



QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Daniel E Edsen (Name) , 515-440-5500 (Area Code) (Telephone Number) (Extension) , 877-586-0249 (FAX Number)
DEESEN@SFGMEMBERS.COM (E-mail Address)

OFFICERS

Name	Title	Name	Title
<u>Esfandiyar Eruch Dinshaw</u>	<u>President, Chairman and Chief Executive Officer</u>	<u>Amy Elizabeth Teas</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>Esfandiyar 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.

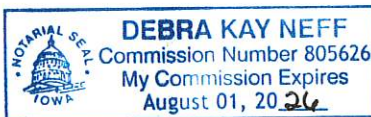
Esfandiyar Eruch Dinshaw President, Chairman and Chief Executive Officer
Amy Elizabeth Teas SVP, General Counsel & Secretary
David Christopher Attaway SVP, Chief Financial Officer & Treasurer

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

Subscribed and sworn to before me this 10th day of May, 2024

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

Debra Kay Neff



STATEMENT AS OF MARCH 31, 2024 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	32,132,212,413		32,132,212,413	31,564,330,851
2. Stocks:				
2.1 Preferred stocks	566,206,054		566,206,054	596,606,430
2.2 Common stocks	728,364,024		728,364,024	513,259,396
3. Mortgage loans on real estate:				
3.1 First liens	1,873,214,248		1,873,214,248	1,897,701,165
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$894,520,014), cash equivalents (\$749,322,004) and short-term investments (\$1,266,851)	1,645,108,869		1,645,108,869	1,032,225,297
6. Contract loans (including \$ premium notes)	206,291,833	241,641	206,050,191	193,853,702
7. Derivatives	561,687,412		561,687,412	519,121,838
8. Other invested assets	2,487,699,987		2,487,699,987	2,443,360,011
9. Receivables for securities	59,787,260		59,787,260	7,616,356
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	4,239,320	0	4,239,320	3,266,726
12. Subtotals, cash and invested assets (Lines 1 to 11)	40,264,811,419	241,641	40,264,569,777	38,771,341,773
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	331,948,819		331,948,819	307,284,828
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	26,795,122	17,829,807	8,965,315	12,036,097
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	118,417,144		118,417,144	115,041,217
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,485,200	230,783	21,254,417	19,279,061
16.2 Funds held by or deposited with reinsured companies	1,972,607		1,972,607	2,984,911
16.3 Other amounts receivable under reinsurance contracts	30,605,890		30,605,890	47,974,808
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	95,365,149		95,365,149	98,075,645
18.2 Net deferred tax asset	323,269,824	130,106,949	193,162,875	207,920,807
19. Guaranty funds receivable or on deposit	507,471		507,471	521,292
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	60,849		60,849	103
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	37,856,642	5,606,678	32,249,964	42,655,172
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,253,096,136	154,015,858	41,099,080,278	39,625,115,715
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	41,253,096,136	154,015,858	41,099,080,278	39,625,115,715
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	4,239,320		4,239,320	3,266,726
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	4,239,320	0	4,239,320	3,266,726
2501. Admitted Disallowed IMR	34,676,754	2,426,790	32,249,964	30,655,172
2502. Miscellaneous assets	3,179,888	3,179,888	0	12,000,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	37,856,642	5,606,678	32,249,964	42,655,172

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$25,041,612,580 less \$included in Line 6.3 (including \$ Modco Reserve)	25,041,612,580	24,916,013,349
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	228,655,356	246,563,455
4. Contract claims:		
4.1 Life	213,105,719	191,939,161
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	2,187,122	2,045,271
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$22,796,140 ceded.....	22,796,140	26,998,189
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$1,574,098 , accident and health \$ and deposit-type contract funds \$	1,574,098	1,283,681
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	28,646,849	37,020,680
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,454,278	3,632,523
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	319,227	185,540
17. Amounts withheld or retained by reporting entity as agent or trustee	744,145	731,325
18. Amounts held for agents' account, including \$601,057 agents' credit balances	601,057	410,597
19. Remittances and items not allocated	75,951,037	74,808,309
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$100,000,000 and interest thereon \$1,928,425	101,928,425	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	433,319,737	404,327,843
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$1,069,482,232) reinsurers.....	1,069,482,232	1,046,589,774
24.04 Payable to parent, subsidiaries and affiliates	17,592,085	18,789,272
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	6,726,322,367	5,965,214,296
24.08 Derivatives	167,746,516	157,734,779
24.09 Payable for securities	112,453,116	82,632,068
24.10 Payable for securities lending.....	2,348,197,000	2,488,190,079
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	2,153,166,044	1,919,070,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	38,749,855,131	37,584,181,140
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	38,749,855,131	37,584,181,140
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	431,000,000	431,000,000
33. Gross paid in and contributed surplus	882,491,131	627,491,131
34. Aggregate write-ins for special surplus funds	32,249,964	30,655,172
35. Unassigned funds (surplus)	1,000,984,052	949,288,272
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	2,346,725,147	2,038,434,575
38. Totals of Lines 29, 30 and 37	2,349,225,147	2,040,934,575
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	41,099,080,278	39,625,115,715
DETAILS OF WRITE-INS		
2501. FHLB advances.....	1,526,357,000	1,526,357,000
2502. Derivative collateral liability.....	599,892,402	364,400,371
2503. Abandoned property.....	14,851,503	15,708,951
2598. Summary of remaining write-ins for Line 25 from overflow page	12,065,139	12,604,625
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,153,166,044	1,919,070,947
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401. Admitted Disallowed IMR.....	32,249,964	30,655,172
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	32,249,964	30,655,172

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	738,066,096	434,361,140	2,390,329,401
2. Considerations for supplementary contracts with life contingencies	1,356,293	133,154	2,321,131
3. Net investment income	439,588,556	262,085,125	1,258,735,107
4. Amortization of Interest Maintenance Reserve (IMR)	(2,930,182)	(622,284)	(9,390,344)
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	140,153,192	108,572,125	434,170,053
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	261,639	3,942,029	23,671,078
9. Totals (Lines 1 to 8.3)	1,316,495,594	808,471,289	4,099,836,426
10. Death benefits	53,909,103	63,974,039	233,973,685
11. Matured endowments (excluding guaranteed annual pure endowments)	55,681	54,276	336,593
12. Annuity benefits	90,146,513	85,548,256	303,336,888
13. Disability benefits and benefits under accident and health contracts	304,361	287,911	1,003,327
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	656,745,474	611,102,487	2,887,326,732
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,941,301	2,231,953	9,357,167
18. Payments on supplementary contracts with life contingencies	1,685,374	1,607,819	6,998,875
19. Increase in aggregate reserves for life and accident and health contracts	117,397,280	(253,479,271)	(637,948,182)
20. Totals (Lines 10 to 19)	922,185,087	511,327,470	2,804,385,086
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	177,111,622	134,039,583	560,880,075
22. Commissions and expense allowances on reinsurance assumed	11,758	38,531	81,516
23. General insurance expenses and fraternal expenses	62,995,470	56,642,840	269,069,597
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,592,926	8,106,761	31,394,327
25. Increase in loading on deferred and uncollected premiums	483,977	1,926,622	(1,581,654)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	76,572,897	43,823,488	217,438,586
28. Totals (Lines 20 to 27)	1,246,953,737	755,905,294	3,881,667,533
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	69,541,857	52,565,994	218,168,893
30. Dividends to policyholders and refunds to members		0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	69,541,857	52,565,994	218,168,893
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,971,893	6,522,479	26,696,736
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)	65,569,964	46,043,515	191,472,157
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (61,630) (excluding taxes of \$ (1,199,766) transferred to the IMR)	(231,848)	(63,058,484)	(113,753,236)
35. Net income (Line 33 plus Line 34)	65,338,116	(17,014,969)	77,718,921
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,040,934,575	2,113,189,089	2,113,189,089
37. Net income (Line 35)	65,338,116	(17,014,969)	77,718,921
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 6,814,724	24,956,959	42,736,882	72,486,683
39. Change in net unrealized foreign exchange capital gain (loss)	623,583	1,307,462	1,419,893
40. Change in net deferred income tax	(4,556,585)	16,975,640	29,758,528
41. Change in nonadmitted assets	13,992	130,769	10,076,285
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(28,991,894)	(8,279,947)	(87,284,089)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	255,000,000	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(4,093,600)	(4,093,600)	(16,374,398)
52. Dividends to stockholders		(140,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	(20,056,338)
54. Net change in capital and surplus (Lines 37 through 53)	308,290,572	(108,237,762)	(72,254,515)
55. Capital and surplus as of statement date (Lines 36 + 54)	2,349,225,147	2,004,951,327	2,040,934,575
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded		3,632,100	22,384,268
08.302. Miscellaneous income	160,795	49,166	550,041
08.303. Investment income - funds withheld coinsurance assumed	46,356	106,667	469,092
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	54,488	154,096	267,677
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	261,639	3,942,029	23,671,078
2701. Funds withheld coinsurance-ceded	76,756,867	44,836,072	202,219,175
2702. Transfer to IMR - MVA		0	10,008,228
2703. Transfer to IMR - ceded	(183,971)	(1,012,584)	5,211,183
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	76,572,897	43,823,488	217,438,586
5301. Prior year correction	0	0	(20,056,338)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	(20,056,338)

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.....	740,655,137	434,478,057	2,392,795,867
2. Net investment income	379,552,180	231,050,658	1,183,046,847
3. Miscellaneous income	154,702,454	132,026,336	463,415,897
4. Total (Lines 1 to 3)	1,274,909,771	797,555,051	4,039,258,612
5. Benefit and loss related payments	768,845,256	753,733,107	3,402,510,330
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	333,899,264	245,682,687	1,061,940,983
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	32,900,000
10. Total (Lines 5 through 9)	1,102,744,520	999,415,794	4,497,351,313
11. Net cash from operations (Line 4 minus Line 10)	172,165,252	(201,860,743)	(458,092,702)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	683,518,935	738,157,292	3,360,079,549
12.2 Stocks	38,954,800	38,172,469	360,878,934
12.3 Mortgage loans	41,207,005	93,968,401	228,244,395
12.4 Real estate	0	0	0
12.5 Other invested assets	19,310,375	38,534,121	151,524,519
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	4,332	4,332
12.7 Miscellaneous proceeds	29,821,048	0	1,978,487
12.8 Total investment proceeds (Lines 12.1 to 12.7)	812,812,163	908,836,615	4,102,710,216
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,223,186,159	924,650,504	4,132,581,144
13.2 Stocks	204,694,018	191,958	434,853,641
13.3 Mortgage loans	17,397,911	7,704,061	64,401,103
13.4 Real estate	0	0	0
13.5 Other invested assets	53,303,699	191,083,090	522,139,272
13.6 Miscellaneous applications	95,830,742	196,497,997	127,756,327
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,594,412,528	1,320,127,609	5,281,731,486
14. Net increase/(decrease) in contract loans and premium notes	12,196,489	(12,203,917)	37,667,234
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(793,796,854)	(399,087,077)	(1,216,688,504)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	255,000,000	0	0
16.3 Borrowed funds	100,000,000	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,314,523)	5,718,417	(15,653,187)
16.5 Dividends to stockholders	0	140,000,000	140,000,000
16.6 Other cash provided (applied).....	897,829,697	719,461,970	2,506,498,131
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	1,234,515,175	585,180,387	2,350,844,944
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)	612,883,572	(15,767,432)	676,063,739
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,032,225,297	356,161,558	356,161,558
19.2 End of period (Line 18 plus Line 19.1)	1,645,108,869	340,394,127	1,032,225,297

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

20.0001. Capitalized interest (operating).....	(6,945,472)	(5,415,539)	(33,294,810)
20.0002. Capitalized interest (investing).....	6,945,472	5,415,539	33,294,810

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. Individual life	246,250,968	258,794,077	1,041,867,705
2. Group life	4,140,693	4,474,449	17,443,293
3. Individual annuities	1,438,827,537	917,965,876	3,979,003,387
4. Group annuities	883,429	1,235,950	6,537,763
5. Accident & health	15	.0	5,179
6. Fraternal0	.0
7. Other lines of business0	.0
8. Subtotal (Lines 1 through 7)	1,690,102,642	1,182,470,353	5,044,857,327
9. Deposit-type contracts	9,164,236	14,507,199	16,369,003
10. Total (Lines 8 and 9)	1,699,266,878	1,196,977,553	5,061,226,330

STATEMENT AS OF MARCH 31, 2024 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 three months ended March 31, 2024 by \$214,420,263 and the cumulative effect on Capital and Surplus at March 31, 2024 was a decrease of \$370,572,191. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2023 by \$264,683,595 and the cumulative effect on Capital and Surplus at December 31, 2023 was a decrease of \$156,151,928.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2024 is \$18,834,218 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 \$389,406,409 would have been established as of March 31, 2024 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 no impact to the Company's statutory net income for the three months ended March 31, 2024 and there was no cumulative impact on the Capital and Surplus at March 31, 2024. The voluntary reserve established as of December 31, 2023 is \$1,552,326 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 \$157,704,254 would have been established as of December 31, 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 twelve months ended December 31, 2023 and there was no cumulative impact on the Capital and Surplus at December 31, 2023. 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 decreased the Company's statutory net income for the three months ended March 31, 2024 by \$157,052 and the cumulative effect on Capital and Surplus at March 31, 2024 was an increase of \$55,593,970. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2023 by \$638,286 and the cumulative effect on Capital and Surplus at December 31, 2023 was an increase of \$55,751,021.

