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	06/27/2025	42,683	107.77	123,280	123,108			123,108		123,278			(172)					
SP500LV8	INDEX IAB	EX5	Equity/Index	MS	06/29/2023	06/27/2025	1,150	594.23	23,100	23,068			23,068		23,100			(32)					
LSMANF1 - 3YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	06/29/2026	38,044	107.66	130,380	130,259			130,259		130,381			(121)					
LSMANF1 - 4YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	06/29/2027	42,683	107.77	159,620	159,509			159,509		159,619			(111)					
LSMANF1 - 5YR	INDEX IAB	EX5	Equity/Index	GS	06/29/2023	06/29/2028	55,674	107.12	237,468	237,468			237,468		237,600			(132)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	WF	06/29/2023	07/05/2023	29	30,719.02	104				104					(9,596)					
DOW INDUSTRIAL	INDEX IAB	EX5	Equity/Index	WF	06/29/2022	07/05/2023	32	30,191.52	68,600				68,600					(34,020)					
SP500LV5	INDEX IAB	EX5	Equity/Index	WF	06/29/2022	07/05/2023	17,634	354.22	170,800	170,800			170,800		170,800			(84,704)					
S&P 400 MIDCAP	INDEX IAB	EX5	Equity/Index	MS	06/29/2022	07/05/2023	262	2,309.00	11,580				11,580					(5,743)					
RUSSELL 2000	INDEX IAB	EX5	Equity/Index	BARCLAYS	06/29/2022	07/05/2023	349	1,709.05	11,586				11,586					(5,746)					
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										456,106,882	423,104,513		473,636,296	XXX	1,056,100,514			(293,843,362)			XXX	XXX	
Purchased Options - Hedging Other - Put Options																							
S & P 500 (SPX)	INDEX IAB	EX5	Equity/Index	WOLVERINE	05/04/2023	10/20/2023	25	3,700.00	250,042	250,042			175,030		40,309			(75					

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
018999999	Purchased Options - Hedging Other - Floors													XXX		59,804		(59,804)			XXX	XXX	
	Purchased Options - Hedging Other - Collars																						
019999999	Hedging Other - Collars													XXX							XXX	XXX	
	Purchased Options - Hedging Other - Other																						
020999999	Purchased Options - Hedging Other - Other													XXX							XXX	XXX	
021999999	Purchased Options - Hedging Other - Subtotal - Hedging Other									456,106,882	423,745,817		474,086,003	XXX	1,056,310,341	59,804		(294,094,764)				XXX	XXX
	Purchased Options - Replications - Call Options and Warrants																						
022999999	Purchased Options - Replications - Call Options and Warrants													XXX								XXX	XXX
	Purchased Options - Replications - Put Options																						
023999999	Purchased Options - Replications - Put Options													XXX								XXX	XXX
	Purchased Options - Replications - Caps																						
024999999	Purchased Options - Replications - Caps													XXX								XXX	XXX
	Purchased Options - Replications - Floors																						
025999999	Purchased Options - Replications - Floors													XXX								XXX	XXX
	Purchased Options - Replications - Collars																						
026999999	Purchased Options - Replications - Collars													XXX								XXX	XXX
	Purchased Options - Replications - Other																						
027999999	Purchased Options - Replications - Other													XXX								XXX	XXX
028999999	Purchased Options - Replications - Subtotal - Replications													XXX								XXX	XXX
	Purchased Options - Income Generation - Call Options and Warrants																						
029999999	Purchased Options - Income Generation - Call Options and Warrants													XXX								XXX	XXX
	Purchased Options - Income Generation - Put Options																						
030999999	Purchased Options - Income Generation - Put Options													XXX								XXX	XXX
	Purchased Options - Income Generation - Caps																						
031999999	Purchased Options - Income Generation - Caps													XXX								XXX	XXX
	Purchased Options - Income Generation - Floors																						
032999999	Purchased Options - Income Generation - Floors													XXX								XXX	XXX
	Purchased Options - Income Generation - Collars																						
033999999	Purchased Options - Income Generation - Collars													XXX								XXX	XXX
	Purchased Options - Income Generation - Other																						
034999999	Purchased Options - Income Generation - Other													XXX								XXX	XXX
035999999	Purchased Options - Income Generation - Subtotal - Income Generation													XXX								XXX	XXX
	Purchased Options - Other - Call Options and Warrants																						
036999999	Purchased Options - Other - Call Options and Warrants													XXX								XXX	XXX
	Purchased Options - Other - Put Options																						
037999999	Purchased Options - Other - Put Options													XXX								XXX	XXX
	Purchased Options - Other - Caps																						
038999999	Purchased Options - Other - Caps													XXX								XXX	XXX
	Purchased Options - Other - Floors																						
039999999	Purchased Options - Other - Floors													XXX								XXX	XXX
	Purchased Options - Other - Collars																						
040999999	Purchased Options - Other - Collars													XXX								XXX	XXX
	Purchased Options - Other - Other																						
041999999	Purchased Options - Other - Other													XXX								XXX	XXX
042999999	Purchased Options - Other - Subtotal - Other													XXX								XXX	XXX
043999999	Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants									456,106,882	423,104,513		473,636,296	XXX	1,056,100,514			(293,843,362)				XXX	XXX
044999999	Purchased Options - Total Purchased Options - Subtotal - Put Options										641,305		449,707	XXX	209,827			(191,596)				XXX	XXX
045999999	Purchased Options - Total Purchased Options - Subtotal - Caps													XXX								XXX	XXX
046999999	Purchased Options - Total Purchased Options - Subtotal - Floors													XXX		59,804		(59,804)				XXX	XXX
047999999	Purchased Options - Total Purchased Options - Subtotal - Collars													XXX								XXX	XXX
048999999	Purchased Options - Total Purchased Options - Subtotal - Other													XXX								XXX	XXX
049999999	Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options									456,106,882	423,745,817		474,086,003	XXX	1,056,310,341	59,804		(294,094,764)				XXX	XXX
	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
050999999	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants													XXX								XXX	XXX
	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
051999999	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options													XXX								XXX	XXX
	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
052999999	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps													XXX								XXX	XXX
	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
053999999	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors													XXX								XXX	XXX
	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
054999999	Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars													XXX								XXX	XXX

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																							
059999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																							
056999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
057999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																							
058999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																							
059999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																							
060999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																							
061999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																							
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																							
062999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																							
063999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																							
Written Options - Hedging Other - Call Options and Warrants																							
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/12/2022	07/07/2023	100	4,020.00	(3,047,045)				(126,960)		(4,325,590)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/12/2022	07/07/2023	75	4,140.00	(76,664)						(2,345,206)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/19/2022	07/14/2023	150	3,980.00	(5,435,020)				(226,459)		(7,131,115)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/19/2022	07/14/2023	100	4,090.00	(3,024,045)				(126,002)		(3,658,004)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/26/2022	07/21/2023	125	4,100.00	(3,792,433)				(158,018)		(4,496,203)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/26/2022	07/21/2023	75	4,220.00	(1,834,758)				(76,448)		(1,822,510)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2022	07/28/2023	125	4,180.00	(4,760,308)				(595,038)		(3,586,471)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2022	07/28/2023	75	4,300.00	(2,358,258)				(294,782)		(1,319,372)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/09/2022	08/04/2023	125	4,300.00	(4,945,945)				(494,945)		(2,328,267)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/09/2022	08/04/2023	75	4,430.00	(1,894,458)				(236,807)		(619,330)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2022	08/11/2023	125	4,340.00	(5,014,433)				(626,804)		(2,031,360)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2022	08/11/2023	75	4,480.00	(2,416,308)				(302,038)		(455,156)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2022	08/18/2023	125	4,470.00	(3,042,558)				(380,320)		(946,335)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2022	08/18/2023	75	4,590.00	(1,432,233)				(179,029)		(174,303)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/30/2022	08/25/2023	125	4,340.00	(2,939,808)				(367,476)		(2,251,833)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/30/2022	08/25/2023	75	4,480.00	(1,322,958)				(165,370)		(583,702)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/06/2022	09/01/2023	125	4,160.00	(3,510,558)				(731,366)		(4,289,114)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/06/2022	09/01/2023	75	4,280.00	(1,894,658)				(353,054)		(1,784,243)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/13/2022	09/08/2023	125	4,120.00	(4,369,933)				(910,403)		(4,813,570)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/13/2022	09/08/2023	75	4,250.00	(2,123,733)				(442,444)		(2,024,263)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2022	09/15/2023	150	4,130.00	(4,144,120)				(863,358)		(5,734,898)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2022	09/15/2023	100	4,255.00	(2,206,445)				(459,676)		(2,725,062)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2022	09/22/2023	125	3,970.00	(3,180,933)				(662,694)		(6,686,455)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2022	09/22/2023	75	4,090.00	(1,536,183)				(320,038)		(3,185,828)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2022	09/29/2023	150	3,820.00	(5,964,220)				(1,355,505)		(10,213,940)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2022	09/29/2023	100	3,930.00	(3,377,645)				(767,647)		(5,776,771)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2022	10/06/2023	125	3,870.00	(3,704,683)				(1,080,532)		(7,997,360)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2022	10/06/2023	100	3,990.00	(2,420,845)				(706,080)		(5,286,633)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2022	10/13/2023	150	3,780.00	(5,972,770)				(1,742,058)		(10,948,451)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2022	10/13/2023	75	3,890.00	(2,556,858)				(745,750)		(4,703,391)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2022	10/20/2023	150	3,810.00	(7,078,720)				(2,064,627)		(10,609,368)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2022	10/20/2023	100	3,930.00	(4,048,745)				(1,180,884)		(5,961,868)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/01/2022	10/27/2023	150	3,960.00	(5,650,872)				(1,798,005)		(8,614,553)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/01/2022	10/27/2023	75	4,080.00	(2,360,958)				(751,214)		(3,499,442)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/08/2022	11/03/2023	125	3,950.00	(4,746,184)				(1,779,819)		(7,360,334)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/08/2022	11/03/2023	75	4,070.00	(2,383,983)				(893,994)		(3,610,161)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/15/2022	11/10/2023	150	4,020.00	(6,527,322)				(2,447,746)		(7,971,164)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/15/2022	11/10/2023	75	4,140.00	(2,752,608)				(1,032,228)		(3,196,339)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/22/2022	11/17/2023	150	4,130.00	(5,249,172)				(1,968,439)		(6,611,196)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/22/2022	11/17/2023	100	4,260.00	(2,827,346)				(1,060,255)		(3,314,573)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2022	11/24/2023	125	4,160.00	(3,968,934)				(1,488,350)		(5,255,428)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2022	11/24/2023	75	4,300.00	(1,867,308)				(700,241)		(2,286,674)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2022	12/01/2023	125	4,200.00	(3,625,309)				(1,661,600)		(4,909,814)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2022	12/01/2023	75	4,340.00	(1,674,333)				(767,403)		(2,099,773)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2022	12/08/2023	150	4,140.00	(5,362,422)				(2,457,777)		(6,737,724)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2022	12/08/2023	75	4,270.00	(2,160,858)				(990,393)		(2,561,537)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2022	12/15/2023	150	4,110.00	(3,982,122)				(1,825,139)		(7,205,887)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2022	12/15/2023	100	4,240.00	(2,069,146)				(948,359)		(3,718,823)								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/27/2022	12/22/2023	175	4,000.00	(5,572,200)				(2,553,952)		(10,179,086)								