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 #	2024	2023
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 65,338,116	\$ 77,718,921
(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	\$ (214,420,263)	\$ (264,683,595)
Deferral of 2012 annuity mortality table	51,00	4	19	\$ (157,052)	\$ 638,286
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 279,915,431	\$ 341,764,230
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,349,225,147	\$ 2,040,934,575
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$ (370,572,191)	\$ (156,151,928)
Deferral of 2012 annuity mortality table	51,00	3	1	\$ 55,593,970	\$ 55,751,021
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,664,203,368	\$ 2,141,335,482

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 MARCH 31, 2024 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 Company has no loan-backed securities with a recognized other than temporary impairment to be disclosed in aggregate as of the statement date.
- (3) There were no loan-backed securities with a recognized other than temporary impairment as of the statement date.
- (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	\$	13,199,281
	2. 12 Months or Longer	\$	738,483,386
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	664,757,191
	2. 12 Months or Longer	\$	7,214,189,610

- (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 did not recognize any other-than-temporary impairments on loan-backed securities during 2024. 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 prepayment exposure. The Company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company's membership in the FHLB of Des Moines provides additional low cost liquidity.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

- (2) Type of Repo Trades Used

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

- (3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight		160,000,000		
3. 2 Days to 1 Week		243,743,079		
4. > 1 Week to 1 Month		243,743,079		
5. > 1 Month to 3 Months		378,743,079		
6. > 3 Months to 1 Year		263,000,000		
7. > 1 Year		2,141,447,000		
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month		135,000,000		
5. > 1 Month to 3 Months		0		
6. > 3 Months to 1 Year		128,000,000		
7. > 1 Year		2,141,447,000		

- (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	2,816,078,383			
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,816,078,383			

- (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		420,582,392	638,788,333	
b. Bonds – FV		358,366,705	571,807,658	
c. LB & SS – BACV		2,055,351,007		
d. LB & SS – FV		1,885,904,020		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	2,475,933,399	638,788,333	0
q. Total Assets – FV	0	2,244,270,725	571,807,658	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				

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e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0
p=a+c+e+g+h+j+l+n	q=b+d+f+g+i+k+m+o			

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,430,676,237			
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,348,197,000			
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	2,348,197,000			
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)	2,348,197,000	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	0	0	0	0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	135,000,000
c. 31 to 90 Days	0
d. > 90 Days	2,269,447,000

(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	18,333,056	18,453,931
e. 121 to 180 Days	7,973,001	7,956,320
f. 181 to 365 Days		
g. 1 to 2 Years	62,243,004	61,871,062
h. 2 to 3 Years	30,277,431	29,712,100
i. > 3 Years	2,521,650,066	2,380,677,735

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,430,676,237			
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,348,197,000			
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	\$	\$	\$	\$	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending agreements					0	0	0

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Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
c. Subject to repurchase agreements	3,114,721,733				3,114,721,733	3,045,958,358	68,763,375
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
i. FHLB capital stock	78,686,100				78,686,100	78,686,100	0
j. On deposit with states	1,435,905				1,435,905	1,435,905	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,596,692,025				2,596,692,025	2,612,865,302	(16,173,277)
m. Pledged as collateral not captured in other categories	11,610,075	0	0	0	11,610,075	11,959,135	(349,060)
n. Other restricted assets	0	0	0	0	0	0	0
p. Total Restricted Assets (Sum of a through n)	\$ 5,803,145,838	\$ 0	\$ 0	\$ 0	\$ 5,803,145,838	\$ 5,750,904,800	\$ 52,241,038

(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	\$	\$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		3,114,721,733	7.6	7.6
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
i. FHLB capital stock		78,686,100	0.2	0.2
j. On deposit with states		1,435,905	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,596,692,025	6.3	6.3
m. Pledged as collateral not captured in other categories		11,610,075	0.0	0.0
n. Other restricted assets		0	0.0	0.0
p. Total Restricted Assets (Sum of a through n)	\$ 0	\$ 5,803,145,838	14.1 %	14.1 %

(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)		9		10	
Dynamic Hedge Collateral	\$ 11,610,075	\$	\$	\$	\$ 11,610,075	\$ 11,959,135	\$ (349,060)	\$ 11,610,075	0.0 %	0.0 %
Total (c)	\$ 11,610,075	\$ 0	\$ 0	\$ 0	\$ 11,610,075	\$ 11,959,135	\$ (349,060)	\$ 11,610,075	0.0 %	0.0 %

(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	7	11	\$ 7,106,217	\$ 28,603,786	\$ 10,602,366	\$ 30,969,986
(2) LB&SS – AC	4	0	1,336,915	0	1,192,298	0
(3) Preferred Stock – AC	0	0	0	0	0	0
(4) Preferred Stock – FV	0	0	0	0	0	0
(5) Total (1+2+3+4)	11	11	\$ 8,443,132	\$ 28,603,786	\$ 11,794,664	\$ 30,969,986

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AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs

(2) Aggregate Amount of Investment Income

General Account

5
393,805

Separate Account

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

A. Due and Accrued Income that was Excluded from Surplus on the following basis

No change.

B. Total Amount Excluded

No change.

C. Gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	\$ 331,948,819
2. Nonadmitted	\$ 0
3. Admitted	\$ 331,948,819

D. Aggregate deferred interest.

No change.

E. Cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$ 70,086,160

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 March 31, 2024, the Company had interest rate swaps and foreign currency forwards with a fair value of \$(1,376,417) and carrying value of \$(1,376,417).

The Company utilizes financial options to hedge certain indexed liabilities. At March 31, 2024, the Company had financial options with a fair value of \$1,075,481,876 and carrying value of \$393,539,661.

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 March 31, 2024, the Company had financial futures with a fair value and carrying value of \$1,777,653.

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. The extent to which the Company incurs CAMT will depend on the facts and circumstances of the given tax year. We do not expect to incur a CAMT liability in 2024. The Internal Revenue Service and the U.S. Department of Treasury may release additional guidance in the future. We will continue to evaluate the impact of the 2022 Act as more guidance becomes available.

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

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company did not pay any dividends to the parent company, SFG, during the period ended March 31, 2024.

The Company received capital contribution of \$255,000,000 from SFG on March 31, 2024.

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

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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 North American Trust	100.0	\$ 361,170,846	\$ 361,170,846	\$ -
Stone Roots North American Trust	100.0	\$ 275,593,719	\$ 275,593,719	\$ -
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 636,764,565	\$ 636,764,565	\$ 0

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 \$1,951,243,889. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

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

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B	0		
(c) Activity Stock	68,686,100	68,686,100	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,951,243,889	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	10,000,000	10,000,000	0
(b) Membership Stock – Class B	0	0	0
(c) Activity Stock	68,686,100	68,686,100	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,969,586,599	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,295,251,455	2,596,692,025	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,295,251,455	2,596,692,025	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,324,781,238	2,612,865,302	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)	2,365,312,352	2,656,237,874	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,365,312,352	2,656,237,874	1,526,357,000

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3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,323,368,138	2,723,948,585	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0			XXX
(b) Funding Agreements	0			
(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	0	0

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0	0		XXX
(b) Funding Agreements	0	0		0
(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	0	0

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	0		
2. Funding Agreements	0		
3. Other	1,526,357,000	1,526,357,000	
4. Aggregate Total (Lines 1+2+3)	1,526,357,000	1,526,357,000	0

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

c. FHLB – Prepayment Obligations

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

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

No change.

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

A. 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 has not paid any ordinary dividends as of March 31, 2024.

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

Admitted IMR was reported in Aggregate write-ins for special surplus funds. See Note 21C for additional information on admitted IMR.

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 March 31, 2024, the Company had outstanding capital commitments to limited partnerships of \$601,945,334. At March 31, 2024, the Company had a \$43,148,020 decrease in capital commitments to limited partnerships from the prior year end.

B. Assessments

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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	\$	\$ 542,207	\$ 661,136	\$	\$ 1,203,343
Preferred stocks	\$	\$ 373,245,892	\$ 501,439	\$	\$ 373,747,331
Common stocks - unaffiliated	\$ 5,691,227	\$ 78,850,111	\$ 7,058,120	\$	\$ 91,599,458
Derivatives - interest rate contracts	\$	\$ 2,688,827	\$	\$	\$ 2,688,827
Derivatives - futures	\$ 1,777,653	\$	\$	\$	\$ 1,777,653
Derivatives - foreign exchange contracts	\$	\$ 505,754	\$	\$	\$ 505,754
Total assets at fair value/NAV	\$ 7,468,880	\$ 455,832,791	\$ 8,220,695	\$ 0	\$ 471,522,366
b. Liabilities at fair value					
Derivatives - interest rate contracts	\$	\$ 4,433,078	\$	\$	\$ 4,433,078
Derivatives - foreign exchange contracts	\$	\$ 137,921	\$	\$	\$ 137,921
Total liabilities at fair value	\$ 0	\$ 4,570,999	\$ 0	\$ 0	\$ 4,570,999

(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	661,376				(240)					661,136
Preferred stocks	5,600,000	501,439	5,600,000							501,439
Common stocks - unaffiliated	2,123,431				4,934,691					7,058,122
Total Assets	8,384,807	501,439	5,600,000	0	4,934,451	0	0	0	0	8,220,697

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

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

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

(5) Not applicable.

B. 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	\$ 29,086,908,229	\$ 32,132,212,413	\$	\$ 26,194,936,257	\$ 2,891,971,973	\$	\$
Preferred stocks	\$ 552,777,954	\$ 566,206,054	\$	\$ 552,276,515	\$ 501,439	\$	\$
Common stock - unaffiliated	\$ 91,599,459	\$ 91,599,459	\$ 5,691,227	\$ 78,850,111	\$ 7,058,120	\$	\$
Mortgage loans	\$ 1,786,792,341	\$ 1,873,214,248	\$	\$ 1,786,792,341	\$	\$	\$
Cash and short terms	\$ 1,644,950,447	\$ 1,645,108,869	\$ 894,520,014	\$ 750,240,993	\$ 189,440	\$	\$
Contract loans	\$ 206,050,191	\$ 206,050,191	\$	\$ 206,050,191	\$	\$	\$
Derivative instruments	\$ 1,876,199,398	\$ 561,687,412	\$ 1,777,653	\$ 1,874,421,745	\$	\$	\$

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Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Other Invested Assets	\$ 842,653,979	\$ 847,971,140	\$	\$ 490,791,987	\$ 351,861,993	\$	\$ 5,317,161
Liabilities for future policy benefits	\$ 236,450,645	\$ 228,655,356	\$	\$	\$ 236,450,645	\$	\$
Repurchase agreements, other borrowings and collateral on derivative instruments	\$ 4,414,701,537	\$ 4,474,446,402	\$ 599,892,402	\$ 3,814,809,135	\$	\$	\$
Derivative instruments	\$ 800,822,043	\$ 167,746,516	\$	\$ 800,822,043	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 5,317,161			This represents the remaining amortized amount of Tax Credits as of 03/31/2024. 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

The Company had \$2,426,793 in unamortized losses in IMR from derivatives that were reported at fair value prior to the termination of the derivatives. The general account had a net negative (disallowed) IMR of \$34,676,754. Of which \$32,249,964 of negative IMR was admitted in the general account. The Company's adjusted capital and surplus was \$2,123,812,308. The admitted negative IMR is 1.5% of adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies, without deviation. IMR losses for fixed income related derivatives, although in accordance with prudent and documented risk management procedures in accordance with the Company's derivative and use plans, are not admitted. Asset sales that generated admitted negative IMR were not compelled by liquidity pressure.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

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

No change.

22. Events Subsequent

The Company is not aware of any 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 May 15, 2024.

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.

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

- 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 (29), new entity formed or acquired (14), change in ownership (0)
- 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.
Northrock Partners HoldCo, LLC.....	Minneapolis, MN.....				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: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []

11.2 If yes, give full and complete information relating thereto:

The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs and assets pledged as collateral to FHLB.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 297,703,281

13. Amount of real estate and mortgages held in short-term investments: \$ 0

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	\$ 184,014,875	\$ 223,972,410
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 427,000,437	\$ 638,693,337
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 837,392,415	\$ 827,525,725
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,448,407,727	\$ 1,690,191,472
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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	\$ 2,498,671,148
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ 2,640,476,558
16.3 Total payable for securities lending reported on the liability page	\$ 2,348,197,000

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.....
Neuberger Berman Investment Advisers, LLC.....	U.....
Blackstone Real Estate Special Situations Advisors.....	U.....
Dextra Partners.....	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]

GENERAL INTERROGATORIES

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
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.....	CLDVY8VY4GNT8104VM57.....	Securities Exchange Commissions.....	DS.....
107105.....	Blackrock Financial Management Inc., CRD.....	549300LVXYIVJKE13M84.....	Securities Exchange Commissions.....	DS.....
124687.....	Neuberger Berman Investment Advisers, LLC.....	8PSZVUUUKYGCPW2RD0373.....	Securities Exchange Commissions.....	DS.....
146043.....	Blackstone Real Estate Special Situations Advisors.....	549300LUY356596MV847.....	Securities Exchange Commissions.....	DS.....
321820.....	Dextra Partners.....		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	\$1,873,214,248
1.14	Total Mortgages in Good Standing	\$1,873,214,248
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure.....	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ 1,873,214,248
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$ 0
2.	Operating Percentages:	
2.1	A&H loss percent.....%
2.2	A&H cost containment percent%
2.3	A&H expense percent excluding cost containment expenses.....%
3.1	Do you act as a custodian for health savings accounts?.....	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$
3.3	Do you act as an administrator for health savings accounts?.....	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [] No []

Fraternal Benefit Societies Only:

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

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

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	1,957,869	12,489,936	0	14,447,805	0
2. Alaska	AK	L	190,136	930,640	0	1,120,775	0
3. Arizona	AZ	L	7,406,886	88,356,981	0	95,763,868	0
4. Arkansas	AR	L	1,639,321	9,010,383	0	10,649,704	0
5. California	CA	L	28,927,728	189,872,015	0	218,799,743	0
6. Colorado	CO	L	5,151,017	57,164,601	0	62,315,619	0
7. Connecticut	CT	L	2,842,024	17,335,770	0	20,177,795	0
8. Delaware	DE	L	488,226	4,596,483	0	5,084,709	0
9. District of Columbia	DC	L	205,180	474,594	0	679,775	0
10. Florida	FL	L	20,789,362	145,835,407	0	166,624,769	8,891,110
11. Georgia	GA	L	11,124,446	40,145,182	0	51,269,628	0
12. Hawaii	HI	L	1,918,038	10,914,487	0	12,832,525	0
13. Idaho	ID	L	1,261,460	7,708,033	0	8,969,493	0
14. Illinois	IL	L	10,040,226	40,014,252	0	50,054,477	0
15. Indiana	IN	L	4,873,725	26,178,002	0	31,051,727	0
16. Iowa	IA	L	4,001,516	16,767,383	0	20,768,899	0
17. Kansas	KS	L	2,610,924	15,109,714	0	17,720,638	0
18. Kentucky	KY	L	2,312,207	18,685,729	0	20,997,936	0
19. Louisiana	LA	L	2,160,818	13,206,735	0	15,367,553	0
20. Maine	ME	L	659,423	4,588,476	0	5,247,899	0
21. Maryland	MD	L	3,977,830	36,822,944	0	40,800,773	0
22. Massachusetts	MA	L	4,789,664	23,302,807	0	28,092,471	0
23. Michigan	MI	L	8,232,625	40,067,537	0	48,300,161	59,737
24. Minnesota	MN	L	7,159,156	16,071,303	0	23,230,460	0
25. Mississippi	MS	L	973,464	6,854,147	0	7,827,610	0
26. Missouri	MO	L	3,993,814	19,509,362	0	23,503,176	0
27. Montana	MT	L	606,435	2,269,360	0	2,875,795	0
28. Nebraska	NE	L	1,640,876	7,937,674	0	9,578,550	0
29. Nevada	NV	L	2,327,315	18,302,322	0	20,629,637	0
30. New Hampshire	NH	L	929,673	3,389,053	0	4,318,726	0
31. New Jersey	NJ	L	9,746,398	49,942,226	0	59,688,623	0
32. New Mexico	NM	L	936,244	6,027,065	0	6,963,308	0
33. New York	NY	N	0	0	0	0	0
34. North Carolina	NC	L	9,137,097	42,614,068	0	51,751,165	0
35. North Dakota	ND	L	1,444,200	1,704,454	0	3,148,654	0
36. Ohio	OH	L	6,730,685	75,828,345	0	82,559,029	0
37. Oklahoma	OK	L	1,854,800	9,594,567	0	11,449,367	0
38. Oregon	OR	L	1,983,238	10,099,203	0	12,082,440	0
39. Pennsylvania	PA	L	8,670,816	57,274,114	0	65,944,930	113,389
40. Rhode Island	RI	L	538,307	4,082,717	0	4,621,024	0
41. South Carolina	SC	L	5,024,368	23,449,198	0	28,473,566	0
42. South Dakota	SD	L	814,093	2,318,752	0	3,132,845	0
43. Tennessee	TN	L	4,808,457	19,105,224	0	23,913,681	0
44. Texas	TX	L	27,548,558	120,669,852	15	148,218,425	100,000
45. Utah	UT	L	7,227,836	26,142,588	0	33,370,424	0
46. Vermont	VT	L	291,026	540,600	0	831,626	0
47. Virginia	VA	L	7,299,156	34,927,541	0	42,226,697	0
48. Washington	WA	L	5,675,723	29,450,165	0	35,125,888	0
49. West Virginia	WV	L	499,947	4,437,920	0	4,937,867	0
50. Wisconsin	WI	L	4,320,708	25,782,611	0	30,103,319	0
51. Wyoming	WY	L	204,053	1,796,643	0	2,000,696	0
52. American Samoa	AS	N	91	0	0	91	0
53. Guam	GU	N	3,153	0	0	3,153	0
54. Puerto Rico	PR	L	24,539	0	0	24,539	0
55. U.S. Virgin Islands	VI	N	1,079	7,000	0	8,079	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	1,249	4,800	0	6,049	0
58. Aggregate Other Alien	OT	XXX	217,942	0	0	217,942	0
59. Subtotal	XXX		250,195,142	1,439,710,966	15	1,689,906,123	9,164,236
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		196,519	0	0	196,519	0
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		250,391,661	1,439,710,966	15	1,690,102,642	9,164,236
96. Plus Reinsurance Assumed	XXX		1,165,743	76,270	0	1,242,013	0
97. Totals (All Business)	XXX		251,557,404	1,439,787,237	15	1,691,344,656	9,164,236
98. Less Reinsurance Ceded	XXX		102,670,497	851,255,318	15	953,925,830	0
99. Totals (All Business) less Reinsurance Ceded	XXX		148,886,907	588,531,918	0	737,418,825	9,164,236
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		217,942	0	0	217,942	0
58002.	XXX		0	0	0	0	0
58003.	XXX		0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		217,942	0	0	217,942	0
9401.	XXX		0	0	0	0	0
9402.	XXX		0	0	0	0	0
9403.	XXX		0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

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

STATEMENT AS OF March 31, 2024
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.				
Sammons Corporation				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	81-0569064			
Sammons Financial Network, LLC	45-2586652			
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
Stone Roots M Trust	46-0164570			
New Roots M Trust	92-6632049			
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Stone Roots N Trust	36-2428931			
New Roots N Trust	92-6636272			
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura, LLC	84-4616844			
SFG Bermuda Ltd.	98-1600408			
SFG Fortuna, LLC	88-4400641			
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Beacon Capital Management, Inc.	31-1720376			
Northrock Financial Services, LLC				
Northrock Partners Holdco, LLC				
NorthRock Partners Intermediate, LLC				

STATEMENT AS OF March 31, 2024
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
NorthRock Partners Tax Services, LLC				
Private Tax Services, LLC				
NRX Hockey, LLC				
RSG Hockey, LLC				
NorthRock Partners, LLC				
Foundation X, LLC				
NRX Holding, LLC				
49 North, LLC				
Sammons Industrial, Inc.				
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Warehouse Solutions, Inc.				
SWS ServiceCo, Inc.				
Sync Storage Solutions, Inc.				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
Briggs Equipment Mexico, Inc.				
Controladora Briggs de Mexico S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				

12.1

STATEMENT AS OF March 31, 2024
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
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
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				
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				

STATEMENT AS OF March 31, 2024
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
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Trail Boss Partners, LLC				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
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				

12.3

STATEMENT AS OF March 31, 2024
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
				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
				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.

STATEMENT AS OF March 31, 2024
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 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				
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				

STATEMENT AS OF March 31, 2024
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
				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC
				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC
				Sweetwater River Conservancy Wetland Mitigation Bank, LLC
				Pathfinder Land and Ranch Management, LLC
				Pathfinder Bison Bend, LLC
				Wooden Rifle Grazing Association, LLC
				Pathfinder Buzzard Bird Ranch, LLC
				Two Crosses Grazing Association, LLC
				Pathfinder Cardwell Access Ranch, LLC
				Wooden Rifle Grazing Association, LLC
				Pathfinder Cardwell Ranch, LLC
				Wooden Rifle Grazing Association, LLC
				Pathfinder Dumbell Ranch, LLC
				Beulah Belle Grazing Association, LLC
				Pathfinder Miracle Mile Ranch, LLC
				Two Crosses Grazing Association, LLC
				Pathfinder Pathfinder Ranch, LLC
				Two Crosses Grazing Association, LLC
				Pathfinder Perkins Ranch, LLC
				Wooden Rifle Grazing Association, LLC
				Pathfinder Sand Creek, LLC
				Two Crosses Grazing Association, LLC
				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.

STATEMENT AS OF March 31, 2024
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
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
Albion St. Louis, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, 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 West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				
JLB CCI Westfields 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
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				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding 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
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				
CCI JSC Holdings LLC				
Jackson-Shaw Holdings LLC				
JSC Manager LLC				
Jackson-Shaw Company LLC				
CCI Manager LLC				
CCI Horizon LLC				
CCI Industrial Holdings LLC				
CCI Industrial - JSC Lakeview I Investor LLC				
JSC-CCI Lakeview I JV LLC				
JSC-CCI Lakeview I Mezz LLC				
JSC-CCI Lakeview I LLC				
CCI Industrial - JSC Lakeview II Investor LLC				
JSC-CCI Lakeview II JV LLC				
CCI Industrial - JSC Landis I Investor LLC				
JSC-CCI Landis I, LLC				
CCI Industrial - JSC Landis II Investor 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
JSC-CCI Landis II, LLC				
CCI Industrial - KDC Oncor Investor LLC				
KDC OEDC Investments One LP				
CCI Industrial - SM Cary Investor LLC				
SFG Cary Investors, LLC				
SFG Cary, LLC				
CCI MF Holdings LLC				
CCI MFH - KV Tribeca Investor LLC				
KV Tribeca Holdings, LLC				
KV Tribeca Apartments, 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				
Guggenheim MZ Holdings, LLC				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
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				

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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
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				
GIHII Asset Holdings, LLC				
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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				Guggenheim Partners Investment Management, LLC
				Artemis Aircraft Investments, LLC
				Bronco Media Holdings LLC
				Bronco Media MM LLC
				ELM 2 MM Funding LLC
				ELM 3 MM Funding LLC
				ELM MM LLC
				ETMF C-B LLC
				ETMF C-G LLC
				ETUR C-B LLC
				ETUR C-G 2 LLC
				Fitzcarraldo Funding LLC
				ETGP AMZ 1 Venture, LP
				G-Craton 2 MM LLC
				Acri Holdings II LLC
				G-Craton MM LLC
				Acri Holdings LLC
				GLAM MilHsg Fee LLC
				G-One MM LLC
				G-One Holdings LLC
				G-Prairie MM LLC
				Teton Holdings I LLC
				G-PUFF MM LLC
				G-PUFF LLC
				G-PUFF 2 MM LLC
				G-PUFF 2 LLC
				G-PUFF 3 MM LLC
				G-PUFF 3 LLC
				GRE-Aspen Funding, LLC
				ETGP Aspen Venture, LP
				GRE-Birch Funding, LLC
				ETGP Birch Venture, LP

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GRE-Harbor 22 Funding, LLC				
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				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Hypnos MM LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, LLC				
CSCN, LLC				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
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				
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 MFLT B 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.				

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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
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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				
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings Limited				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Shepard Aircraft Investment, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GS Gamma Management, LLC				
GS Gamma Investments, LLC				
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, 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				
Guggenheim Real Estate (CA), Inc.				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				
Transparent Value Private Limited				
Guggenheim Partners Advisory Company				
Links Holdings, Inc.				
Links Holdings LLC				
Guggenheim Securities Research Services, 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC				
BP Duarte 1699, LLC				
BP Raleigh 1937, LLC				
CC West Allis 1772, LLC				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Allendale 1884, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Centerton 1337, LLC				

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STATEMENT AS OF March 31, 2024
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Chattanooga 1491, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Depew 1297, LLC				
JL Derby 1853, LLC				
JL D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL 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 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 Jonesboro 1553, LLC				
JL Lafayette 1745, 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
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JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Manvel 1255, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL McAllen 1625, LLC				
JL Millbrook 1942, LLC				
JL Mobile 1536, LLC				
JL Monroe 1875, LLC				
JL Mundelein 1366, LLC				
JL Muskogee 1780, LLC				
JL New Albany 1845, LLC				
JL New Lenox 986, LLC				
JL Normal 1457, LLC				
JL Oconomowoc 1513, LLC				
JL Olean 1705, LLC				
JL Oshkosh 1465, LLC				
JL Paris 1761, LLC				
JL Peoria 1539, LLC				
JL Peoria 1638, LLC				
JL Pharr 1482, LLC				
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Rolla 1534, LLC				
JL Saraland 1552, LLC				
JL Sellersburg 1881, LLC				
JL Sheboygan 1628, LLC				
JL Siloam Springs 1448, LLC				

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Springfield 1495, LLC				
JL Springfield 1963, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Texarkana 1668, LLC				
JL Tyler 1583, LLC				
JL Valdosta 1766, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Adairsville 1661, LLC				
MCCW Baton Rouge 1748, LLC				
MCCW Dahlonga 1637, LLC				
MCCW Memphis 1758, LLC				
MCCW Smyrna 1684, LLC				
SC-CJ Phoenix 1584, LLC				
SC-H Sellersburg 1373, LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				
SE Sacramento 1224, LLC				
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 Princeton 1332, LLC				

STATEMENT AS OF March 31, 2024
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
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.				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC				
GNP-BA, LLC				
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.				

STATEMENT AS OF March 31, 2024
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
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				
Metric Finance TopCo, LLC				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV				
Metric Finance Holdings I, LLC				
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp.				
Metric Finance Holdings IV, LLC				
Meteora Venture Partners Acquisition Corp.				

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Liberty Hampshire Holdings, LLC				
GEFI Company, LLC				
GIFLS Capital Company, LLC				
GIFLS Capital Company II, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Brier Creek Capital Company #1, LLC				
GIFS Capital Company, LLC				
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				
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				
Concord Minutemen Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
PTF Trust #1				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> Relationship Funding (Cayman) Ltd. Sammons Distribution Holdings, Inc. Sammons BW, Inc. Parkway Mortgage, Inc. Asheville Resolution Corporation 				

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP				Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	DE	NIA	Sammons Corporation	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UDP	Services, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0164570				Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-6632049				New Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-6636272				New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Financial Services, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Partners Holdco, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	55.0	SEI ESOT	NO	.0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Intermediate, LLC	DE	NIA	Northrock Partners Holdco, LLC	Ownership	55.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Tax Services, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Private Tax Services, LLC	DE	NIA	NorthRock Partners Tax Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Hockey, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					RSG Hockey, LLC	DE	NIA	NRX Hockey, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Foundation X, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Holding, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					49 North, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Warehouse Solutions, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1520791				SWS ServiceCo, Inc	DE	NIA	Sammons Warehouse Solutions, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc	DE	NIA	Sammons Warehouse Solutions, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Industrial Solutions, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V	MEX	NIA	Briggs Industrial Solutions, Inc	Ownership	99.0	SEI ESOT	NO	.0
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	.0
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	.0

STATEMENT AS OF MARCH 31, 2024 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					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personal, 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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personal, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd	ZZZ	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd	ZZZ	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd	ZZZ	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Centre Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Laos Hire Services Limited	IRL	NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Trail Boss Partners, LLC	DE	NIA	550 Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcond Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	47-4256964				PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4419884				Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc	CAN	NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp	CAN	NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	Clemina Hydro Power GP Ltd	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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					Serpentine Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	English Hydro Power GP Ltd	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0

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STATEMENT AS OF MARCH 31, 2024 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					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Manager LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Horizon LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MF Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I REIT Manager LLC	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - KDC Oncor Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3760583				KDC OEDC Investments One LP	TX	NIA	CCI Industrial - KDC Oncor Investor LLC	Ownership	75.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	.0

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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	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	.0

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4165203				CCI JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4172460				Jackson-Shaw Holdings LLC	DE	NIA	CCI JSC Holdings LLC	Ownership	44.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1392561				JSC Manager LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1392561				Jackson-Shaw Company LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				CCI Industrial - JSC Lakeview I Investor LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	CCI Industrial - JSC Lakeview I Investor LLC	Ownership	95.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 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	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4697227				JSC-CCI Lakeview I Mezz LLC	DE	NIA	JSC-CCI Lakeview I JV LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4640785				JSC-CCI Lakeview I LLC	DE	NIA	JSC-CCI Lakeview I Mezz LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Lakeview II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	CCI Industrial - JSC Lakeview II Investor LLC	Ownership	95.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4845915				JSC-CCI Landis I, LLC	DE	NIA	CCI Industrial - JSC Landis I Investor LLC	Ownership	95.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4845915				JSC-CCI Landis I, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	CCI Industrial - JSC Landis II Investor LLC	Ownership	95.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - KV Tribeca Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4330020				KV Tribeca Holdings, LLC	DE	NIA	CCI MFH - KV Tribeca Investor LLC	Ownership	75.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4307102				KV Tribeca Apartments, LLC	DE	NIA	KV Tribeca Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - SM Cary Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4194849				SFG Cary Investors, LLC	DE	NIA	CCI Industrial - SM Cary Investor LLC	Ownership	95.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Cary, LLC	DE	NIA	SFG Cary Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc.	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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 Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GMFH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4520398				GIHII Asset Holdings, LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	ELM 3 MM Funding LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings II LLC	DE	NIA	G-Craton 2 MM LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	14.9	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC	DE	NIA	G-Prairie MM LLC	Management	0.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-3742773				G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-4441571				G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Ivion Funding, LLC	DE	NIA	GRE MM LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
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	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management	0.0	SEI ESOT	NO	0
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	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Orinoco Funding LLC	DE	NIA	ELM 3 MM Funding LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	ETUR C-G LLC	Ownership	19.8	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
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	0

STATEMENT AS OF MARCH 31, 2024 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
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00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Transportation MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Master Fund, Ltd	Ownership	17.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1468168				Guggenheim Investments Payroll Agent, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GWI GPIM, LLC	Management	0.0	SEI ESOT	NO	0

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STATEMENT AS OF MARCH 31, 2024 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					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
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	0

STATEMENT AS OF MARCH 31, 2024 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	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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-1, LLC	Ownership	13.1	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P	CYM	NIA	GIM GP Ltd	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4067033				Bronco Media C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Hypnos Holdco LLC	Ownership	99.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	Ownership	11.1	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Orpheus Holdings Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2615284				Shepard Aircraft Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 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	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	Ownership	33.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Hypnos C-G LLC	Ownership	12.9	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Promenade Holdco LLC	Ownership	47.2	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-A, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-1, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-B, L.P.	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0