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STATEMENT AS OF JUNE 30, 2023 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	12/27/2022	12/22/2023	125	4,110.00		(3,293,934)			(1,509,720)		(6,083,680)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/03/2023	12/29/2023	150	3,990.00			(4,694,322)		(2,347,161)		(8,938,574)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/03/2023	12/29/2023	75	4,120.00			(1,864,758)		(932,379)		(3,630,028)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/10/2023	01/05/2024	100	3,980.00			(3,520,046)		(1,906,692)		(6,103,106)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/10/2023	01/05/2024	75	4,100.00			(2,149,533)		(1,164,331)		(3,802,063)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/17/2023	01/12/2024	125	4,110.00			(4,017,934)		(2,176,381)		(6,312,870)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/17/2023	01/12/2024	75	4,240.00			(1,879,308)		(1,017,959)		(2,984,463)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/24/2023	01/19/2024	100	4,120.00			(3,175,146)		(1,719,871)		(5,025,158)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/24/2023	01/19/2024	100	4,230.00			(2,552,346)		(1,382,521)		(4,121,318)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/01/2023	01/26/2024	125	4,190.00			(3,687,433)		(2,178,937)		(5,632,048)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/01/2023	01/26/2024	75	4,330.00			(1,634,358)		(965,757)		(2,550,249)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/07/2023	02/02/2024	150	4,280.00			(4,139,470)		(2,587,169)		(5,772,327)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/07/2023	02/02/2024	75	4,420.00			(1,514,508)		(946,567)		(2,101,066)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/14/2023	02/09/2024	125	4,280.00			(3,810,058)		(2,381,286)		(4,886,093)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/14/2023	02/09/2024	75	4,420.00			(1,709,808)		(1,068,630)		(2,148,933)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/21/2023	02/16/2024	100	4,290.00			(2,417,845)		(1,511,153)		(3,891,267)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/21/2023	02/16/2024	75	4,410.00			(1,374,183)		(858,864)		(2,249,263)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/01/2023	02/23/2024	125	4,180.00			(3,262,433)		(2,224,386)		(6,010,498)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/01/2023	02/23/2024	75	4,310.00			(1,460,283)		(995,647)		(2,841,377)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/07/2023	03/01/2024	150	4,140.00			(4,490,320)		(3,180,643)		(7,777,987)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/07/2023	03/01/2024	100	4,270.00			(2,288,945)		(1,621,336)		(4,151,668)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/14/2023	03/08/2024	150	4,130.00			(3,606,070)		(2,554,300)		(7,977,548)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/14/2023	03/08/2024	75	4,280.00			(1,264,233)		(895,498)		(3,097,485)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/21/2023	03/15/2024	150	4,070.00			(4,973,170)		(3,522,662)		(8,791,189)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/21/2023	03/15/2024	100	4,210.00			(2,518,945)		(1,784,253)		(4,728,944)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2023	03/22/2024	175	4,110.00			(5,303,808)		(3,756,864)		(9,778,201)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2023	03/22/2024	100	4,250.00			(2,263,145)		(1,603,061)		(4,474,883)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/04/2023	03/28/2024	150	4,170.00			(5,132,270)		(3,965,845)		(7,725,859)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/04/2023	03/28/2024	75	4,320.00			(1,915,383)		(1,480,068)		(2,994,008)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/11/2023	04/05/2024	175	4,270.00			(5,032,908)		(3,984,385)		(7,756,031)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/11/2023	04/05/2024	100	4,410.00			(2,116,445)		(1,675,519)		(3,403,500)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/18/2023	04/12/2024	175	4,290.00			(5,172,383)		(4,094,803)		(7,590,625)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/18/2023	04/12/2024	75	4,440.00			(1,593,408)		(1,261,448)		(2,440,876)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/25/2023	04/19/2024	175	4,300.00			(4,622,358)		(3,659,366)		(7,558,892)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/25/2023	04/19/2024	100	4,460.00			(1,798,345)		(1,423,690)		(3,177,651)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/02/2023	04/26/2024	150	4,280.00			(4,273,120)		(3,690,422)		(6,783,084)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/02/2023	04/26/2024	75	4,430.00			(1,516,608)		(1,309,797)		(2,578,387)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/09/2023	05/03/2024	150	4,270.00			(4,373,920)		(3,827,180)		(6,974,007)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/09/2023	05/03/2024	75	4,410.00			(1,602,408)		(1,402,107)		(2,723,446)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/16/2023	05/10/2024	150	4,300.00			(4,062,520)		(3,554,705)		(6,715,382)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/16/2023	05/10/2024	75	4,450.00			(1,419,483)		(1,242,047)		(2,557,960)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/23/2023	05/17/2024	150	4,330.00			(4,324,120)		(3,783,605)		(6,462,840)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/23/2023	05/17/2024	100	4,470.00			(2,087,645)		(1,826,689)		(3,330,623)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/01/2023	05/24/2024	125	4,330.00			(3,847,433)		(3,672,549)		(5,451,534)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/01/2023	05/24/2024	75	4,470.00			(1,689,933)		(1,613,117)		(2,538,980)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/06/2023	05/31/2024	125	4,380.00			(3,849,058)		(3,674,100)		(5,062,567)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/06/2023	05/31/2024	75	4,520.00			(1,691,883)		(1,614,979)		(2,330,619)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/08/2023	07/07/2023	300	4,275.00			(2,118,445)		(1,059,223)		(5,346,062)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/13/2023	06/07/2024	125	4,450.00			(4,055,058)		(3,886,097)		(4,525,589)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/13/2023	06/07/2024	75	4,600.00			(1,756,983)		(1,683,775)		(2,002,634)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/16/2023	07/14/2023	400	4,350.00			(4,926,195)		(2,463,098)		(4,618,164)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/20/2023	06/14/2024	125	4,560.00			(3,391,058)		(3,249,764)		(3,705,284)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/20/2023	06/14/2024	100	4,710.00			(1,896,945)		(1,817,906)		(2,114,863)								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOL																			

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Options - Hedging Other - Other																						
069999999 - Written Options - Hedging Other - Other																						
070999999 - Written Options - Hedging Other - Subtotal - Hedging Other																						
Written Options - Replications - Call Options and Warrants																						
071999999 - Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
072999999 - Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
073999999 - Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
074999999 - Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
075999999 - Written Options - Replications - Collars																						
Written Options - Replications - Other																						
076999999 - Written Options - Replications - Other																						
077999999 - Written Options - Replications - Subtotal - Replications																						
Written Options - Income Generation - Call Options and Warrants																						
078999999 - Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
079999999 - Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
080999999 - Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
081999999 - Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
082999999 - Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
083999999 - Written Options - Income Generation - Other																						
084999999 - Written Options - Income Generation - Subtotal - Income Generation																						
Written Options - Other - Call Options and Warrants																						
085999999 - Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
086999999 - Written Options - Other - Put Options																						
Written Options - Other - Caps																						
087999999 - Written Options - Other - Caps																						
Written Options - Other - Floors																						
088999999 - Written Options - Other - Floors																						
Written Options - Other - Collars																						
089999999 - Written Options - Other - Collars																						
Written Options - Other - Other																						
090999999 - Written Options - Other - Other																						
091999999 - Written Options - Other - Subtotal - Other																						
092999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants																						
093999999 - Written Options - Total Written Options - Subtotal - Put Options																						
094999999 - Written Options - Total Written Options - Subtotal - Caps																						
095999999 - Written Options - Total Written Options - Subtotal - Floors																						
096999999 - Written Options - Total Written Options - Subtotal - Collars																						
097999999 - Written Options - Total Written Options - Subtotal - Other																						
098999999 - Written Options - Total Written Options - Subtotal - Total Written Options																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
099999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
100999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
101999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
102999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
103999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
104999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
105999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																	
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																																							
106999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default														XXX																	XXX	XXX							
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																																							
107999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange														XXX																		XXX	XXX						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																																							
108999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return														XXX																			XXX	XXX					
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																																							
109999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX																				XXX	XXX				
110999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX																					XXX	XXX			
Swaps - Hedging Other - Interest Rate																																							
SWP: 01S 2.638000			Equity/Index	JPM	07/28/2022	08/01/2025		50,000,000					(2,098,488)		(2,098,488)	(208,232)				361,456																			
8/1/2025																																							
SWP: 01S 2.990000			Equity/Index	JPM	08/05/2022	08/09/2025		30,000,000					(1,057,277)		(1,057,277)	(177,315)				218,008																			
8/9/2025																																							
SWP: 01S 3.231000			Equity/Index	JPM	08/24/2022	08/26/2025		20,000,000					(612,633)		(612,633)	(144,414)				146,932																			
8/26/2025																																							
FSWP: 01S 0.719500			Equity/Index	CME	04/20/2023	10/12/2024		78,000,000					4,494,133		4,494,133	4,494,133				442,555																			
10/12/2024																																							
FSWP: 01S 0.430000			Equity/Index	CME	04/20/2023	10/12/2023		35,000,000					451,658		451,658	451,658				93,413																			
10/12/2023																																							
SWP: USD 0.430000			Equity/Index	CME	04/20/2023	07/12/2023		35,000,000					54,913		54,913	54,913				31,731																			
7/12/2023																																							
SWP: USD 0.719500			Equity/Index	CME	04/20/2023	07/12/2023		78,000,000					114,946		114,946	114,946				70,715																			
7/12/2023																																							
SWP: 01S 2.262500			Equity/Index	BOA	03/30/2022	04/01/2024		6,250,000					(145,772)		(145,772)	48,011				27,174																			
4/1/2024																																							
111999999 - Swaps - Hedging Other - Interest Rate														1,201,482	XXX	1,201,482	4,633,701														1,391,984	XXX	XXX						
Swaps - Hedging Other - Credit Default																																							
112999999 - Swaps - Hedging Other - Credit Default														XXX																			XXX	XXX					
Swaps - Hedging Other - Foreign Exchange																																							
113999999 - Swaps - Hedging Other - Foreign Exchange														XXX																				XXX	XXX				
Swaps - Hedging Other - Total Return																																							
114999999 - Swaps - Hedging Other - Total Return														XXX																				XXX	XXX				
Swaps - Hedging Other - Other																																							
115999999 - Swaps - Hedging Other - Other														XXX																				XXX	XXX				
116999999 - Swaps - Hedging Other - Subtotal - Hedging Other														1,201,482	XXX	1,201,482	4,633,701																		1,391,984	XXX	XXX		
Swaps - Replication - Interest Rate																																							
117999999 - Swaps - Replication - Interest Rate														XXX																						XXX	XXX		
Swaps - Replication - Credit Default																																							
118999999 - Swaps - Replication - Credit Default														XXX																						XXX	XXX		
Swaps - Replication - Foreign Exchange																																							
119999999 - Swaps - Replication - Foreign Exchange														XXX																						XXX	XXX		
Swaps - Replication - Total Return																																							
120999999 - Swaps - Replication - Total Return														XXX																						XXX	XXX		
Swaps - Replication - Other																																							
121999999 - Swaps - Replication - Other														XXX																							XXX	XXX	
122999999 - Swaps - Replication - Subtotal - Replication														XXX																							XXX	XXX	
Swaps - Income Generation - Interest Rate																																							
123999999 - Swaps - Income Generation - Interest Rate														XXX																							XXX	XXX	
Swaps - Income Generation - Credit Default																																							
124999999 - Swaps - Income Generation - Credit Default														XXX																							XXX	XXX	
Swaps - Income Generation - Foreign Exchange																																							
125999999 - Swaps - Income Generation - Foreign Exchange														XXX																							XXX	XXX	
Swaps - Income Generation - Total Return																																							
126999999 - Swaps - Income Generation - Total Return														XXX																							XXX	XXX	
Swaps - Income Generation - Other																																							
127999999 - Swaps - Income Generation - Other														XXX																							XXX	XXX	
128999999 - Swaps - Income Generation - Subtotal - Income Generation														XXX																								XXX	XXX
Swaps - Other - Interest Rate																																							
129999999 - Swaps - Other - Interest Rate														XXX																								XXX	XXX
Swaps - Other - Credit Default																																							
130999999 - Swaps - Other - Credit Default														XXX																								XXX	XXX
Swaps - Other - Foreign Exchange																																							

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STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
131999999	Swaps - Other - Foreign Exchange													XXX							XXX	XXX
Swaps - Other - Total Return																						
132999999	Swaps - Other - Total Return													XXX							XXX	XXX
Swaps - Other - Other																						
133999999	Swaps - Other - Other													XXX							XXX	XXX
134999999	Swaps - Other - Subtotal - Other													XXX							XXX	XXX
135999999	Swaps - Total Swaps - Subtotal - Interest Rate												1,201,482	XXX	1,201,482	4,633,701				1,391,984	XXX	XXX
136999999	Swaps - Total Swaps - Subtotal - Credit Default													XXX							XXX	XXX
137999999	Swaps - Total Swaps - Subtotal - Foreign Exchange													XXX							XXX	XXX
138999999	Swaps - Total Swaps - Subtotal - Total Return													XXX							XXX	XXX
139999999	Swaps - Total Swaps - Subtotal - Other													XXX							XXX	XXX
140999999	Swaps - Total Swaps - Subtotal - Total Swaps												1,201,482	XXX	1,201,482	4,633,701				1,391,984	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
141999999	Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108													XXX							XXX	XXX
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
142999999	Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108													XXX							XXX	XXX
Forwards - Hedging Other																						
CAD/USD FX/FWRD	FX Bonds	D1	Currency	GS	06/13/2023	07/14/2023		789,000					(2,733)		(2,733)					(2,733)		
CAD/USD FX/FWRD	FX Bonds	D1	Currency	GS	06/13/2023	07/14/2023		1,184,000					(4,101)		(4,101)					(4,101)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA	06/13/2023	07/14/2023		6,346,000					(73,663)		(73,663)					(73,663)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	04/24/2023	10/26/2023		7,806,000					175,684		175,684					175,684		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	05/15/2023	10/26/2023		1,600,000					(7,518)		(7,518)					(7,518)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	CITI	06/29/2023	10/26/2023		874,000					(882)		(882)					(882)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	04/24/2023	10/26/2023		2,129,000					47,916		47,916					47,916		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	05/15/2023	10/26/2023		436,000					(2,049)		(2,049)					(2,049)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	CITI	06/29/2023	10/26/2023		239,000					(241)		(241)					(241)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	04/24/2023	10/26/2023		2,838,000					63,873		63,873					63,873		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	05/15/2023	10/26/2023		581,000					(2,730)		(2,730)					(2,730)		
EUR/USD FX/FWRD	FX Bonds	D1	Currency	CITI	06/29/2023	10/26/2023		318,000					(321)		(321)					(321)		
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	06/13/2023	07/14/2023		22,191,000					(225,789)		(225,789)					(225,789)		
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	06/13/2023	07/14/2023		2,754,000					(28,021)		(28,021)					(28,021)		
143999999	Forwards - Hedging Other												(60,577)	XXX	(60,577)					(60,577)		XXX
Forwards - Replication																						
144999999	Forwards - Replication													XXX							XXX	XXX
Forwards - Income Generation																						
145999999	Forwards - Income Generation													XXX							XXX	XXX
Forwards - Other																						
146999999	Forwards - Other													XXX							XXX	XXX
147999999	Forwards - Subtotal - Forwards												(60,577)	XXX	(60,577)					(60,577)		XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
148999999	SSAP No. 108 Adjustments - Offset to VM-21													XXX							XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
149999999	SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities													XXX							XXX	XXX
150999999	SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments													XXX							XXX	XXX
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108													XXX							XXX	XXX
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108													XXX							XXX	XXX
170999999	Subtotal - Hedging Other									284,026,654	261,660,587		310,470,735	XXX	573,600,787	4,693,505	(60,577)	(164,482,878)		1,391,984	XXX	XXX
171999999	Subtotal - Replication													XXX							XXX	XXX
172999999	Subtotal - Income Generation													XXX							XXX	XXX
173999999	Subtotal - Other													XXX							XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX							XXX	XXX
175999999	Totals									284,026,654	261,660,587		310,470,735	XXX	573,600,787	4,693,505	(60,577)	(164,482,878)		1,391,984	XXX	XXX