STATEMENT AS OF MARCH 31, 2024 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-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited	IRL	NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Research Services, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 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	20-3577179				PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPIID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIID, L.P	CYM	NIA	GFPIID, LLC	Ownership	34.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIID, L.P	Ownership	75.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC IIP Holdings Ltd	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC, Ltd	Ownership	85.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliares E Turisticos, Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 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	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4061426				BP Duarte 1699, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2286358				BP Raleigh 1937, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4493576				CC West Allis 1772, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2131840				JL Allendale 1884, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	92-2569120				JL Columbus 1549, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2880495				JL Derby 1853, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1211917				JL HorneII 1697, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	92-1162827				JL Hugo 1704, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1705188				JL Millbrook 1942, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2235283				JL Monroe 1875, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1367727				JL New Albany 1845, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	88-3645437				JL Peoria 1638, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1724071				JL Sellersburg 1881, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4897791				JL Springfield 1963, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2115908				JL Texarkana 1668, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3114120				JL Valdosta 1766, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4085527				MCCW Baton Rouge 1748, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3835446				MCCW Dahlonga 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellenville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0

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STATEMENT AS OF MARCH 31, 2024 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.....	46-2847694.....				Metric Finance Acquisition Corp. IV.....	DE	NIA	Metric Finance TopCo, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Metric Finance Holdings I, LLC.....	DE	NIA	Metric Finance TopCo, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					First Light Acquisition Group, Inc.....	DE	NIA	Metric Finance Holdings I, LLC.....	Ownership.....	16.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Metric Finance Holdings II, LLC.....	DE	NIA	Metric Finance TopCo, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Metric Finance Holdings III, LLC.....	DE	NIA	Metric Finance TopCo, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-1204962.....				Silver Sustainable Solutions Corp.....	DE	NIA	Metric Finance Holdings III, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Metric Finance Holdings IV, LLC.....	DE	NIA	Metric Finance TopCo, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Meteora Venture Partners Acquisition Corp.....	DE	NIA	Metric Finance Holdings IV, LLC.....	Ownership.....	17.3	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-4863472.....				GC Deferred Compensation I, LLC.....	DE	NIA	Guggenheim Capital, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	83-0415853.....				AC Storage, LLC.....	DE	NIA	GC Deferred Compensation I, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Pilara Lotes II, LLC.....	DE	NIA	GC Deferred Compensation I, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
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	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	20-5433411.....				White Oak Guggenheim Feeder Fund, LLC.....	DE	NIA	Guggenheim Partners, LLC.....	Management.....	0.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	77-0709769.....				Liberty Hampshire Holdings, LLC.....	DE	NIA	Guggenheim Capital, LLC.....	Ownership.....	99.5	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	77-0709769.....				Liberty Hampshire Holdings, LLC.....	DE	NIA	Guggenheim Manager, Inc.....	Management.....	0.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-1321172.....				GEFI Company, LLC.....	DE	NIA	Liberty Hampshire Holdings, LLC.....	Ownership.....	99.5	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-1321172.....				GEFI Company, LLC.....	DE	NIA	Guggenheim Manager, Inc.....	Management.....	0.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-1358195.....				GIFLS Capital Company, LLC.....	DE	NIA	Guggenheim Treasury Services, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-1358195.....				GIFLS Capital Company, LLC.....	DE	NIA	Guggenheim Treasury Services, LLC.....	Management.....	0.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-3754568.....				GIFLS Capital Company II, LLC.....	DE	NIA	GEFI Company, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-3754568.....				GIFLS Capital Company II, LLC.....	DE	NIA	Guggenheim Treasury Services, LLC.....	Management.....	0.0	SEI ESOT.....	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	45-3935220.....				Guggenheim Treasury Services, LLC.....	DE	NIA	Liberty Hampshire Holdings, LLC.....	Ownership.....	100.0	SEI ESOT.....	NO	.0
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	.0

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STATEMENT AS OF MARCH 31, 2024 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	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PTF Trust #1	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Short Hills Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
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	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	.0

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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.N/A.....

AUGUST FILING

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

Explanation:

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

LQ003 Additional Aggregate Lines for Page 03 Line 25.

*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	5,813,254	5,779,974
2505. Agent non-qualified deferred compensation.....	3,762,459	3,458,642
2506. Payable for central clearing swap.....	2,489,426	3,366,009
2597. Summary of remaining write-ins for Line 25 from Page 03	12,065,139	12,604,625

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. Foreign exchange gain (loss).....	54,488	154,096	267,677
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	54,488	154,096	267,677

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,903,793,302	2,065,986,951
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	17,397,911	33,660,000
2.2 Additional investment made after acquisition	30,741,103	1,649,643
3. Capitalized deferred interest and other	325,684	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	(327,709)	0
7. Deduct amounts received on disposals	41,207,005	228,244,395
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,879,982,183	1,903,793,302
12. Total valuation allowance	(6,767,936)	(6,092,137)
13. Subtotal (Line 11 plus Line 12)	1,873,214,247	1,897,701,165
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,873,214,247	1,897,701,165

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	2,443,360,012	2,075,559,922
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	865,818	30,217,663
2.2 Additional investment made after acquisition	52,437,881	491,921,609
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	109,336	0
5. Unrealized valuation increase/(decrease)	11,861,052	(551,301)
6. Total gain (loss) on disposals	90,906	1,350,515
7. Deduct amounts received on disposals	19,310,375	151,524,519
8. Deduct amortization of premium and depreciation	1,408,440	3,125,130
9. Total foreign exchange change in book/adjusted carrying value	(306,205)	(310,680)
10. Deduct current year's other-than-temporary impairment recognized	0	178,066
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,487,699,985	2,443,360,012
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,487,699,985	2,443,360,012

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	32,674,196,677	31,840,131,877
2. Cost of bonds and stocks acquired	1,434,499,959	4,599,079,952
3. Accrual of discount	32,931,639	70,776,286
4. Unrealized valuation increase/(decrease)	23,019,188	101,044,100
5. Total gain (loss) on disposals	(4,893,394)	(83,199,684)
6. Deduct consideration for bonds and stocks disposed of	722,473,727	3,721,001,083
7. Deduct amortization of premium	10,181,897	17,825,660
8. Total foreign exchange change in book/adjusted carrying value	(429,786)	2,783,180
9. Deduct current year's other-than-temporary impairment recognized	279,973	117,634,890
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	393,805	42,600
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	33,426,782,491	32,674,196,677
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	33,426,782,491	32,674,196,677

STATEMENT AS OF MARCH 31, 2024 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).....	20,524,191,435	21,534,888,667	21,315,040,804	176,154,146	20,920,193,444	0	0	20,524,191,435
2. NAIC 2 (a).....	10,502,967,234	523,840,794	195,382,755	(241,877,123)	10,589,548,151	0	0	10,502,967,234
3. NAIC 3 (a).....	870,392,576	3,038,796	11,423,598	59,354,545	921,362,319	0	0	870,392,576
4. NAIC 4 (a).....	429,238,461		104,990,978	21,867,789	346,115,272	0	0	429,238,461
5. NAIC 5 (a).....	89,496,093	880,000	20,942,715	16,350,330	85,783,708	0	0	89,496,093
6. NAIC 6 (a).....	4,449,000	18,666,667	3,316,426	(867)	19,798,374	0	0	4,449,000
7. Total Bonds	32,420,734,799	22,081,314,924	21,651,097,276	31,848,821	32,882,801,268	0	0	32,420,734,799
PREFERRED STOCK								
8. NAIC 1	33,913,800			1,961,875	35,875,675	0	0	33,913,800
9. NAIC 2	528,644,464		40,003,795	9,511,118	498,151,787	0	0	528,644,464
10. NAIC 3	31,119,118		3,030,000	1,082,478	29,171,596	0	0	31,119,118
11. NAIC 4	2,493,720		156,625	106,590	2,443,685	0	0	2,493,720
12. NAIC 5	0				0	0	0	0
13. NAIC 6	435,328			127,982	563,311	0	0	435,328
14. Total Preferred Stock.....	596,606,430	0	43,190,420	12,790,044	566,206,054	0	0	596,606,430
15. Total Bonds & Preferred Stock	33,017,341,229	22,081,314,924	21,694,287,696	44,638,865	33,449,007,322	0	0	33,017,341,229

(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 \$749,322,004 ; NAIC 2 \$1,077,411 ;
NAIC 3 \$189,440 ; 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
7709999999 Totals	1,266,851	XXX	1,267,834	189	

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.....	1,078,355	43,630,593
2. Cost of short-term investments acquired	189,440	1,078,394
3. Accrual of discount		498,075
4. Unrealized valuation increase/(decrease).....		.0
5. Total gain (loss) on disposals		4,332
6. Deduct consideration received on disposals		44,133,000
7. Deduct amortization of premium.....	.944	.39
8. Total foreign exchange change in book/adjusted carrying value.....		.0
9. Deduct current year's other-than-temporary impairment recognized.....		.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,266,851	1,078,355
11. Deduct total nonadmitted amounts.....		.0
12. Statement value at end of current period (Line 10 minus Line 11)	1,266,851	1,078,355

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)	356,732,130
2. Cost Paid/(Consideration Received) on additions	256,515,356
3. Unrealized Valuation increase/(decrease)	(2,184,398)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(260,948,173)
6. Considerations received/(paid) on terminations	(260,890,284)
7. Amortization	(220,257,330)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	1,415,375
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	392,163,244
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	392,163,244

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	4,654,930
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	(2,877,277)
3.1 Add:	
Change in variation margin on open contracts – Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts – All Other	
3.13 Section 1, Column 18, current year to date minus	(98,013)
3.14 Section 1, Column 18, prior year	(23,438)
	(74,575)
	(74,575)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	(98,013)
3.24 Section 1, Column 19, prior year plus	(23,438)
3.25 SSAP No. 108 adjustments	0
	(74,575)
	(74,575)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	5,526,965
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	5,526,965
4.23 SSAP No. 108 adjustments	5,526,965
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,777,653
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,777,653

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	392,163,243
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	1,777,653
3. Total (Line 1 plus Line 2).....	393,940,896
4. Part D, Section 1, Column 6.....	561,687,412
5. Part D, Section 1, Column 7.....	(167,746,516)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	1,074,105,459
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	1,074,105,459
10. Part D, Section 1, Column 9.....	1,874,927,502
11. Part D, Section 1, Column 10.....	(800,822,043)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	868,816
14. Part B, Section 1, Column 20.....	6,844,000
15. Part D, Section 1, Column 12.....	7,712,816
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	855,325,595	7,112,001
2. Cost of cash equivalents acquired	20,851,319,542	58,398,561,398
3. Accrual of discount	10,381,867	29,482,721
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals	20,967,705,000	57,579,830,525
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	749,322,004	855,325,595
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	749,322,004	855,325,595

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

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

E01

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
1106	Park City		UT		03/28/2024	6.500	17,397,911	0	25,717,053
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other									
							17,397,911	0	25,717,053
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)									
							17,397,911	0	25,717,053
3399999 Totals									
							17,397,911	0	25,717,053

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							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)						
Mortgages closed by repayment																		
932	New York		NY		05/29/2014	02/02/2024	9,890,870	0	0	0	0	0	0	9,890,870	9,890,870	0	(141,151)	(141,151)
1017	Draper		UT		06/16/2015	02/29/2024	7,803,037	0	0	0	0	0	0	7,803,037	7,803,037	0	(186,557)	(186,557)
1024	Lexington		KY		06/12/2015	02/01/2024	13,661,965	0	0	0	0	0	0	13,661,965	13,661,965	0	0	0
0199999 - Mortgages closed by repayment							31,355,872	0	0	0	0	0	0	31,355,872	31,355,872	0	(327,708)	(327,708)
Mortgages with partial repayments																		
778	Las Vegas		NV		03/11/2013		50,450	0	0	0	0	0	0	50,450	50,450	0	0	0
783	Washington		DC		03/22/2013		2,577	0	0	0	0	0	0	2,577	2,577	0	0	0
901	Stamford		CT		08/29/2013		76,784	0	0	0	0	0	0	76,784	76,784	0	0	0
908	Oceanside		CA		09/26/2013		69,608	0	0	0	0	0	0	69,608	69,608	0	0	0
920	Morrisville		NC		12/30/2013		94,866	0	0	0	0	0	0	94,866	94,866	0	0	0
921	Morrisville		NC		12/30/2013		83,118	0	0	0	0	0	0	83,118	83,118	0	0	0
922	Beverly Hills		CA		03/27/2014		121,006	0	0	0	0	0	0	121,006	121,006	0	0	0
932	New York		NY		05/29/2014		22,249	0	0	0	0	0	0	22,249	22,249	0	0	0
934	Elizabeth		NJ		05/30/2014		75,986	0	0	0	0	0	0	75,986	75,986	0	0	0
936	Cary		NC		07/02/2014		65,459	0	0	0	0	0	0	65,459	65,459	0	0	0
954	Ames		IA		09/12/2014		105,629	0	0	0	0	0	0	105,629	105,629	0	0	0
956	Franklin		TN		09/17/2014		287,542	0	0	0	0	0	0	287,542	287,542	0	0	0
959	Oxnard		CA		09/30/2014		190,442	0	0	0	0	0	0	190,442	190,442	0	0	0
973	Boston		MA		12/30/2016		214,562	0	0	0	0	0	0	214,562	214,562	0	0	0
980	Madison		WI		12/19/2014		112,152	0	0	0	0	0	0	112,152	112,152	0	0	0
983	Mountain View		CA		12/30/2014		176,137	0	0	0	0	0	0	176,137	176,137	0	0	0
984	Dallas		TX		12/24/2014		89,227	0	0	0	0	0	0	89,227	89,227	0	0	0
986	Mason		OH		01/08/2015		86,091	0	0	0	0	0	0	86,091	86,091	0	0	0
993	San Diego		CA		03/02/2015		203,150	0	0	0	0	0	0	203,150	203,150	0	0	0