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(a)	Code	Description of Hedged Risk(s)

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

STATEMENT AS OF JUNE 30, 2023 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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
151999999 - Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
152999999 - Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Other																					
	23		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,434.5000							.61,813	.61,813	257,600		
	1		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,434.7500							2,675	2,675	11,200		
	11		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,436.5000							28,463	28,463	123,200		
	27		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,436.5000							69,863	69,863	302,400		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.0000							10,250	10,250	44,800		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.0000							10,250	10,250	44,800		
	2		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.2500							5,100	5,100	22,400		
	1		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.5000							2,538	2,538	11,200		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.5000							10,150	10,150	44,800		
	36		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.7500							90,900	90,900	403,200		
	51		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,437.7500							128,775	128,775	571,200		
	25		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,438.2500							62,500	62,500	280,000		
	35		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,438.2500							87,500	87,500	392,000		
	14		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,451.2500							25,900	25,900	156,800		
	23		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/20/2023	4,451.5000							42,263	42,263	257,600		
	11		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/22/2023	4,410.5000							42,763	42,763	123,200		
	97		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/22/2023	4,423.5000							314,038	314,038	1,086,400		
	5		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/23/2023	4,405.2500							20,750	20,750	56,000		
	27		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/23/2023	4,419.5000							92,813	92,813	302,400		
	53		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,370.2500							312,700	312,700	593,600		
	51		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,383.7500							266,475	266,475	571,200		
	1		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,384.0000							5,213	5,213	11,200		
	19		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,394.5000							89,063	89,063	212,800		
	22		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,394.5000							103,125	103,125	246,400		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,394.7500							18,700	18,700	44,800		
	1		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/26/2023	4,394.7500							4,675	4,675	11,200		
	83		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/27/2023	4,419.0000							287,388	287,388	929,600		
	15		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/29/2023	4,427.7500							45,375	45,375	168,000		
	2		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/29/2023	4,434.5000							5,375	5,375	22,400		
	2		SEP 23 EMINI SP500	Index Liab	N/A	Equity/ Index	.09/15/2023	BAML	.06/29/2023	4,434.5000							5,375	5,375	22,400		

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STATEMENT AS OF JUNE 30, 2023 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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22																		
														15	16	17																							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point																		
	.4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,434.7500	.4,488.2500						10,700	10,700	44,800																				
	.5		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,434.7500	.4,488.2500						13,375	13,375	56,000																				
	.79		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,435.0000	.4,488.2500						210,338	210,338	884,800																				
	.87		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,435.0000	.4,488.2500						231,638	231,638	974,400																				
	.7		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,435.2500	.4,488.2500						18,550	18,550	78,400																				
	.9		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,435.2500	.4,488.2500						23,850	23,850	100,800																				
	.18		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,436.2500	.4,488.2500						46,800	46,800	201,600																				
	.17		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	.09/15/2023	BAML	.06/29/2023	4,436.2500	.4,488.2500						44,200	44,200	190,400																				
153999999 - Long Futures - Hedging Other																																							
Long Futures - Replication																																							
154999999 - Long Futures - Replication																																							
Long Futures - Income Generation																																							
155999999 - Long Futures - Income Generation																																							
Long Futures - Other																																							
156999999 - Long Futures - Other																																							
157999999 - Long Futures - Subtotal - Long Futures																														2,852,213	2,852,213	9,856,000							
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																																							
158999999 - Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																																							
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																																							
159999999 - Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																																							
Short Futures - Hedging Other																																							
160999999 - Short Futures - Hedging Other																																							
Short Futures - Replication																																							
161999999 - Short Futures - Replication																																							
Short Futures - Income Generation																																							
162999999 - Short Futures - Income Generation																																							
Short Futures - Other																																							
163999999 - Short Futures - Other																																							
164999999 - Short Futures - Subtotal - Short Futures																																							
SSAP No. 108 Adjustments - Offset to VM-21																																							
165999999 - SSAP No. 108 Adjustments - Offset to VM-21																																							
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																																							
166999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																																							
167999999 - SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																																							
168999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																																							
169999999 - Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																																							
170999999 - Subtotal - Hedging Other																															2,852,213	2,852,213	9,856,000						
171999999 - Subtotal - Replication																																							
172999999 - Subtotal - Income Generation																																							
173999999 - Subtotal - Other																																							
174999999 - Subtotal - Adjustments for SSAP No. 108 Derivatives																																							
175999999 - Totals																															2,852,213	2,852,213	9,856,000						

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
000000001 BAML	2,324,953	8,488,152	10,813,105
Total Net Cash Deposits	2,324,953	8,488,152	10,813,105

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART B - SECTION 1

(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 JUNE 30, 2023 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		273,510,771	(164,756,173)	273,510,771	749,249,775	(483,850,458)	749,249,775	9,856,000	9,856,000
Over-The-Counter												
NAIC 1 Designation												
BAML-FLOOR-	Y											
BOA - FX-	Y						(73,663)		(73,663)			
BARCLAYS - FX-	Y						(253,811)		(253,811)			
CITI - FX-	Y						(1,444)		(1,444)			
GS - FX-	Y						(6,834)		(6,834)			
JPM - FX-	Y						(12,297)		(12,297)			
UBS - FX-	Y					287,472		287,472		287,472		
BAML - OPTION-	Y	Y	44,577,683		19,525,614			33,151,946				
BARCLAYS - OPTION-	Y	Y	2,270,000		623,041			2,353,570			83,570	
BNP PARIBAS - OPTION-	Y	Y	14,428,000		7,080,369			15,796,522			1,368,522	
CITI-OPTION-	Y	Y	33,892,602		39,943,846		6,051,244	37,542,521			3,649,919	
CS-OPTION-	Y	Y	150,000		169,705			165,408			15,408	
GS-OPTION-	Y	Y	57,290,000		54,680,636			67,680,554			10,390,554	
JPM - OPTION-	Y	Y	35,630,000		26,734,655			41,321,818			5,691,818	
ML - OPTION-	Y	Y	1,460,000		777,556			1,573,590			113,590	
MS - OPTION-	Y	Y	69,220,000		44,934,292			73,141,139			3,921,139	
SG - OPTION-	Y	Y	2,019,000		1,486,736			2,351,456			332,456	
TB - OPTION-	Y	Y	1,140,000		657,217			1,144,276			4,276	
UBS - OPTION-	Y	Y	15,610,000		7,676,981			16,891,499			1,281,499	
WF - OPTION-	Y	Y	6,470,000		7,097,686			13,946,267			7,476,267	
-												
0299999999 - Total NAIC 1 Designation			284,157,285		211,675,809	(348,049)	6,986,107	307,348,038	(348,049)	34,616,490		
NAIC 2 Designation												
0399999999 - Total NAIC 2 Designation												
NAIC 3 Designation												
0499999999 - Total NAIC 3 Designation												
NAIC 4 Designation												
0599999999 - Total NAIC 4 Designation												
NAIC 5 Designation												
0699999999 - Total NAIC 5 Designation												
NAIC 6 Designation												
Central Clearing-					5,115,651	(3,914,169)	1,201,482	5,115,651	(3,914,169)	1,201,482	1,391,984	
0799999999 - Total NAIC 6 Designation					5,115,651	(3,914,169)	1,201,482	5,115,651	(3,914,169)	1,201,482	1,391,984	
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)												
0999999999 Gross Totals			284,157,285		490,302,231	(169,018,391)	281,698,360	1,061,713,464	(488,112,677)	785,067,747	11,247,984	9,856,000
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					490,302,231	(169,018,391)						