STATEMENT AS OF MARCH 31, 2024 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					
994	Bloomington	IN		03/06/2015		175,263	0				0	0	175,263	175,263	0	0	0
998	New York	NY		04/07/2015		108,091	0				0	0	108,091	108,091	0	0	0
999	Bedford	NH		03/26/2015		83,913	0				0	0	83,913	83,913	0	0	0
1000	Columbia	SC		12/30/2016		141,346	0				0	0	141,346	141,346	0	0	0
1005	Omaha	NE		04/17/2015		92,018	0				0	0	92,018	92,018	0	0	0
1008	Oro Valley	AZ		12/30/2016		89,459	0				0	0	89,459	89,459	0	0	0
1010	Irvine	CA		05/11/2015		139,226	0				0	0	139,226	139,226	0	0	0
1013	Schererville	IN		06/03/2015		104,303	0				0	0	104,303	104,303	0	0	0
1016	Dallas	TX		05/22/2015		179,100	0				0	0	179,100	179,100	0	0	0
1017	Draper	UT		06/16/2015		37,241	0				0	0	37,241	37,241	0	0	0
1020	Sacramento	CA		06/19/2015		105,114	0				0	0	105,114	105,114	0	0	0
1022	Dallas	TX		06/12/2015		113,052	0				0	0	113,052	113,052	0	0	0
1024	Lexington	KY		06/12/2015		28,465	0				0	0	28,465	28,465	0	0	0
1030	Los Angeles	CA		08/03/2015		67,360	0				0	0	67,360	67,360	0	0	0
1032	Santa Monica	CA		12/30/2016		84,658	0				0	0	84,658	84,658	0	0	0
1046	Elk Grove	CA		10/01/2015		97,450	0				0	0	97,450	97,450	0	0	0
1048	Kansas City	MO		09/15/2015		102,131	0				0	0	102,131	102,131	0	0	0
1049	Boston	MA		12/30/2016		111,944	0				0	0	111,944	111,944	0	0	0
1050	Omaha	NE		09/22/2015		86,845	0				0	0	86,845	86,845	0	0	0
1052	Kennesaw	GA		09/30/2015		58,873	0				0	0	58,873	58,873	0	0	0
1053	Pickerington	OH		10/09/2015		90,382	0				0	0	90,382	90,382	0	0	0
1060	Panama City Beach	FL		12/30/2016		115,006	0				0	0	115,006	115,006	0	0	0
1064	Mountain View	CA		11/20/2015		82,759	0				0	0	82,759	82,759	0	0	0
1071	Johns Island	SC		08/01/2019		301,666	0				0	0	301,666	301,666	0	0	0
1077	Washington	DC		01/14/2016		27,056	0				0	0	27,056	27,056	0	0	0
1081	Diamond Bar	CA		03/31/2016		114,855	0				0	0	114,855	114,855	0	0	0
1090	Mountain View	CA		12/16/2016		83,436	0				0	0	83,436	83,436	0	0	0
1092	Chandler	AZ		02/09/2017		178,868	0				0	0	178,868	178,868	0	0	0
1106	Park City	UT		12/27/2017		76,913	0				0	0	76,913	76,913	0	0	0
1108	Philadelphia	PA		01/09/2018		92,080	0				0	0	92,080	92,080	0	0	0
1111	Baltimore	MD		01/31/2018		69,322	0				0	0	69,322	69,322	0	0	0
1112	New York	NY		02/12/2018		97,082	0				0	0	97,082	97,082	0	0	0
1115	San Diego	CA		04/20/2018		65,547	0				0	0	65,547	65,547	0	0	0
1118	Santa Monica	CA		07/24/2018		666,667	0				0	0	666,667	666,667	0	0	0
1120	Rochester	NY		08/02/2018		105,760	0				0	0	105,760	105,760	0	0	0
1121	Westminster	CO		08/20/2018		58,820	0				0	0	58,820	58,820	0	0	0
1122	Baltimore	MD		09/05/2018		47,925	0				0	0	47,925	47,925	0	0	0
1125	Frisco	TX		10/05/2018		158,212	0				0	0	158,212	158,212	0	0	0
1126	Cleveland	OH		10/18/2018		22,093	0				0	0	22,093	22,093	0	0	0
1130	San Jose	CA		12/10/2018		84,086	0				0	0	84,086	84,086	0	0	0
1135	Los Angeles	CA		12/27/2018		0	0			325,684	325,684	0	0	0	0	0	0
1136	Bothell	WA		02/25/2019		64,994	0				0	0	64,994	64,994	0	0	0
1137	Campbell	CA		03/14/2019		83,234	0				0	0	83,234	83,234	0	0	0
1138	Coconut Grove	FL		04/11/2019		132,034	0				0	0	132,034	132,034	0	0	0
1141	Newtown Square	PA		06/25/2019		142,052	0				0	0	142,052	142,052	0	0	0
1142	Sacramento	CA		06/26/2019		188,214	0				0	0	188,214	188,214	0	0	0
1144	Yonkers	NY		07/02/2019		202,565	0				0	0	202,565	202,565	0	0	0
1146	Macon	GA		08/16/2019		72,189	0				0	0	72,189	72,189	0	0	0
1153	Wilmington	NC		09/24/2019		2,293,843	0				0	0	2,293,843	2,293,843	0	0	0
1138U	Coconut Grove	FL		11/15/2022		587	0				0	0	587	587	0	0	0
0299999 - Mortgages with partial repayments						9,851,134	0	0	0	325,684	325,684	0	9,851,134	9,851,134	0	0	0
0599999 Totals						41,207,006	0	0	0	325,684	325,684	0	41,207,006	41,207,006	0	(327,708)	(327,708)

E02.1

STATEMENT AS OF MARCH 31, 2024 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: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		04/21/2022			433,146			27.770
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT		07/27/2018			41,726			1.720
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022			957,920			22.640
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020			944,776			6.890
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								0	2,377,567	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P.	WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC		06/06/2014			232,304			6.420
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P.		02/05/2021			2,510,879			13.890
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022			8,112,974			9.320
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPTS FUND VI GP		02/11/2022			10,348,259			2.850
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII		07/14/2023			992,320			0.180
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP	WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP		08/09/2023			737,537			0.700
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018			327,469			7.170
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021			916,191			17.530
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023			5,457,187			0.000
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			2,692,198			35.160
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			331,462			10.410
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								0	32,658,780	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	MOLLY AIDA FUNDING LLC	VARIOUS		MOLLY AIDA		08/17/2020			298,204			15.000
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022			7,584,009			40.000
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated								0	7,882,213	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
000000-00-0	GRE-IVIRON FUNDING LLC	VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022			7,834			22.610
000000-00-0	GRE-ASPEN FUNDING, LLC	VARIOUS		GRE-ASPEN FUNDING, LLC		12/29/2022			623,032			24.140
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC		12/29/2022			555,304			24.140
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC		12/29/2022			162,627			24.140
000000-00-0	GRE-SAMARA FUNDING, LLC	VARIOUS		GRE-SAMARA FUNDING, LLC		12/29/2022			108,094			24.140
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023			7,078,864			26.190
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated								0	8,535,755	0	0	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			SG AMERICAS SECURITIES, LLC	5.B	02/29/2024		602,317				
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE			DIRECT	5.A	01/12/2024		23,501				
2999999 - Collateral Loans - Unaffiliated								625,818	0	0	0	XXX
Collateral Loans - Affiliated												
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED 6.00			DIRECT	5.B	04/20/2021		894,613				
3099999 - Collateral Loans - Affiliated								0	894,613	0	0	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E TL 4/20			ABF		03/18/2024		240,000				
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated								240,000	0	0	0	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%	VARIOUS		Interest Capitalization	6	12/01/2022		88,953				
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated								0	88,953	0	0	XXX
6099999 - Subtotals - Unaffiliated								865,818	35,125,300	0	0	XXX
6199999 - Subtotals - Affiliated								0	17,312,581	0	0	XXX
6299999 Totals								865,818	52,437,881	0	0	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture, Partnership or Limited Liability 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 MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018	01/05/2024	4,562,550							108,203	108,203				
000000-00-0	TOW/CRESCENT MEZZANINE PARTNERS V, L.P.	WILMINGTON	DE	TOW / CRESCENT MEZZANINE L.L.C.	03/20/2008	02/29/2024	8,843							6,201	6,201				
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																			
							4,571,393	0	0	0	0	0	0	114,404	114,404	0	0	0	0
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 FUND LLC	NEW YORK	NY	GPIM LLC	04/01/2013	01/26/2024	337,635							22,194	22,194				
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																			
							337,635	0	0	0	0	0	0	22,194	22,194	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CY	OAKTREE POWER OPFS FUND GP	01/22/2019	03/08/2024	33,073,009							148,690	148,690				
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP	WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP	12/13/2018	03/14/2024	11,212,123							50,229	50,229				
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP	06/16/2023	01/29/2024	5,605,472							195,623	195,623				
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	03/12/2024	6,782,593							934,762	934,762				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
							56,673,197	0	0	0	0	0	0	1,329,304	1,329,304	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016	02/05/2024	11,755,259							102,039	102,039				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
							11,755,259	0	0	0	0	0	0	102,039	102,039	0	0	0	0
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	BLACKROCK US REAL ESTATE SR MEZZ DEBT GP	01/27/2020	03/01/2024	108,278,007							3,180,135	3,180,135				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
							108,278,007	0	0	0	0	0	0	3,180,135	3,180,135	0	0	0	0
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
009349-AR-2	AIRCRAFT LEASE SECURITIZATION 0.000%	VARIOUS		ALS	12/01/2022	01/15/2024	35,219		63,125				63,125	98,344	98,344				
92870V-AG-0	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL C	VARIOUS		VOLTAGE FINANCE	12/01/2016	01/15/2024	800,733		0				0	800,733	800,733				
92870V-AH-8	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL D	VARIOUS		VOLTAGE FINANCE	12/01/2016	01/15/2024	184,673		0				0	184,673	184,673				
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
							1,020,625	0	63,125	0	0	0	63,125	1,083,750	1,083,750	0	0	0	0
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
40168P-BR-8	GUGGENHEIM PRIVATE DEBT FUND I 2.000%	VARIOUS		PDFNI	06/09/2017	01/12/2024	1,538,349		0				0	1,538,349	1,538,349				337,467
40168P-BQ-0	GUGGENHEIM PRIVATE DEBT FUND I 2.000%	VARIOUS		PDFNI	05/09/2017	01/17/2024	1,426,616		0				0	1,426,616	1,426,616				384,554
40168P-BW-9	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		PDFNI	12/01/2016	01/16/2024	7,939,222		0				0	7,939,222	7,939,222				40,578
40168P-BP-2	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		PDFNI	12/01/2016	01/12/2024	2,085,041		0				0	2,085,041	2,085,041				405,498
45032M-AH-1	ISA ILL LLC 14.741% 12/29/27	VARIOUS		ISA ILL	12/01/2016	01/01/2024	16,589		0				0	16,589	107,495	90,906	90,906		
45032M-AG-3	ISA ILL LLC 3.000% 12/29/27	VARIOUS		ISA ILL	12/01/2016	01/01/2024	381,827		0				0	381,827	381,827				64
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
							13,387,644	0	0	0	0	0	0	13,387,644	13,478,550	0	90,906	90,906	1,168,161
6099999 - Subtotals - Unaffiliated																			
							170,543,222	0	63,125	0	0	63,125	0	5,707,593	5,707,593	0	0	0	0
6199999 - Subtotals - Affiliated																			
							25,480,538	0	0	0	0	0	0	13,511,876	13,602,782	0	90,906	90,906	1,168,161
6299999 Totals																			
							196,023,760	0	63,125	0	0	63,125	0	19,219,469	19,310,375	0	90,906	90,906	1,168,161

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STATEMENT AS OF MARCH 31, 2024 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. States, Territories and Possessions									
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG		02/01/2024	Interest Capitalization	XXX				1.B FE
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
196486-GT-3	COLORADO ST HSG & FIN AUTH SF N Y N 5		01/17/2024	BANK OF AMERICA	XXX	4,500,000	4,500,000		1.A FE
196486-GU-0	COLORADO ST HSG & FIN AUTH SF N Y N 5		01/17/2024	BANK OF AMERICA	XXX	5,500,000	5,500,000		1.A FE
658207-5E-1	NORTH CAROLINA ST HSG FIN AGY N Y N 5		01/09/2024	WELLS FARGO	XXX	1,000,000	1,000,000		1.B FE
658207-5F-8	NORTH CAROLINA ST HSG FIN AGY N Y N 5		01/09/2024	WELLS FARGO	XXX	1,000,000	1,000,000		1.B FE
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY N Y N 5		01/09/2024	WELLS FARGO	XXX	3,750,000	3,750,000		1.B FE
660043-FN-5	N HUDSON NJ SEWERAGE AUTH GROS N Y N 3		01/09/2024	Tax Free Exchange	XXX	270,000	270,000	963	1.C FE
660043-FU-9	N HUDSON NJ SEWERAGE AUTH GROS N Y N 3		01/09/2024	Tax Free Exchange	XXX	2,430,000	2,430,000	8,665	1.C FE
88046K-KZ-8	TENNESSEE HSG DEV AGY RSDL FIN N Y N 5		02/14/2024	RAYMOND JAMES & ASSOCIATES	XXX	1,530,000	1,530,000		1.B FE
070999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						19,980,000	19,980,000	9,628	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01170R-RH-7	ALASKA HSG FIN CORP HOME MTG AKSHSG 5		01/23/2024	JEFFERIES INT'L LTD.	XXX	1,175,000	1,175,000		1.B FE
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF N Y N 5		01/17/2024	BANK OF AMERICA	XXX	1,250,000	1,250,000		1.A FE
3136B3-BY-5	Fannie Mae FNR 2018-75 ZU 3.500% 10/25		03/01/2024	Interest Capitalization	XXX	11,937	11,937		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25		03/01/2024	Interest Capitalization	XXX	10,942	10,942		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25		03/01/2024	Interest Capitalization	XXX	7,858	7,858		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25		03/01/2024	Interest Capitalization	XXX	50,528	50,528		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25		03/01/2024	Interest Capitalization	XXX	13,168	13,168		1.A
3136BK-VZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25		03/01/2024	Interest Capitalization	XXX	85,589	85,589		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52		03/01/2024	Interest Capitalization	XXX	42,436	42,436		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25		03/01/2024	Interest Capitalization	XXX	40,583	40,583		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25		03/01/2024	Interest Capitalization	XXX	23,978	23,978		1.A
3136BP-D4-0	Fanniemae-Aces FNR 2023-5 CZ 5.000% 03		03/01/2024	Interest Capitalization	XXX	52,340	52,340		1.A
3136BP-DC-2	Fanniemae-Aces FNR 2022-64 KZ 4.500% 1		03/01/2024	Interest Capitalization	XXX	59,722	59,722		1.A
3136BP-GW-5	Fanniemae-Aces FNR 2022-78 AZ 5.500% 1		03/01/2024	Interest Capitalization	XXX	58,905	58,905		1.A
3136BP-L8-2	Fanniemae-Aces FNR 2023-12 LZ 5.000% 0		03/01/2024	Interest Capitalization	XXX	43,849	43,849		1.A
3136BP-MM-0	Fanniemae-Aces FNR 2022-83 JZ 6.000% 1		03/01/2024	Interest Capitalization	XXX	76,439	76,439		1.A
3136BP-MQ-1	Fanniemae-Aces FNR 2022-83 DZ 6.000% 1		03/01/2024	Interest Capitalization	XXX	128,680	128,680		1.A
3136BP-NC-1	Fanniemae-Aces FNR 2022-88 BZ 5.500% 1		03/01/2024	Interest Capitalization	XXX	102,614	102,614		1.A
3136BP-QA-2	Fanniemae-Aces FNR 2022-82 GZ 6.000% 1		03/01/2024	Interest Capitalization	XXX	80,425	80,425		1.A
3136BP-ZE-4	Fanniemae-Aces FNR 2023-8 ZA 5.000% 02		03/01/2024	Interest Capitalization	XXX	65,425	65,425		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25		03/01/2024	Interest Capitalization	XXX	56,530	56,530		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN240961		02/27/2024	BARC	XXX	2,350,051	2,429,778	10,394	1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN240961		03/25/2024	Interest Capitalization	XXX	11,136	11,136		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150		03/01/2024	Interest Capitalization	XXX	34,051	34,051		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5		03/01/2024	Interest Capitalization	XXX	13,168	13,168		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52		03/01/2024	Interest Capitalization	XXX	13,140	13,140		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5		03/01/2024	Interest Capitalization	XXX	13,140	13,140		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5		03/01/2024	Interest Capitalization	XXX	13,113	13,113		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52		03/01/2024	Interest Capitalization	XXX	28,639	28,639		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52		03/01/2024	Interest Capitalization	XXX	28,958	28,958		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4		03/01/2024	Interest Capitalization	XXX	23,994	23,994		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5		03/01/2024	Interest Capitalization	XXX	70,957	70,957		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5		03/01/2024	Interest Capitalization	XXX	32,331	32,331		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5		03/01/2024	Interest Capitalization	XXX	73,632	73,632		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5		03/01/2024	Interest Capitalization	XXX	102,614	102,614		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5		03/01/2024	Interest Capitalization	XXX	39,255	39,255		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5		03/01/2024	Interest Capitalization	XXX	68,682	68,682		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5		03/01/2024	Interest Capitalization	XXX	149,192	149,192		1.A
3137HA-KG-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5		03/01/2024	Interest Capitalization	XXX	46,137	46,137		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5		03/01/2024	Interest Capitalization	XXX	81,817	81,817		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5		03/01/2024	Interest Capitalization	XXX	68,861	68,861		1.A
3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5		03/01/2024	Interest Capitalization	XXX	56,285	56,285		1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/		01/01/2024	Duncan Williams	XXX	1,256,527	1,246,400	184	1.A
35563P-BU-2	Freddie Mac - SCRT SCRT 2017-3 MB 3.00		01/01/2024	Interest Capitalization	XXX	7	7		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50		03/01/2024	Interest Capitalization	XXX	222,694	222,694		1.A
35563P-HG-7	Freddie Mac - SCRT SCRT 2018-4 MB 3.50		01/01/2024	Interest Capitalization	XXX	34,736	34,736		1.A

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STATEMENT AS OF MARCH 31, 2024 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
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50		03/01/2024	Interest Capitalization	XXX	126,147	126,147		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-		03/01/2024	Interest Capitalization	XXX	41,295	41,295		1.A
38383L-6X-3	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	29,493	29,493		1.A
45203M-XE-6	IL HOUSING DEV AUTH 2024B 1LHDV 5.884%		02/13/2024	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.A FE
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO N Y N 3		03/04/2024	Tax Free Exchange	XXX	12,751,724	12,760,000	239,545	1.A
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO N Y N 3		03/04/2024	Tax Free Exchange	XXX	1,743,868	1,745,000	32,759	1.B FE
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25		03/01/2024	Interest Capitalization	XXX	1,432	1,432		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2		03/01/2024	Interest Capitalization	XXX	18,271	18,271		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25		03/01/2024	Interest Capitalization	XXX	35,415	35,415		1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25		03/01/2024	Interest Capitalization	XXX	38,886	38,886		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25		03/01/2024	Interest Capitalization	XXX	9,227	9,227		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25		03/01/2024	Interest Capitalization	XXX	73,800	73,800		1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25		03/01/2024	Interest Capitalization	XXX	42,901	42,901		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25		03/01/2024	Interest Capitalization	XXX	52,408	52,408		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25		03/01/2024	Interest Capitalization	XXX	36,875	36,875		1.A
3136B6-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25		03/01/2024	Interest Capitalization	XXX	20,259	20,259		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25		03/01/2024	Interest Capitalization	XXX	15,716	15,716		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25		03/01/2024	Interest Capitalization	XXX	17,566	17,566		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25		03/01/2024	Interest Capitalization	XXX	13,223	13,223		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25		03/01/2024	Interest Capitalization	XXX	12,276	12,276		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25		03/01/2024	Interest Capitalization	XXX	20,871	20,871		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25		03/01/2024	Interest Capitalization	XXX	30,242	30,242		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/		03/25/2024	Interest Capitalization	XXX	32,851	32,851		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/		03/01/2024	Interest Capitalization	XXX	13,140	13,140		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5		03/01/2024	Interest Capitalization	XXX	41,977	41,977		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25		03/01/2024	Interest Capitalization	XXX	82,039	82,039		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25		03/01/2024	Interest Capitalization	XXX	37,876	37,876		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25		03/01/2024	Interest Capitalization	XXX	26,616	26,616		1.A
3137AJ-AV-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955		03/01/2024	Interest Capitalization	XXX	7,660	7,660		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4		03/01/2024	Interest Capitalization	XXX	22,807	22,807		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4		03/01/2024	Interest Capitalization	XXX	42,716	42,716		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4		03/01/2024	Interest Capitalization	XXX	33,067	33,067		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551		03/01/2024	Interest Capitalization	XXX	11,624	11,624		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4		03/01/2024	Interest Capitalization	XXX	9,273	9,273		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4		03/01/2024	Interest Capitalization	XXX	54,114	54,114		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4		03/01/2024	Interest Capitalization	XXX	28,254	28,254		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5		03/01/2024	Interest Capitalization	XXX	26,666	26,666		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144		03/01/2024	Interest Capitalization	XXX	36,732	36,732		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140		03/01/2024	Interest Capitalization	XXX	70,840	70,840		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146		03/01/2024	Interest Capitalization	XXX	3,936	3,936		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150		03/01/2024	Interest Capitalization	XXX	5,877	5,877		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160		03/01/2024	Interest Capitalization	XXX	51,239	51,239		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5		03/01/2024	Interest Capitalization	XXX	6,584	6,584		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5		03/01/2024	Interest Capitalization	XXX	10,814	10,814		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5		03/01/2024	Interest Capitalization	XXX	52,561	52,561		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5		03/01/2024	Interest Capitalization	XXX	7,963	7,963		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5		03/01/2024	Interest Capitalization	XXX	6,570	6,570		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5		03/01/2024	Interest Capitalization	XXX	19,710	19,710		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5		03/01/2024	Interest Capitalization	XXX	32,851	32,851		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5		03/01/2024	Interest Capitalization	XXX	15,887	15,887		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5		03/01/2024	Interest Capitalization	XXX	80,826	80,826		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5		02/05/2024	BARCLAYS BANK PLC	XXX	2,955,000	3,000,000	12,833	1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5		03/01/2024	Interest Capitalization	XXX	13,750	13,750		1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56		01/01/2024	Interest Capitalization	XXX	43,484	43,484		1.A
3140HR-SR-0	Fannie Mae FN BL0855 4.150% 01/01/31		01/01/2024	Interest Capitalization	XXX				1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00		01/01/2024	Interest Capitalization	XXX				1.A
35563P-BZ-1	Freddie Mac - SCRT SCRT 2017-3 HB 3.25		01/01/2024	Interest Capitalization	XXX	14,664	14,664		1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00		03/01/2024	Interest Capitalization	XXX	57,484	57,484		1.A
35563P-GH-6	Freddie Mac - SCRT SCRT 2018-3 MB 3.50		01/01/2024	Interest Capitalization	XXX	7,874	7,874		1.A
35563P-HB-8	Freddie Mac - SCRT SCRT 2018-4 HB 3.00		01/01/2024	Interest Capitalization	XXX	14,520	14,520		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50		03/01/2024	Interest Capitalization	XXX	51,952	51,952		1.A

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STATEMENT AS OF MARCH 31, 2024 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
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00		03/01/2024	Interest Capitalization	XXX	8,583	8,583		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00		03/01/2024	Interest Capitalization	XXX	102,223	102,223		1.A
38373M-P7-9	Government National Mortgage A GNR 2007-		03/01/2024	Interest Capitalization	XXX	22,719	22,719		1.A
38376G-ZD-5	Government National Mortgage A GNR 2010-		03/01/2024	Interest Capitalization	XXX	26,131	26,131		1.A
38378B-SJ-9	Government National Mortgage A GNR 2012-		03/01/2024	Interest Capitalization	XXX	14,851	14,851		1.A
38378U-7S-0	Government National Mortgage A GNR 2013-		03/01/2024	Interest Capitalization	XXX	64,452	64,452		1.A
38378Y-JZ-3	Government National Mortgage A GNR 2013-		03/01/2024	Interest Capitalization	XXX	56,396	56,396		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-		03/01/2024	Interest Capitalization	XXX	33,678	33,678		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-		03/01/2024	Interest Capitalization	XXX	9,320	9,320		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-		03/01/2024	Interest Capitalization	XXX	29,490	29,490		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-		03/20/2024	Interest Capitalization	XXX	5,374	5,374		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	31,694	31,694		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	18,604	18,604		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	31,615	31,615		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N		01/29/2024	KEYBANC CAPITAL MARKETS	XXX	996,058	1,051,162		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N		03/20/2024	Interest Capitalization	XXX	8,778	8,778		1.A
55416A-AC-3	MF1 Multifamily Housing Mortga FL14 AS Y		01/30/2024	MORGAN STANLEY	XXX	4,987,500	5,000,000		1.A FE
55416A-AE-9	MF1 Multifamily Housing Mortga FL14 B Y		01/30/2024	MORGAN STANLEY	XXX	4,987,500	5,000,000		1.D FE
85236K-AM-4	Stack Infrastructure Issuer LL 1A A2 Y Y		03/15/2024	Transfer	XXX	10,928,200	11,000,000		1.G FE
871044-AA-1	Switch ABS Issuer LLC 24 1A A2 6.280%		03/07/2024	MORGAN STANLEY	XXX	27,754,269	28,000,000		1.G 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						78,551,193	79,072,836	295,715	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00032@-AE-0	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE		01/01/2024	Tax Free Exchange	XXX	23,245,000	23,245,000	153,625	1.E PL
00110X-AB-0	AFN ABSPROPO01 Lic 2.790% 05/20/51		01/20/2024	Interest Capitalization	XXX				1.A FE
00164T-AB-4	AMC EAST COMM LLC AMCEST 5.87 01/15/38		01/29/2024	WELLS FARGO	XXX	1,515,125	1,550,000	4,044	1.F FE
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 8.44		03/15/2024	ABF	XXX	11,200,000	11,200,000		1.G PL
00252@-AA-1	AZ Battery Property LLC AZ Battery Prope		03/07/2024	ABF	XXX	13,986,014	13,986,014		2.A PL
00287Y-DX-4	ABBVIE INC N Y N 5.500% 03/15/64		02/22/2024	JPMORGAN SECURITIES INC.	XXX	4,981,300	5,000,000		1.G FE
009349-AX-9	AIRCRAFT LEASE SECURITISATION 5.625% 0		02/01/2024	Interest Capitalization	XXX	18,705	18,705		2.A PL
01170R-RF-1	ALASKA HSG FIN CORP HOME MTG AKSHSG 5		01/23/2024	JEFFERIES INT'L LTD	XXX	1,250,000	1,250,000		1.B FE
01170R-RG-9	ALASKA HSG FIN CORP HOME MTG AKSHSG 5		01/23/2024	JEFFERIES INT'L LTD	XXX	2,675,000	2,675,000		1.B FE
01627A-AD-0	Aligned Data Centers Issuer LL ADC 023-		01/16/2024	MIZUHO SECURITIES USA LLC	XXX	1,393,547	1,400,000	700	1.G FE
02666T-AG-2	AMERICAN HOMES 4 RENT N Y N 5.500% 02/		01/23/2024	Wells Fargo Securities, LLC	XXX	104,888	105,000		2.B FE
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		03/26/2024	DIRECT	XXX	191,412	191,412		2.C PL
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1		01/01/2024	Interest Capitalization	XXX	21,394	21,394		1.A FE
03766#-AB-0	AASET 2014-1 AR AASET 2014-1 CR 7.350%		01/15/2024	Interest Capitalization	XXX				5.B FE
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12		01/29/2024	WELLS FARGO	XXX	3,756,887	4,139,820	36,865	1.G FE
04940J-AB-9	Atlas Securitized Products Atlas Securit		03/27/2024	ABF	XXX	4,864,474	4,983,319	29,879	1.G
04940J-AC-7	Atlas Securitized Products Atlas Securit		03/27/2024	ABF	XXX	2,414,174	2,438,161	15,665	1.G
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5		01/29/2024	WELLS FARGO	XXX	4,225,381	4,322,640	11,181	1.F FE
05377R-JL-9	Avis Budget Rental Car Funding 3A B Y Y		03/05/2024	RBC DAIN RAUSCHER	XXX	799,933	800,000		1.F FE
05609V-AN-5	BX Trust BX 2021-VOLT E 7.440% 09/15/3		01/04/2024	SG AMERICAS SECURITIES, LLC	XXX	965,000	1,000,000	4,984	1.A
096630-AK-4	BOARDWALK PIPELINES LP N Y N 5.625% 08		02/08/2024	Various	XXX	39,946,438	40,000,000		2.B FE
099724-AH-9	BORGWARNER INC N Y N 4.375% 03/15/45		02/28/2024	SANTANDER INVESTMENT SECURITIE	XXX	4,500,736	5,550,000	111,964	2.A FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC		03/28/2024	ABF	XXX	25,503,202	25,503,202		1.A
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC		03/28/2024	ABF	XXX	2,427,653	2,427,653		1.D
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC		03/28/2024	ABF	XXX	1,647,336	1,647,336		1.G
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC		03/28/2024	ABF	XXX	1,647,336	1,647,336		2.C
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC		03/28/2024	ABF	XXX	1,300,529	1,300,529		3.C
114259-AU-8	BROOKLYN UNION GAS CO NGGLN 4.487 03/04/		02/15/2024	GOLDMAN SACHS & CO	XXX	1,553,260	2,000,000	41,380	2.A FE
12530M-AL-9	CF Hippolyta Issuer LLC SORT 2022-1A A1		01/16/2024	Interest Capitalization	XXX				1.E FE
125523-CV-0	CIGNA GROUP/THE N Y N 5.250% 02/15/34		02/05/2024	JPMORGAN SECURITIES INC.	XXX	14,992,950	15,000,000		2.A FE
125523-CW-8	CIGNA GROUP/THE N Y N 5.600% 02/15/54		02/05/2024	JPMORGAN SECURITIES INC.	XXX	3,245,288	3,250,000		2.A FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%		01/03/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	773,940	873,351	676	1.F FE
14149Y-BP-2	CARDINAL HEALTH INC N Y N 5.450% 02/15		02/14/2024	GOLDMAN SACHS & CO	XXX	9,993,200	10,000,000		2.B FE
15674D-AA-2	Cerberus CERB 2023-5A A 7.710% 01/15/3		01/01/2024	WELLS FARGO	XXX	23,000,000	23,000,000		1.A FE
15674D-AC-8	Cerberus CERB 2023-5A B 8.560% 01/15/3		01/01/2024	WELLS FARGO	XXX	4,000,000	4,000,000		1.C FE
15675F-AA-6	Cerberus 1A A Y Y 7.214% 04/15/36		02/21/2024	SG AMERICAS SECURITIES, LLC	XXX	36,250,000	36,250,000		1.A FE
15675F-AC-2	Cerberus 1A A Y Y 7.714% 04/15/36		02/21/2024	SG AMERICAS SECURITIES, LLC	XXX	5,500,000	5,500,000		1.C FE
15675F-AE-8	Cerberus 1A C Y Y 8.464% 04/15/36		02/21/2024	SG AMERICAS SECURITIES, LLC	XXX	5,550,000	5,550,000		1.G FE