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Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
0019999999	Bonds - U.S. Governments - Issuer Obligations					XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities						
0029999999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						
0039999999	Bonds - U.S. Governments - Commercial Mortgage-Backed Securities					XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						
0049999999	Bonds - U.S. Governments - Other Loan-Backed and Structured Securities					XXX
0109999999	Bonds - U.S. Governments - Subtotals - U.S. Governments					XXX
Bonds - All Other Governments - Issuer Obligations						
0219999999	Bonds - All Other Governments - Issuer Obligations					XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities						
0229999999	Bonds - All Other Governments - Residential Mortgage-Backed Securities					XXX
Bonds - All Other Governments - Commercial Mortgage-Backed Securities						
0239999999	Bonds - All Other Governments - Commercial Mortgage-Backed Securities					XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities						
0249999999	Bonds - All Other Governments - Other Loan-Backed and Structured Securities					XXX
0309999999	Bonds - All Other Governments - Subtotals - All Other Governments					XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
0419999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
0429999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities					XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
0439999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities					XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
0449999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities					XXX
0509999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
0619999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
0629999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities					XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
0639999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities					XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
0649999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities					XXX
0709999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
0819999999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations					XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
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					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						
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					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						
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					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					XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
53947D-AG-1	LNCR 2019-CRE3 C		1.C	896,969	900,000	04/15/2034
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST		1.A FE	30,398,641	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SENIOR FUNDING TRUST		1.A FE	31,895,816	39,000,000	02/25/2044
BGH5PA-10-7	ALEGEUS TECHNOLOGIES 1L TL		5.B GI	2,589,462	2,636,380	09/05/2024
1019999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			65,780,887	78,536,380	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
69122D-AA-7	OR 2019-1A A		1.A	36,252,165	36,500,000	05/20/2031
34964W-AA-0	FCBSL 2022-2A AT		1.A FE	34,092,242	34,000,000	10/18/2033
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	15,870,032	16,000,000	04/15/2027
69701N-AC-0	PSTAT 2022-2A A2		1.B FE	15,672,208	15,521,976	10/15/2030
53946J-AG-9	LNCR 2019-CRE2 C		1.C	7,500,907	7,648,375	05/15/2036
12552M-AE-8	CIFC 2013-3RA A2		1.B	6,959,621	7,060,000	04/24/2031
30326W-AG-0	FSRIA 2022-FL4 C		1.G FE	5,969,100	6,250,000	01/19/2039
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	5,360,676	6,000,000	11/15/2038
55821U-AG-9	MDPK 2021-48A D		2.C FE	2,909,004	3,000,000	04/19/2033
1029999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			130,585,955	131,980,351	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
1039999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	124,401,420	130,000,000	08/25/2033
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	68,649,750	68,438,632	11/10/2027
29004J-AA-1	ELM19 2022-6A A		1.A	57,785,775	57,500,000	10/17/2034
69120H-AA-0	OR 2023-11A A1T		1.A FE	54,308,375	55,000,000	05/15/2035
29002A-AA-2	ELM20 2022-7A A		1.A FE	41,164,451	41,000,000	10/17/2034
65251P-AY-9	NSLP 2014-1A AR		1.A FE	40,343,167	40,692,595	04/25/2031
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	38,725,791	38,823,031	09/19/2037
30328D-AA-1	FSRIA 2022-FL6 A		1.A	33,910,954	33,721,681	08/19/2037
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	32,679,240	33,000,000	04/20/2032
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		5.A	28,845,575	28,860,831	01/13/2027
69702Q-AA-6	PSTAT 2022-5A A1		1.A	27,291,612	27,126,396	07/15/2035
85816W-AE-4	STCR 2014-1RA B		1.B FE	26,155,450	26,880,000	04/21/2031
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	25,986,040	27,300,000	12/17/2026
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	23,722,384	23,536,866	08/13/2028
055984-AE-8	BSPT 2022-FL9 AS		1.A	23,641,800	23,702,209	07/15/2039
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	23,143,552	23,500,000	10/20/2031
69120E-AA-7	OR 2023-10A A		1.A FE	22,717,744	23,000,000	04/20/2035
929342-AB-9	WMRK 2022-WMRK B		1.A	21,917,104	21,840,865	11/15/2035

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
76243N-AG-1	RIAL 2022-FL8 C		1.G	21,530,792	22,100,000	01/19/2037
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		4.C YE	19,845,233	20,320,261	02/28/2028
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	19,688,776	19,395,625	12/16/2027
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		4.C	19,655,595	27,116,992	04/29/2028
30327M-AA-2	FSRIA 2022-FL5 A		1.A	19,633,475	19,356,690	06/19/2037
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		4.B	18,775,331	19,147,176	06/14/2028
40442A-AA-7	HIT 2022-HI32 A		1.A FE	18,681,806	18,627,374	07/15/2039
53946M-AE-7	LNCR 2018-CRE1 B		1.B FE	18,436,083	18,335,499	05/15/2028
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,125,320	18,342,310	01/15/2031
92919M-AA-6	VOYA 2022-2A A		1.A FE	18,065,288	18,000,000	07/20/2034
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C	17,607,564	17,877,539	10/29/2027
66860C-AE-3	WOODS 2018-145A B		1.C FE	17,600,652	16,103,180	11/13/2031
BGH71R-WP-0	MB2 1L TL CL		4.B PL	17,038,305	17,086,300	01/29/2027
69702Q-AC-2	PSTAT 2022-5A A2		1.B	16,937,304	16,847,515	07/15/2035
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,563,848	17,000,000	04/15/2031
34961J-BG-8	FCO 2017-9A CR		1.G FE	16,362,539	17,250,000	10/15/2033
30329X-AA-6	FSRIA 2022-FL7 A		1.A	16,259,068	16,260,969	10/19/2039
15675A-AA-7	CERB 2023-1A A		1.A	15,248,963	15,250,000	03/22/2035
05606D-AS-7	BX 2022-PSB A		1.A	15,132,343	15,077,559	08/15/2039
30328D-AC-7	FSRIA 2022-FL6 AS		1.A	14,900,115	14,856,180	05/19/2037
38178G-AA-8	GOCAP 2020-49A AR		1.A	14,692,590	14,410,170	08/26/2033
34961J-BE-3	FCO 2017-9A BR		1.C FE	13,877,183	14,650,000	10/15/2033
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	13,467,314	14,424,097	10/04/2026
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.B PL	13,320,046	13,526,273	10/29/2027
92919M-AB-4	VOYA 2022-2A B		1.C FE	12,953,889	13,000,000	07/20/2034
55285B-AG-0	MF1 2022-FL10 C		1.G FE	12,204,091	12,253,987	09/19/2037
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A	11,760,577	11,671,288	06/10/2027
34706C-AE-9	FORT 2022-FL3 B		1.D FE	11,746,339	12,258,000	12/17/2026
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		5.A	11,068,200	12,665,115	10/08/2028
055983-AJ-9	BSPT 2022-FL8 D		2.B FE	10,206,460	11,000,000	02/15/2037
30329X-AC-2	FSRIA 2022-FL7 AS		1.A	9,934,260	9,926,936	10/19/2039
30327M-AC-8	FSRIA 2022-FL5 AS		1.A	9,929,020	9,852,078	06/19/2037
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	9,831,880	9,957,495	12/10/2027
53946M-AG-2	LNCR 2018-CRE1 C		1.F	9,662,500	9,736,853	05/15/2028
48275E-AE-6	KREF 2022-FL3 B		1.D FE	9,548,880	10,000,000	02/15/2039
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	8,849,241	9,000,000	07/20/2029
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	8,834,760	9,000,000	05/05/2030
06761M-AA-5	BMM 2018-1A A1		1.A	8,440,711	8,590,538	01/15/2031
55285B-AE-5	MF1 2022-FL10 B		1.D	7,993,048	7,960,182	09/19/2037
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	7,934,784	8,500,000	08/19/2038
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	7,826,747	7,215,849	05/15/2036
40171D-BG-4	GUGG 2019-1A BR		1.F	7,690,104	8,000,000	10/15/2032
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		4.B FE	7,032,022	6,993,383	10/26/2028
29002A-AC-8	ELM20 2022-7A B1		1.C	6,997,130	7,000,000	10/17/2034
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	6,982,158	7,125,000	04/15/2027
48250R-BN-5	KKR 12 BR2		1.B FE	6,919,709	7,025,000	10/15/2030
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		4.C	6,878,164	7,011,238	02/28/2028
75574X-AG-0	RCMT 2019-FL3 C		1.B FE	6,838,593	6,907,000	03/25/2034
40172P-AE-2	GUGG 2022-2A B		1.C	6,793,241	6,750,000	01/15/2035
055983-AE-0	BSPT 2022-FL8 B		1.D FE	6,645,142	7,000,000	02/15/2037
979888-AU-8	WDMNT 2018-4A BR		1.C FE	6,618,696	7,000,000	04/20/2034
15672Q-AE-7	CERB 2022-1A C		1.G FE	6,570,172	7,000,000	04/15/2034
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	6,345,516	6,399,115	01/29/2027
06762Q-AC-1	BABS LN LP-3A B		1.C FE	6,237,025	6,250,000	07/20/2033
34961J-BJ-2	FCO 2017-9A DR		2.C FE	6,168,612	6,950,000	10/15/2033
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,121,993	6,500,000	02/19/2037
55284J-AE-9	MF1 2022-FL8 B		1.D FE	5,991,906	6,250,000	02/19/2037
34964W-AE-2	FCBSL 2022-2A B		1.B	5,970,624	6,000,000	10/18/2033
48250V-AY-3	KKR 13 CR		1.B FE	5,949,000	6,000,000	01/16/2028
055984-AJ-7	BSPT 2022-FL9 C		1.G	5,914,848	5,928,151	07/15/2039
BGH736-PL-1	FRANCHISE 1L TL		4.B FE	5,873,862	6,313,767	03/10/2026
65251P-BA-0	NSLP 2014-1A BR		1.C FE	5,848,170	6,000,000	04/25/2031
78485W-AG-4	STWD 2019-FL1 C		1.F FE	5,726,322	6,000,000	07/15/2038
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	5,627,910	6,000,000	07/25/2033
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		5.B GI	5,552,709	5,982,717	10/20/2025
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		3.A PL	5,417,683	5,477,346	01/29/2027
055731-AJ-2	BSPDF 2021-FL1 D		2.B	5,349,996	6,000,000	10/15/2036
103228-AJ-1	BOYCE 2022-1A C		1.F FE	5,215,925	5,500,000	04/21/2035
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	5,134,008	5,357,610	07/29/2028
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	5,013,240	4,811,792	08/25/2037
94949F-AE-3	WELF 2022-2A B		1.C	5,003,060	5,000,000	10/18/2035
349927-AE-3	FCBSL 2022-3A B		1.C	4,991,390	5,000,000	12/20/2035
69120H-AC-6	OR 2023-11A B		1.C FE	4,972,590	5,000,000	05/15/2035
055984-AG-3	BSPT 2022-FL9 B		1.D	4,923,075	4,940,077	07/15/2039
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	4,775,799	5,250,000	06/15/2030
85815C-AC-3	STCR 2018-1A B		1.B	4,768,290	5,000,000	04/15/2031
701631-AC-7	PARLI 2021-2A C		1.F FE	4,719,285	5,000,000	08/20/2032
055731-AG-8	BSPDF 2021-FL1 C		1.G	4,689,210	5,094,572	10/15/2036
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,683,625	5,000,000	02/05/2031
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		4.A PL	4,675,099	4,795,136	07/23/2025
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,648,435	5,000,000	02/15/2039
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	4,643,057	4,550,000	10/20/2028
53946P-AC-4	LNCR 2022-CRE7 AS		1.A FE	4,120,243	4,049,146	01/17/2037
482739-AH-2	KVK 2013-1A CR		1.B	4,062,422	4,047,097	01/15/2028
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		4.B PL	3,995,449	4,138,709	06/20/2024
69120E-AC-3	OR 2023-10A B		1.C FE	3,978,104	4,000,000	04/20/2035
381743-AE-3	GOCAP 2021-54A C		1.E FE	3,819,268	4,000,000	08/05/2033
76243N-AA-4	RIAL 2022-FL8 A		1.A FE	3,728,974	3,763,591	01/19/2037
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	3,718,319	4,100,000	10/15/2032
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	3,711,416	4,000,000	01/17/2037
69290L-AJ-6	PPF 2021-7 D		1.G FE	3,626,999	3,999,800	04/14/2038
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	3,616,091	4,200,000	08/19/2038
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	3,567,090	3,567,090	09/15/2026
05606D-AC-2	BX 2022-PSB B		1.D	3,550,326	3,547,616	08/15/2039
30327M-AE-4	FSRIA 2022-FL5 B		1.D	3,454,689	3,448,169	06/19/2037
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		5.B FE	3,452,764	4,549,739	04/03/2025
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C	3,405,016	3,408,365	12/22/2026
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		4.C	3,345,599	3,478,108	04/29/2025
42704R-AA-9	HERA 2021-FL1 A		1.A	3,332,994	3,335,919	02/18/2038
50190F-AC-5	LCCM 2021-FL3 AS		1.A FE	3,332,100	3,444,810	11/15/2038
38138J-AJ-2	GLM 2021-9A D		2.C	3,254,083	3,500,000	01/20/2033
15674L-AE-6	CERB 2021-2A C		1.G FE	2,990,015	3,150,000	04/15/2033
30328D-AG-8	FSRIA 2022-FL6 C		1.G	2,983,932	2,975,921	08/19/2037
12551P-AE-2	CIFC 2012-2RA B		1.A FE	2,970,432	3,000,000	01/20/2028
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,958,228	3,000,000	07/10/2030
30327M-AG-9	FSRIA 2022-FL5 C		1.G	2,957,934	2,956,323	06/19/2027
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	2,948,772	3,150,000	08/26/2033
15674J-AB-7	CERB 2020-3A B		1.C FE	2,929,074	3,000,000	01/15/2033