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STATEMENT AS OF MARCH 31, 2024 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
172967-PF-2	CITIGROUP INC N Y N 5.174% 02/13/30		02/06/2024	CITIGROUP GLOBAL MARKETS INC	XXX	20,000,000	20,000,000		1.G FE
224044-CT-2	COX COMMUNICATIONS INC 144A N Y Y 5.80		02/13/2024	Various	XXX	7,365,525	7,500,000	14,661	2.B FE
226373-AT-5	ENERGY TRANSFER LP ET 7 3/8 02/01/31 7		02/13/2024	STIFEL NICOLAUS	XXX	4,161,840	4,000,000	11,472	2.B FE
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/		02/08/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	1,708,088	1,750,000	4,808	1.F FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51		02/13/2024	Various	XXX	14,405,330	17,297,000	113,404	2.B FE
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40		01/01/2024	Tax Free Exchange	XXX	5,087,457	5,040,000	23,520	1.G FE
25755T-AP-5	Dominos Pizza Master Issuer LL 3.151%		02/13/2024	CrossTrade	XXX	1,665,482	1,945,000	4,426	2.A FE
260543-DK-6	DOW CHEMICAL CO/THE N Y N 5.600% 02/15		02/07/2024	CITIGROUP GLOBAL MARKETS INC	XXX	4,982,650	5,000,000		2.A FE
26746*-AC-8	DYAL CAPITAL PARTNERS III ISSU DYAL CAPI		03/01/2024	DIRECT	XXX	6,160,000	6,160,000		1.F
26746@-AC-6	DYAL CAPITAL PARTNERS III ISSU DYAL CAPI		03/01/2024	DIRECT	XXX	7,840,000	7,840,000		1.F
26884T-AZ-5	ERAC USA FINANCE LLC 144A N Y Y 5.200%		02/05/2024	BANK OF AMERICA	XXX	13,238,208	13,250,000		1.G FE
29273V-AW-0	ENERGY TRANSFER LP N Y N 5.950% 05/15/		01/11/2024	Various	XXX	23,036,590	23,000,000		2.B FE
29273V-AY-6	ENERGY TRANSFER LP ET 5.550% 05/15/34		01/10/2024	CITIGROUP GLOBAL MARKETS INC	XXX	14,949,000	15,000,000		2.B FE
30161N-BL-4	EXELON CORP EXC 5.6 03/15/53 5.600% 03		02/22/2024	JPMORGAN SECURITIES INC	XXX	1,953,660	2,000,000	50,400	2.B FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%		03/28/2024	ABF	XXX	1,101,708	1,086,429		1.B
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25		03/01/2024	Interest Capitalization	XXX	59,254	59,254		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25		03/01/2024	Interest Capitalization	XXX	109,345	109,345		1.A
3136BM-RB-3	Fannie Mae 4.000% 06/25/52		03/01/2024	Interest Capitalization	XXX	53,441	53,441		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25		03/01/2024	Interest Capitalization	XXX	36,238	36,238		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25		03/01/2024	Interest Capitalization	XXX	60,396	60,396		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25		03/01/2024	Interest Capitalization	XXX	60,171	60,171		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25		03/01/2024	Interest Capitalization	XXX	60,396	60,396		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25		03/01/2024	Interest Capitalization	XXX	21,305	21,305		1.A
3136BP-CM-1	Fanniemae-Aces FNR 2022-77 BZ 5.500% 1		03/01/2024	Interest Capitalization	XXX	176,716	176,716		1.A
3136BP-GE-5	Fanniemae-Aces FNR 2022-77 AZ 5.000% 1		03/01/2024	Interest Capitalization	XXX	79,827	79,827		1.A
3136BP-KF-7	Fanniemae-Aces FNR 2022-80 LZ 5.500% 1		03/01/2024	Interest Capitalization	XXX	44,179	44,179		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42		03/01/2024	Interest Capitalization	XXX	54,323	54,323		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4		03/15/2024	Interest Capitalization	XXX	9,711	9,711		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5		03/01/2024	Interest Capitalization	XXX	69,984	69,984		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5		03/01/2024	Interest Capitalization	XXX	136,395	136,395		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5		03/01/2024	Interest Capitalization	XXX	18,604	18,604		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4		03/01/2024	Interest Capitalization	XXX	128,075	128,075		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52		03/01/2024	Interest Capitalization	XXX	58,785	58,785		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52		03/01/2024	Interest Capitalization	XXX	42,541	42,541		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5		03/01/2024	Interest Capitalization	XXX	48,047	48,047		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5		03/01/2024	Interest Capitalization	XXX	36,102	36,102		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5		03/01/2024	Interest Capitalization	XXX	66,800	66,800		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5		03/01/2024	Interest Capitalization	XXX	120,240	120,240		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5		03/01/2024	Interest Capitalization	XXX	147,264	147,264		1.A
3137H9-GW-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5		03/01/2024	Interest Capitalization	XXX	88,358	88,358		1.A
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5		03/01/2024	Interest Capitalization	XXX	117,720	117,720		1.A
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y 5.875% 01/		03/27/2024	Various	XXX	3,636,953	3,650,000	34,026	2.A FE
35137L-AJ-4	FOX CORP N Y N 5.476% 01/25/39		03/12/2024	BARC	XXX	12,589,084	13,298,000	99,116	2.B FE
35137L-AK-1	FOX CORP N Y N 5.576% 01/25/49		02/13/2024	GOLDMAN SACHS & CO	XXX	6,159,578	6,750,000	20,910	2.B FE
35563P-E4-7	Freddie Mac - SCRT SCRT 2022-2 MB 3.00		01/01/2024	Interest Capitalization	XXX	18,769	18,769		1.A
36143L-2L-8	GA GLOBAL FUNDING TRUST GBLATL 5.500%		01/03/2024	WELLS FARGO	XXX	2,982,570	3,000,000		1.F FE
37940X-AC-6	GLOBAL PAYMENTS INC GPN 4.15 08/15/49		02/12/2024	Various	XXX	3,074,360	4,000,000	82,308	2.C FE
3817BU-AC-3	Golub Capital Partners CLO Ltd 19-46A BR		03/28/2024	WELLS FARGO	XXX	4,000,000	4,000,000		1.C FE
38383P-NE-7	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	18,658	18,658		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-		03/01/2024	Interest Capitalization	XXX	94,609	94,609		1.A
40171C-AA-0	Guggenheim Corporate Funding 7A A Y Y		01/10/2024	Scotia Capital USA Inc	XXX	6,250,000	6,250,000		1.A FE
40171C-AC-6	Guggenheim Corporate Funding 7A B Y Y		01/10/2024	Scotia Capital USA Inc	XXX	5,250,000	5,250,000		1.C FE
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN 5		03/06/2024	BARC	XXX	5,750,000	5,750,000		1.B FE
45203M-XF-3	IL HOUSING DEV AUTH 2024B ILHDV 5.914%		02/13/2024	MORGAN STANLEY	XXX	1,250,000	1,250,000		2.A FE
458140-BJ-8	INTEL CORP INTC 3 1/4 11/15/49 3.250%		01/01/2024	JPMORGAN SECURITIES INC	XXX	239,952	320,000	1,271	1.G FE
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48		02/21/2024	Truist Securities	XXX	14,201,255	15,500,000	330,150	2.B FE
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS 3.750		02/22/2024	Jefferies & Company Inc	XXX	530,875	620,000	5,490	2.C FE
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33 5.750% 04		01/01/2024	Tax Free Exchange	XXX	29,813,568	30,200,000	434,125	2.C FE
48285*-AA-3	KCLF Note Issuer I SPV LLC KCLF Note Iss		01/10/2024	ABF	XXX	17,430,794	17,430,794		1.C PL
494553-AE-0	KINDER MORGAN INC N Y N 5.400% 02/01/3		01/29/2024	MIZUHO SECURITIES USA LLC	XXX	7,974,960	8,000,000		2.B FE
50212Y-AD-6	LPL HOLDINGS INC 144A N Y Y 4.000% 03/		02/14/2024	GOLDMAN SACHS & CO	XXX	3,661,640	4,000,000	67,111	2.C FE

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STATEMENT AS OF MARCH 31, 2024 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
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01		01/01/2024	Interest Capitalization	XXX	11,668	11,668		1.A FE
521070-AL-9	LAZARD GROUP LLC N Y N 6.000% 03/15/31		03/14/2024	Various	XXX	15,151,037	15,150,000	3,700	2.A FE
531542-AB-4	LIBERTY UTILITIES CO 144A N Y Y 5.869%		01/09/2024	Various	XXX	12,001,850	12,000,000		2.B FE
549220-4S-7	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR		01/01/2024	Tax Free Exchange	XXX	469,598	470,000	5,865	1.A
549220-4T-5	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR		01/01/2024	Tax Free Exchange	XXX	109,903	110,000	1,417	1.A FE
549220-4Z-1	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-UN		01/01/2024	Tax Free Exchange	XXX	4,526,128	4,530,000	56,530	1.A FE
549220-5A-5	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-UN		01/01/2024	Tax Free Exchange	XXX	1,888,332	1,890,000	24,352	1.A FE
55318C-AD-6	MMAF Equipment Finance LLC A A4 Y Y 5		01/17/2024	BTIG, LLC	XXX	29,692	29,694		1.A FE
55336V-AL-4	MARATHON PETROLEUM CORP MPLX 5.2 03/01/4		02/13/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	8,507,250	9,500,000	225,044	2.B FE
55817B-AB-8	MADISON PARK FUNDING LTD 24-58A B 7.27		03/27/2024	CITIGROUP GLOBAL MARKETS INC	XXX	6,100,000	6,100,000		1.C
575634-AV-2	MASSACHUSETTS ELECTRIC 144A N Y Y 5.86		02/21/2024	GOLDMAN SACHS & CO.	XXX	2,000,000	2,000,000		2.A FE
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1		01/26/2024	DIRECT	XXX	63,497	63,497		2.A PL
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP MWXCAP 4		02/14/2024	JPMORGAN SECURITIES INC.	XXX	13,131,983	13,650,000	236,742	2.B FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		03/27/2024	ABF	XXX	12,024,232	12,024,232		1.F
60644#-AB-8	Mist Funding I LLC Mist Funding I LLC C		03/27/2024	ABF	XXX	610,067	610,067		2.B
60644#-AC-6	Mist Funding I LLC Mist Funding I LLC C		03/27/2024	ABF	XXX	485,430	485,430		3.B
65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N 5.550% 03		01/29/2024	WELLS FARGO	XXX	4,968,250	5,000,000		2.A FE
65364U-AU-0	NIAGARA MOHAWK POWER 144A N Y Y 5.664%		01/11/2024	JPMORGAN SECURITIES INC.	XXX	1,000,000	1,000,000		2.A FE
665501-AN-2	NORTHERN NATURAL GAS CO 144A N Y Y 5.6		01/29/2024	Various	XXX	21,168,526	21,000,000		1.G FE
677071-AG-7	OHANA MILITARY COMM LLC OHANA 5.78 10/01		01/29/2024	WELLS FARGO	XXX	1,482,625	1,450,000	27,937	1.D FE
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/0		01/29/2024	WELLS FARGO	XXX	2,700,000	2,700,000	50,022	1.D FE
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51		01/29/2024	WELLS FARGO	XXX	12,498,080	11,931,802	211,020	1.D FE
68233J-CM-4	ONCOR ELECTRIC DELIVERY ONCRTX 4.95 09/1		01/25/2024	Tax Free Exchange	XXX	2,858,058	3,000,000	53,625	1.F FE
682680-BN-2	ONEOK INC OKE 6 5/8 09/01/53 6.625% 09		02/12/2024	Various	XXX	8,660,040	8,000,000	249,910	2.B FE
682680-BR-3	ONEOK INC N Y N 5.000% 03/01/26		02/27/2024	Tax Free Exchange	XXX	3,748,864	3,750,000	91,667	2.B FE
682680-BV-4	ONEOK INC N Y N 5.150% 10/15/43		02/27/2024	Tax Free Exchange	XXX	7,404,953	8,000,000	151,067	2.B FE
682680-BX-0	ONEOK INC N Y N 4.250% 09/15/46		02/27/2024	Tax Free Exchange	XXX	8,130,953	10,000,000	191,250	2.B FE
682680-BY-8	ONEOK INC N Y N 4.200% 10/03/47		02/27/2024	Tax Free Exchange	XXX	3,810,566	5,000,000	84,000	2.B FE
682680-BZ-5	ONEOK INC N Y N 4.850% 02/01/49		02/27/2024	Tax Free Exchange	XXX	1,151,700	1,000,000	3,503	2.B FE
682680-CA-9	ONEOK INC N Y N 3.950% 03/01/50		03/02/2024	Tax Free Exchange	XXX	16,404,059	19,000,000		2.B FE
69120Y-AA-3	Owl Rock CLO Ltd 16A A Y Y 7.318% 04/2		02/07/2024	DEUTSCHE BANK SECURITIES INC	XXX	37,000,000	37,000,000		1.A FE
69120Y-AC-9	Owl Rock CLO Ltd 16A B Y Y 7.818% 04/2		02/07/2024	DEUTSCHE BANK SECURITIES INC	XXX	3,000,000	3,000,000		1.C FE
69120Y-AE-5	Owl Rock CLO Ltd 16A C Y Y 8.618% 04/2		02/07/2024	DEUTSCHE BANK SECURITIES INC	XXX	3,000,000	3,000,000		1.F FE
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36		01/29/2024	WELLS FARGO	XXX	7,798,438	8,050,000	19,706	2.B FE
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		02/02/2024	DIRECT	XXX	893,373	893,373		1.G PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		02/02/2024	DIRECT	XXX	406,079	406,079		2.C PL
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER		01/15/2024	Interest Capitalization	XXX	24,861	24,861		1.F
74350L-AB-0	PROLOGIS TARGETED US 144A N Y Y 5.500%		02/29/2024	WELLS FARGO	XXX	9,927,800	10,000,000		1.G FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As		03/28/2024	ABF	XXX	28,109,027	28,109,027		1.F
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25		03/06/2024	Various	XXX	862,740	910,625	5,853	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25		03/26/2024	CrossTrade	XXX	129,762	147,000	881	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A		03/13/2024	BARC	XXX	6,753,309	6,750,000	875	2.C FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51		02/06/2024	STONEX FINANCIAL	XXX	2,967,893	3,442,750	3,770	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51		03/26/2024	Various	XXX	2,619,436	3,271,083	1,684	2.B FE
85236K-AH-5	Stack Infrastructure Issuer LL SIDC 2023		01/18/2024	Various	XXX	5,098,252	5,150,000	15,414	1.G FE
872652-AA-0	TPG OPERATING GROUP II N Y N 5.875% 03		02/29/2024	BANK OF AMERICA	XXX	14,985,450	15,000,000		2.A FE
88046K-KY-1	TENNESSEE HSG DEV AGY TNHSG 5.795% 07		02/13/2024	RAYMOND JAMES & ASSOCIATES	XXX	2,050,000	2,050,000		1.B FE
902494-AY-9	TYSON FOODS INC TSN 5.15 08/15/44 5.15		02/12/2024	MORGAN STANLEY	XXX	3,622,333	4,000,000	102,428	2.B FE
902494-BM-4	TYSON FOODS INC N Y N 5.700% 03/15/34		02/28/2024	MORGAN STANLEY	XXX	3,793,046	3,800,000		2.B FE
91282C-DW-8	US TREASURY N/B N N N 1.750% 01/31/29		02/15/2024	Bank of Montreal Chicago	XXX	1,022,602	1,150,000	885	1.A
927804-GQ-1	VIRGINIA ELEC & POWER CO N Y N 5.350%		01/02/2024	MIZUHO SECURITIES USA LLC	XXX	3,989,840	4,000,000		1.F FE
92812U-5G-9	VIRGINIA ST HSG DEV AUTH VASHSG 5.567%		03/11/2024	RAYMOND JAMES & ASSOCIATES	XXX	4,300,000	4,300,000		1.A FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52		01/25/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	1,127,826	1,219,169	6,758	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52		03/15/2024	Interest Capitalization	XXX	2,457	2,457		2.B FE
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46 4.50		03/22/2024	Various	XXX	3,570,388	4,387,000	45,281	2.B FE
963320-BC-9	WHIRLPOOL CORP N Y N 5.750% 03/01/34		02/22/2024	Various	XXX	4,998,400	5,000,000		2.B FE
983068-7W-1	WYLIE TX INDEP SCH DIST WYLIE ISD-UNREFU		01/01/2024	Tax Free Exchange	XXX	2,433,220	5,865,000		1.A FE
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		01/05/2024	DIRECT	XXX	880,000	880,000		5.B GI
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		02/28/2024	DIRECT	XXX	198,441	198,441		3.C FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D		03/15/2024	UBS SECURITIES LLC	XXX	4,496,000	4,496,000		1.E
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D		03/15/2024	UBS SECURITIES LLC	XXX	2,704,000	2,704,000		2.A