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
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,928,453	3,000,000	02/05/2031
98955R-AF-6	OR 2019-2A ALR		1.A FE	2,926,800	2,901,297	04/20/2033
103228-AE-2	BOYCE 2022-1A B1		1.C	2,923,287	3,000,000	04/21/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.C	2,877,828	3,000,000	05/09/2029
05492Q-AE-6	BDS 2020-FL5 B		1.A FE	2,822,643	2,819,307	02/16/2037
05608X-AG-7	BXMT 2020-FL3 C		1.G	2,770,647	3,000,000	11/15/2037
38178G-AC-4	GOCAP 2020-49A BR		1.C	2,719,379	2,850,000	08/26/2033
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	2,705,823	3,000,000	06/15/2036
30328D-AE-3	FSRIA 2022-FL6 B		1.D	2,607,512	2,603,839	08/19/2037
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	2,583,498	2,798,022	06/04/2026
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	2,538,624	3,000,000	06/15/2036
03328Q-BG-5	ANHC 2015-6A DRR		2.C FE	2,504,486	2,750,000	07/15/2030
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C	2,416,458	2,449,089	10/05/2027
05493N-AG-7	BDS 2021-FL9 D		2.A FE	2,413,835	2,600,000	11/16/2038
42704R-AG-6	HERA 2021-FL1 C		1.E FE	943,753	1,000,000	12/01/2037
000823-AS-3	ABPCI 2017-1A DR		2.C	941,877	1,000,000	04/20/2032
12434L-AA-2	BXMT 2020-FL2 A		1.A	728,711	751,257	02/16/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	721,993	746,316	12/25/2035
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C	719,374	732,748	04/21/2028
42704R-AC-5	HERA 2021-FL1 AS		1.A FE	618,158	613,492	02/18/2038
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		5.B GI	539,000	560,000	09/06/2024
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	531,033	602,486	04/28/2028
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	469,502	476,278	01/15/2037
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	466,127	500,000	06/16/2038
59801W-AT-3	MIDO 2017-7A CR		1.E FE	440,325	423,199	07/15/2029
53946M-AC-1	LNCR 2018-CRE1 AS		1.A FE	387,067	366,195	05/15/2028
BGH71C-R1-2	PIP 1L TL CL		4.C FE	354,525	369,720	01/06/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		4.B	331,555	340,057	12/29/2028
02660T-GS-6	AHM 2005-4 3A1		1.B	269,123	309,852	11/25/2045
14889J-AA-3	CRMN 2014-2A D		4.C FE	217,501	188,044	10/18/2026
88576P-AC-7	HENDR 2004-A A1		1.A FE	143,107	135,027	09/15/2045
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	133,538	140,827	07/28/2028
126685-AF-3	CWHEL 2005-D 2A		1.A FM	129,394	135,112	11/15/2035
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		4.A FE	107,831	122,341	04/28/2028
86358E-RB-4	SAIL 2005-2 M2		1.A FM	45,704	46,224	03/25/2035
87970U-BA-3	TELOS 2014-6A CR		1.A FE	18,501	18,513	01/17/2027
86359U-AE-9	SASC 2006-OPT1 A5		1.A FM	577	1,138	04/25/2036
010608-N7-8	ALSHGR 1.865 12/15/2025		1.B FE	39,824,784	38,880,000	12/15/2025
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A		1.A FE	7,481,433	8,256,014	08/01/2038
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		1.A FE	8,530,650	8,895,700	08/01/2042
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A		1.B	1,678,760	2,000,000	12/01/2034
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A		1.B	3,039,760	4,000,000	12/01/2039
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A		1.B FE	1,742,588	1,742,588	12/01/2044
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS		1.B FE	9,261,540	9,000,000	07/01/2036
03290A-AA-8	ANCF 2021-13A A		1.A FE	29,750,884	34,000,000	07/27/2039
03290A-AJ-9	ANCF 2021-13A A2		1.A FE	14,138,288	16,000,000	07/27/2039
03329T-AG-9	ANCF 2016-4A AR		1.A FE	32,299,325	36,500,000	04/27/2039
03330E-AJ-3	ANCF 2016-3A A 1R		1.A FE	15,718,698	17,679,446	01/28/2039
03330P-AQ-2	ANCF 2018-5A BRR		1.A FE	12,845,010	14,950,000	04/25/2036
03330P-AS-8	ANCF 2018-5A CRR		1.B FE	2,765,022	3,250,000	04/25/2036
03465G-AA-4	AOMT 2023-2 A1		1.A	3,679,774	3,668,531	10/25/2067
037833-EL-0	APPLE INC.		1.B FE	4,763,850	4,810,796	08/05/2061
037833-ER-7	APPLE INC.		1.B FE	4,376,750	4,199,155	08/08/2062
041806-RN-2	TX KIPP TEXAS INC 2018		1.A FE	2,197,004	2,187,911	08/15/2036
041806-RP-7	TX KIPP TEXAS INC 2018		1.A FE	2,190,157	2,187,895	08/15/2037
041806-RQ-5	TX KIPP TEXAS INC 2018		1.A FE	1,903,228	1,904,971	08/15/2038
04352E-AB-1	ASCENSION HEALTH		1.B FE	11,219,548	14,349,454	11/15/2039
047681-MX-6	ATLFAC 6.5 12/1/2028		1.B FE	25,303,625	25,837,850	12/01/2028
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	2,025,100	1,955,772	12/01/2047
05914F-BD-1	BCOSCB 0.0 9/15/2025		1.A FE	7,997,040	7,879,736	09/15/2025
100853-GH-7	BOS 0 9/15/2024		1.A	7,999,760	7,928,742	09/15/2024
105933-AA-3	BRAVO 2023-NQM2 A1		1.A	4,573,741	4,649,200	05/25/2062
1301ET-AA-0	CAL ENDOWMENT		1.A FE	1,924,320	3,000,000	04/01/2051
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	32,933,468	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	18,811,508	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1		1.A FE	22,015,443	27,000,000	01/20/2043
248796-CQ-5	DNNHSG 2.15 11/01/2038		1.B FE	1,541,080	2,000,000	11/01/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,148,490	3,385,000	06/01/2042
25477G-OZ-1	DISTRICT COLUMBIA INCOME TAX REV		1.B FE	2,486,970	3,000,000	03/01/2039
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.A	24,972,242	31,920,046	07/14/2036
55356M-AA-3	MSF SS ABS TRUST		1.A FE	47,802,700	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 TRUST		1.A FE	29,788,960	35,000,000	11/20/2043
187466-CE-5	CLISCD 1.47 9/15/2025		1.B FE	2,997,339	2,935,000	09/15/2025
BGH5E3-XS-6	HIGHGATE 1L TL CL		5.B GI	8,954,685	9,289,802	02/15/2024
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		4.C	6,594,277	6,834,878	04/29/2025
BGH64S-JT-4	DREW MARINE 1L TL		5.B GI	5,800,266	5,981,887	06/26/2026
BGH659-CV-7	DATIX BIDCO 1L TL B3		5.B GI	1,829,369	1,886,538	05/20/2026
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		5.B GI	5,596,938	5,807,506	09/04/2026
BGH6CC-LA-8	ACQUIA INC 1L TL		5.B GI	4,812,500	4,965,364	11/03/2025
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		5.B GI	1,716,139	1,766,851	03/02/2026
BGH72H-OJ-0	OIL CHANGER 1L TL		5.A	5,095,015	5,210,849	02/04/2027
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		5.B GI	3,501,998	3,605,296	02/08/2027
BGH6Z4-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		4.A PL	7,517,090	7,720,331	07/23/2025
BGH734-YS-1	BIMINI GROUP 1L TL CL		4.C	8,986,560	9,202,899	02/18/2026
BGH7L6-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		4.A PL	948,062	972,984	07/23/2025
BGH78H-BM-9	PYE BARKER 1L DDTL CL FUNDED INCR		4.C PL	950,469	981,941	11/26/2025
141781-BR-4	CARGILL INC		1.F FE	10,136,840	13,848,001	05/25/2051
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			2,187,335,402	2,286,224,754	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)			2,383,702,244	2,496,741,485	XXX
Bonds - Hybrid Securities - Issuer Obligations						
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						
1229999999	- Bonds - Hybrid Securities - Residential Mortgage-Backed Securities					XXX
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						
1239999999	- Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities					XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						
1249999999	- Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities					XXX
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
1419999999	- Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						
1429999999	- Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities					XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
1439999999	- Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities					XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
1449999999	- Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities					XXX

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						
1459999999	Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued					XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired						
1469999999	Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired					XXX
1509999999	Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates					XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						
1619999999	Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO					XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						
1819999999	Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued					XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
15674R-AG-8	CERB 2021-5A A		1.G FE	2,337,065	2,472,049	09/22/2033
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	2,292,729	2,435,489	09/15/2026
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		4.C	2,237,625	2,295,000	10/29/2027
34961J-BC-7	FCO 2017-9A A2TR		1.A	2,233,965	2,144,462	10/15/2033
02660T-EK-5	AHM 2005-2 1A1		1.A	2,150,738	2,069,127	09/25/2045
92330L-AC-5	VENTR 2015-21A F		5.A FE	2,107,865	4,004,507	07/15/2027
00500J-AJ-2	ACRES 2021-FL2 D		2.B	2,098,010	2,267,316	01/15/2037
444838-AG-1	HULLS 2014-1A D		3.A FE	2,097,416	1,829,002	10/18/2026
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B	2,073,537	2,118,846	12/13/2028
06762Q-AA-5	BABSN LP-3A A		1.A	2,010,288	1,991,552	07/20/2033
40172P-AC-6	GUGG 2022-2A 2		1.A	2,000,882	2,000,000	01/15/2035
53946C-AE-9	LNCR 2021-CRE4 C		1.E FE	1,988,261	2,100,000	07/15/2035
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	1,977,922	2,000,000	04/20/2029
15674E-AC-6	CERB 2021-1A B		1.A FE	1,961,256	2,000,000	04/15/2032
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	1,960,200	1,956,730	10/08/2028
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		5.B GI	1,959,000	1,981,647	05/20/2027
78485W-AC-3	STWD 2019-FL2 D		1.A FE	1,949,052	1,924,603	07/15/2038
55955K-AE-4	MAGNE 2021-29A C		1.F FE	1,948,440	2,000,000	01/15/2034
15674E-AE-2	CERB 2021-1A C		1.E FE	1,940,476	2,000,000	04/15/2032
48251B-AY-6	KKR 16 A2R2		1.C FE	1,930,336	1,897,859	10/20/2034
00500J-AE-3	ACRES 2021-FL2 B		1.D FE	1,927,522	1,925,408	01/15/2037
072917-AG-2	BXCMM 2022-1A C		1.F FE	1,885,992	2,000,000	04/20/2035
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,872,663	1,950,000	04/20/2031
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	1,870,304	2,000,000	07/15/2039
67578F-AG-2	OCT49 2020-5A D		2.C	1,867,060	2,000,000	01/15/2033
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTL FUNDED CL		5.B GI	1,853,428	1,986,609	10/19/2026
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B	1,845,318	2,000,000	02/16/2027
69702D-AE-7	PSTAT 2021-2A B		1.D FE	1,765,604	1,727,947	05/20/2029
29004J-AC-7	ELM19 2022-6A B1		1.C	1,712,546	1,700,000	10/17/2034
05601H-AJ-3	BSPRT 2021-FL6 D		2.B	1,638,118	2,000,000	03/15/2036
BGH6Y8-EG-0	BARENTZ 1L TL CL USD		4.B FE	1,624,815	1,643,998	11/25/2027
12434L-AG-9	BXMT 2020-FL2 C		1.G	1,601,120	1,801,507	02/16/2037
64134J-AG-8	NEUB 2021-40A D		2.C FE	1,600,521	1,700,000	04/15/2033
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		5.B GI	1,483,994	1,560,000	10/31/2025
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B	1,471,585	1,451,597	07/12/2025
BGH74V-BF-3	NAVACORD CORP 1L TL CL		4.A FE	1,468,393	1,977,337	03/27/2028
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	1,461,062	1,500,000	01/19/2037
55821U-AE-4	MDPK 2021-48A C		1.F	1,459,568	1,500,000	04/19/2033
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	1,399,511	1,550,000	12/18/2037
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI		4.A FE	1,294,335	1,287,022	08/27/2026
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		3.C FE	1,219,380	1,214,778	06/12/2026
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP		4.B PL	1,216,831	1,265,547	06/29/2025
66858C-AE-7	WOODS 2018-12BA B		1.B	1,203,655	1,164,566	06/15/2031
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4.C FE	1,145,159	1,572,119	10/14/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	1,121,785	1,146,140	01/15/2027
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		5.A FE	1,059,999	1,326,339	05/07/2026
69290L-AL-1	PFP 2021-7 E		2.B FE	1,037,154	1,197,720	04/14/2038
69701Y-AG-7	PSTAT 2021-1A C		1.G	990,290	1,000,000	04/20/2029
64134J-AE-3	NEUB 2021-40A C		1.F FE	979,429	1,000,000	04/15/2033
15674P-AA-5	CERB 2021-3A A		1.A	976,675	957,156	07/23/2033
143109-AQ-9	CGMS 2016-4A BR		1.C FE	976,519	909,417	10/20/2027
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	975,870	999,211	12/22/2026
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) 1L CL		4.B FE	974,605	972,189	12/11/2024
38138J-AG-8	GLM 2021-9A C		1.F FE	973,376	1,000,000	01/20/2033
67578F-AE-7	OCT49 2020-5A C		1.F	973,146	1,000,000	01/15/2033
40390J-AJ-1	HGI 2021-FL2 E		2.C FE	966,201	1,050,000	09/19/2036
55955K-AG-9	MAGNE 2021-29A D		2.C FE	964,975	1,000,000	01/15/2034
78485W-AE-9	STWD 2019-FL1 B		1.C	962,416	969,895	07/15/2038
072917-AE-7	BXCMM 2022-1A B		1.C	960,850	1,000,000	04/20/2035
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	960,818	1,000,000	04/20/2032
36249B-AD-2	GSAA 2007-7 A4		1.A FM	950,234	982,039	07/25/2037
75574X-AE-5	RCMT 2019-FL3 B		1.A FE	945,995	946,444	03/25/2034
69290L-AG-2	PFP 2021-7 C		1.E FE	936,933	999,950	04/14/2038
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	932,593	1,000,000	04/20/2030
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	918,068	1,000,000	12/15/2038
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	897,621	1,000,000	06/16/2036
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	872,200	980,000	01/15/2028
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	869,717	713,119	09/15/2034
12434L-AJ-3	BXMT 2020-FL2 D		2.B FE	861,029	1,028,704	02/15/2037
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUNDED		4.B	782,241	796,171	11/12/2027
BGH6B4-2N-0	LIFELONG (PSI) 1L DDTLA FUNDED CL		5.B GI	777,732	832,110	10/19/2026
033295-AA-4	ANCHF 2021-14A A		1.A FE	15,877,908	18,000,000	01/21/2040
1829999999	Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired			120,619,902	128,773,228	XXX
1909999999	Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans			120,619,902	128,773,228	XXX
Bonds - Unaffiliated Certificates of Deposit						
2019999999	Bonds - Unaffiliated Certificates of Deposit					XXX
2419999999	Bonds - Total Bonds - Subtotals - Issuer Obligations			65,780,887	78,536,380	XXX
2429999999	Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities			130,585,955	131,980,351	XXX
2439999999	Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					XXX
2449999999	Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities			2,187,335,402	2,286,224,754	XXX
2459999999	Bonds - Total Bonds - Subtotals - SVO Identified Funds					XXX
2469999999	Bonds - Total Bonds - Subtotals - Affiliated Bank Loans					XXX
2479999999	Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans			120,619,902	128,773,228	XXX
2489999999	Bonds - Total Bonds - Subtotals - Unaffiliated Certificates of Deposit					XXX
2509999999	Bonds - Total Bonds - Subtotals - Total Bonds			2,504,322,146	2,625,514,713	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						
4019999999	Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
4029999999	Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					XXX
4109999999	Stocks - Preferred Stocks - Subtotals - Industrial and Miscellaneous (Unaffiliated)					XXX
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						
4319999999	Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred					XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
4329999999	Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred					XXX

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
4409999999	Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates					XXX
4509999999	Stocks - Preferred Stocks - Total Preferred Stocks					XXX
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
5019999999	Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					XXX
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
5029999999	Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					XXX
5109999999	Stocks - Common Stocks - Subtotals - Industrial and Miscellaneous (Unaffiliated)					XXX
Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO						
5319999999	Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO					XXX
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
5329999999	Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO					XXX
5409999999	Stocks - Common Stocks - Mutual Funds - Subtotals - Mutual Funds					XXX
Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO						
5519999999	Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO					XXX
Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO						
5529999999	Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO					XXX
5609999999	Stocks - Common Stocks - Unit Investment Trusts - Subtotals - Unit Investment Trusts					XXX
Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO						
5719999999	Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO					XXX
Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO						
5729999999	Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO					XXX
5809999999	Stocks - Common Stocks - Closed-End Funds - Subtotals - Closed-End Funds					XXX
Stocks - Common Stocks - Exchange Traded Funds						
5819999999	Stocks - Common Stocks - Exchange Traded Funds					XXX
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
5919999999	Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded					XXX
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						
5929999999	Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other					XXX
5979999999	Subtotals - Parent, Subsidiaries and Affiliates					XXX
5989999999	Stocks - Common Stocks - Total Common Stocks					XXX
5999999999	Stocks - Total Preferred and Common Stocks					XXX
Real Estate (Schedule A type)						
9209999999	Real Estate (Schedule A type)					XXX
Mortgage Loans on Real Estate (Schedule B type)						
9309999999	Mortgage Loans on Real Estate (Schedule B type)					XXX
Other Invested Assets (Schedule BA type)						
9409999999	Other Invested Assets (Schedule BA type)					XXX
Short-Term Invested Assets (Schedule DA type)						
9509999999	Short-Term Invested Assets (Schedule DA type)					XXX
Cash (Schedule E, Part 1 type)						
9609999999	Cash (Schedule E, Part 1 type)					XXX
Cash Equivalents (Schedule E, Part 2 type)						
9709999999	Cash Equivalents (Schedule E, Part 2 type)					XXX
Other Assets						
9809999999	Other Assets					XXX
9999999999 Totals				2,504,322,146	2,625,514,713	XXX

General Interrogatories:

1. Total activity for the year to date.....	Fair Value \$.....16,027,942	Book/Adjusted Carrying Value	\$.....(26,990,026)
2. Average balance for the year to date.....	Fair Value \$.....2,496,308,175	Book/Adjusted Carrying Value	\$.....2,639,009,726

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	FFCBN 0.00 07/03/2023		06/30/2023	4.802	07/03/2023	12,496,667		1,667
XXX	FHLBDN 0.0 07/03/2023		06/30/2023	4.802	07/03/2023	112,470,000		15,000
XXX	FHLB 0.0 07/05/2022		05/22/2023	4.980	07/05/2023	49,972,500		275,000
XXX	FHLBDN 0.0 07/19/23		06/23/2023	5.038	07/19/2023	36,907,130		41,276
XXX	FHLBDN 0.0 07/21/2023		06/23/2023	5.020	07/21/2023	12,963,889		14,444
XXX	FNMDN 0.0 07/05/2023		06/05/2023	4.869	07/05/2023	49,973,056		168,403
XXX	B 0.0 08/10/2023		06/29/2023	5.139	08/10/2023	49,716,195		14,190
XXX	B 0.0 08/03/2023		06/29/2023	5.092	08/03/2023	49,767,717		7,039
XXX	B 0.0 08/17/2023		06/29/2023	5.138	08/17/2023	49,666,953		14,172
XXX	B 0.0 07/20/2023		06/29/2023	5.031	07/20/2023	49,867,620		13,935
XXX	B 0.0 07/25/2023		06/29/2023	5.016	07/25/2023	49,833,414		13,882
0019999999	Bonds - U.S. Governments - Issuer Obligations					523,635,141		579,008
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
0029999999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities							
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
0039999999	Bonds - U.S. Governments - Commercial Mortgage-Backed Securities							
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0049999999	Bonds - U.S. Governments - Other Loan-Backed and Structured Securities							
0109999999	Bonds - U.S. Governments - Subtotals - U.S. Government Bonds					523,635,141		579,008
Bonds - All Other Governments - Issuer Obligations								
0219999999	Bonds - All Other Governments - Issuer Obligations							
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
0229999999	Bonds - All Other Governments - Residential Mortgage-Backed Securities							
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
0239999999	Bonds - All Other Governments - Commercial Mortgage-Backed Securities							
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
0249999999	Bonds - All Other Governments - Other Loan-Backed and Structured Securities							
0309999999	Bonds - All Other Governments - Subtotals - All Other Government Bonds							
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
0419999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
0429999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities							
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
0439999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0449999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities							
0509999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - States, Territories and Possessions (Direct and Guaranteed)							
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
0619999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
0629999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities							
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
0639999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0649999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities							
0709999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
0819999999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							
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								
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							
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								
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							

STATEMENT AS OF JUNE 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
	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							
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							
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 - Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions							
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
1029999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)							
	Bonds - Hybrid Securities - Issuer Obligations							
1219999999	- Bonds - Hybrid Securities - Issuer Obligations							
	Bonds - Hybrid Securities - Residential Mortgage-Backed Securities							
1229999999	- Bonds - Hybrid Securities - Residential Mortgage-Backed Securities							
	Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities							
1239999999	- Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities							
	Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							
1249999999	- Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations							
1419999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
1429999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
1439999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
1449999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued							
1459999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued							
	Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired							
1469999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired							
1509999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Subtotals - Parent, Subsidiaries and Affiliates Bonds							
	Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0							
1619999999	- Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0							
	Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued							
1819999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued							
	Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired							
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired							
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans							
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					523,635,141		579,008
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities							
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities							
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities							
2459999999	- Bonds - Total Bonds - Subtotals - SV0 Identified Funds							
2469999999	- Bonds - Total Bonds - Subtotals - Affiliated Bank Loans							
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans							
2509999999	- Bonds - Total Bonds - Subtotals - Bonds					523,635,141		579,008
	Sweep Accounts							
8109999999	- Sweep Accounts							
	Exempt Money Market Mutual Funds - as Identified by SV0							
8209999999	- Exempt Money Market Mutual Funds - as Identified by SV0							
	All Other Money Market Mutual Funds							
8309999999	- All Other Money Market Mutual Funds							

E14.1