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STATEMENT AS OF MARCH 31, 2024 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	
BGH8XG-S0-0	AZ BATTERY PROPERTY LLC AZBP 6.730% 02		02/22/2024	GOLDMAN SACHS & CO.	XXX	40,800,000	40,800,000		2.A	
BGH8XS-06-6	STAG INDUSTRIAL OPERATING PART STAG 6		02/28/2024	TD Securities, LLC	XXX	5,000,000	5,000,000		2.C	
BGH8XS-1P-5	STAG INDUSTRIAL OPERATING PART STAG 6		02/28/2024	TD Securities, LLC	XXX	4,500,000	4,500,000		2.C FE	
000000-00-0	Aligned Data Centers Facility ALIGNED DD		03/07/2024	ABF	XXX	18,666,667	18,666,667		.6	
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A 5	A	03/13/2024	BARC	XXX	121,821	124,578	2,979	1.F FE	
0778FP-AN-9	BELL CANADA N Y N 5.550% 02/15/54	A	02/12/2024	RBC DAIN RAUSCHER	XXX	18,975,110	19,000,000		2.A FE	
11271L-AL-6	BROOKFIELD FINANCE INC N Y N 5.968% 03	A	02/27/2024	Various	XXX	11,770,130	11,750,000		1.G FE	
21037X-AD-2	CONSTELLATION SOFTWARE 144A N Y Y 5.46	A	02/07/2024	JPMORGAN SECURITIES INC.	XXX	10,025,000	10,025,000		2.B FE	
034863-BD-1	ANGLO AMERICAN PLC AALLN 5 1/2 05/02/33	D	02/13/2024	Jefferies & Company Inc.	XXX	592,200	600,000	9,442	2.B FE	
04019F-AE-7	ARES CLO Ltd 65A B Y Y 7.320% 07/25/34	D	01/30/2024	RAYMOND JAMES & ASSOCIATES	XXX	7,005,600	7,000,000	9,970	1.C FE	
05523R-AM-9	BAE SYSTEMS PLC 144A N Y Y 5.500% 03/2	D	03/19/2024	JPMORGAN SECURITIES INC.	XXX	1,229,263	1,250,000		2.A FE	
06762Q-AM-9	Barings Loan Partners CLO Ltd. BABS LP	C	01/01/2024	BANK OF AMERICA	XXX	4,500,000	4,500,000		1.B FE	
09659W-2X-1	BNP PARIBAS 144A N Y Y 5.738% 02/20/35	D	02/12/2024	BNP PARIBAS	XXX	10,000,000	10,000,000		1.G FE	
11952A-AA-0	BUFFALO ENERGY MX HLDGS 144A N Y Y 7.8	D	01/16/2024	JPMORGAN SECURITIES INC.	XXX	1,219,866	1,220,000		2.C FE	
456837-BM-4	ING GROEP NV N Y N 5.500% 03/19/35	D	03/11/2024	BANK OF AMERICA	XXX	15,000,000	15,000,000		1.G FE	
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	C	03/15/2024	Interest Capitalization	XXX				4.A FE	
53944Y-AX-1	LLOYDS BANKING GROUP PLC N Y N 5.679%	D	01/02/2024	Various	XXX	7,656,418	7,650,000		2.A FE	
60687Y-DE-6	MIZUHO FINANCIAL GROUP N Y N 5.579% 05	D	02/20/2024	MIZUHO SECURITIES USA LLC	XXX	10,000,000	10,000,000		1.G FE	
636274-AF-9	NATIONAL GRID PLC N Y N 5.418% 01/11/3	D	01/08/2024	MIZUHO SECURITIES USA LLC	XXX	10,000,000	10,000,000		2.B FE	
639057-AN-8	NATWEST GROUP PLC N Y N 5.778% 03/01/3	D	02/26/2024	NATIXIS	XXX	20,000,000	20,000,000		1.G FE	
67578F-AQ-0	Octagon Investment Partners 49 5A BR Y Y	D	02/06/2024	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000	48,518	1.C FE	
69120D-AA-9	Owl Rock CLO Ltd 3A AR Y Y 7.168% 04/2	D	03/20/2024	JPMORGAN SECURITIES INC.	XXX	22,500,000	22,500,000		1.A	
69120D-AC-5	Owl Rock CLO Ltd 3A BR Y Y 7.668% 04/2	D	03/20/2024	JPMORGAN SECURITIES INC.	XXX	2,000,000	2,000,000		1.C	
69380C-AC-2	PPF III PFP 2023-10 AS 8.351% 09/16/38	D	01/31/2024	WELLS FARGO	XXX	3,031,950	3,000,000	10,445	1.A FE	
74977R-DT-8	COOPERATIVE RABOBANK UA 144A N Y Y 5	D	02/27/2024	BANK OF AMERICA	XXX	5,000,000	5,000,000		1.G FE	
75102X-AB-2	RAIZEN FUELS FINANCE 144A N Y Y 6.450%	D	02/28/2024	HONGKONG AND SHANGHAI BANKING	XXX	359,032	360,000		2.B FE	
80007R-AQ-8	SANDS CHINA LTD W1 2.850% 03/08/29	D	03/22/2024	CITIGROUP GLOBAL MARKETS INC	XXX	1,045,200	1,200,000	1,710	2.C FE	
83615P-AC-1	Sound Point CLO LTD 3A B Y Y 7.231% 10	D	01/31/2024	RAYMOND JAMES & ASSOCIATES	XXX	1,995,960	2,000,000	3,216	1.C FE	
88315L-AE-8	Textainer Marine Containers Li 2.730%	C	02/08/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	722,978	773,885	1,291	1.F FE	
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	C	03/04/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	5,070,427	5,906,667	6,310	1.F FE	
902613-BH-0	UBS GROUP AG 144A N Y Y 5.699% 02/08/3	D	01/02/2024	UBS SECURITIES LLC	XXX	7,999,360	8,000,000		1.G FE	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	D	02/20/2024	DIRECT	XXX	1,413,987	1,413,987		1.G PL	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	D	02/20/2024	DIRECT	XXX	1,292,680	1,292,680		1.G PL	
G95448-AA-7	WE SODA INV HOLDING PLC REGS N Y N 9.5	D	03/05/2024	BNP PARIBAS	XXX	577,360	560,000	22,314	3.C FE	
M73020-AA-3	NBK TIER 2 LTD 2.500% 11/24/30	D	01/24/2024	BANK OF AMERICA	XXX	902,400	960,000	4,133	2.A FE	
N7163R-AX-1	PROSUS NV REGS 4.193% 01/19/32	D	03/19/2024	CITIGROUP GLOBAL MARKETS INC	XXX	534,750	620,000	4,477	2.C FE	
P8718A-AP-1	SOCIEDAD QUIMICA Y MINER REGS N Y N 6	D	01/22/2024	JPMORGAN SECURITIES INC.	XXX	1,234,080	1,200,000	16,683	2.A FE	
Y71260-AA-4	INDOFOOD CBP SUKSES MAKM 3.398% 06/09/	D	02/28/2024	Jefferies & Company Inc.	XXX	1,185,075	1,380,000	10,681	2.C FE	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)										
Bonds - Unaffiliated Bank Loans										
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition		02/16/2024	DIRECT	XXX	759,250	759,250		2.C PL	
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1		01/31/2024	DIRECT	XXX	255,150	255,150		3.B PL	
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		03/18/2024	ABF	XXX	14,918,826	14,918,826		1.C	
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		03/18/2024	ABF	XXX	3,585,299	3,585,299		1.F	
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		03/18/2024	ABF	XXX	697,141	697,141		2.B	
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		03/18/2024	ABF	XXX	517,876	517,876		3.B	
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C		02/27/2024	DIRECT	XXX	824,102	824,102		2.B PL	
1909999999 - Bonds - Unaffiliated Bank Loans							21,557,644	21,557,644	0	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3							1,229,805,947	1,254,526,547	4,036,859	XXX
2509999999 - Bonds - Subtotals - Bonds							1,229,805,947	1,254,526,547	4,036,859	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
38287A-11-9	GORES TECHNOLOGY PARTNERS II I GTPBW		01/01/2024	Tax Free Exchange		345,934,000	390,179		XXX	
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							390,179	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		03/31/2024	DIRECT		303,838,630	303,839		XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							303,839	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded										

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 6Z		03/01/2024	Paydown	XXX	343,286	343,286	322,031	323,056		20,229		20,229		343,286			.0	3,098	01/15/2037	1.A
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5		03/01/2024	Paydown	XXX	286,433	286,433	286,428	286,428		5		5		286,433			.0	2,654	05/25/2068	1.A FE
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6		03/01/2024	Paydown	XXX	468,685	468,685	468,681	468,681		4		4		468,685			.0	4,570	05/25/2068	1.C FE
0109999999 - Bonds - U.S. Governments						1,098,404	1,098,404	1,077,140	1,078,165	0	20,238	0	20,238	0	1,098,404	0	0	0	10,322	XXX	XXX
Bonds - All Other Governments																					
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/		02/14/2024	Redemption	100.0000	3,542,686	3,542,686	3,520,650	3,525,864		16,822		16,822		3,542,686			.0	873,707	05/14/2031	1.D PL
3140HU-K5-4	Fannie Mae FN BL3015 3.720% 07/01/49		03/01/2024	Paydown	XXX	14,601	14,601	12,563	12,634		1,967		1,967		14,601			.0	.89	07/01/2049	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53		03/01/2024	Paydown	XXX	960,876	960,876	964,442	964,442		(3,566)		(3,566)		960,876			.0	8,845	11/01/2053	1.A
0309999999 - Bonds - All Other Governments						4,518,163	4,518,163	4,497,655	4,502,940	0	15,223	0	15,223	0	4,518,163	0	0	0	882,641	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR		02/15/2024	Call	100.0000	15,000	15,000	23,533	22,397		(167)		(167)		22,230		(7,230)	(7,230)	.562	02/15/2050	1.F FE
02765U-EN-0	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR		02/15/2024	Maturity	XXX	3,045,000	3,045,000	3,045,000	3,045,000				.0		3,045,000			.0	106,164	02/15/2024	1.F FE
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG		03/01/2024	Paydown	XXX	6,775	6,775	6,775	6,775				.0		6,775			.0	.51	12/01/2033	1.B FE
184270-FG-6	CLAYTON MO SCH DIST MO CLYSCD 1.37 03/01		03/01/2024	Maturity	XXX	4,000,000	4,000,000	4,000,000	4,000,000				.0		4,000,000			.0	27,400	03/01/2024	1.A FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG		03/01/2024	Paydown	XXX	16,925	16,925	16,925	16,925				.0		16,925			.0	.98	08/01/2037	1.B FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG		03/01/2024	Paydown	XXX	6,027	6,027	6,027	6,027				.0		6,027			.0	.39	07/01/2036	1.B FE
19668Q-AA-3	COLORADO ST BLDG EXCELLENT SCH CO COSEDU		03/15/2024	Maturity	XXX	32,145,000	32,145,000	32,145,000	32,145,000				.0		32,145,000			.0		03/15/2024	1.D FE
241271-DZ-5	DE LEON TEX INDPT SCH DIST TX DELSCD 2.1		03/15/2024	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000				.0		2,000,000			.0	21,000	03/15/2024	1.E FE
3137H6-L2-9	Freddie Mac DT FEDMFH 3.15 10/15/2036		03/15/2024	Call	100.0000	40,000	40,000	40,798	40,719		(8)		(8)		40,711		(711)	(711)	.223	10/15/2036	1.B FE
366155-TA-7	GARLAND TEX INDPT SCH DIST TX GARSCH 0 0		02/15/2024	Maturity	XXX	3,535,000	3,535,000	3,535,000	3,535,000				.0		3,535,000			.0		02/15/2024	1.B FE
403755-C5-8	GA OSTGEN 02/0		02/01/2024	Call	100.0000	3,800,000	3,800,000	2,032,502	3,611,866		7,841		7,841		3,619,706		180,294	180,294	22,420	02/01/2025	1.A FE
40444D-AA-9	PUERTO RICO HIGHWAY AND TRANSP PR PRCTR		01/04/2024	Call	100.0000	2,422,700	2,422,700	2,802,337	2,701,801		3,703		3,703		2,705,504		(282,805)	(282,805)	64,908	07/01/2036	1.E FE
40444F-AA-4	PUERTO RICO HIGHWAY AND TRANSP PR PRCTR		01/04/2024	Call	178.5000	713,999	400,000	462,755	450,694		971		971		451,664		(51,665)	(51,665)	326,250	07/01/2041	1.F FE
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/		03/01/2024	Paydown	XXX	5,941	5,941	5,941	5,941				.0		5,941			.0	.32	06/01/2036	1.A FE
472682-OP-1	JEFFERSON CNTY ALA SWR REV AL JEFUTL 0 1		01/31/2024	Call	84.5450	2,874,530	3,400,000	1,860,140	2,855,581		10,724		10,724		2,866,306		8,224	8,224		10/01/2027	1.E FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH		03/01/2024	Paydown	XXX	8,800	8,800	8,800	8,800				.0		8,800			.0	.57	01/01/2037	1.B FE
549220-3P-4	LUBBOCK TX INDEP SCH DIST TX LUBSCD 3.08		01/01/2024	Tax Free Exchange	XXX	5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000			.0	58,121	02/15/2039	1.A FE
549220-3Q-2	LUBBOCK TX INDEP SCH DIST TX LUBSCD 3.18		01/01/2024	Tax Free Exchange	XXX	2,000,000	2,000,000	2,000,000	2,000,000				.0		2,000,000			.0	24,004	02/15/2043	1.A FE
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA WASHSG 3		03/01/2024	Paydown	XXX	19,841	19,841	19,841	19,841				.0		19,841			.0	150	01/01/2039	1.B FE
57587A-RE-0	MASSACHUSETTS ST HSG FIN AGY MA WASHSG 4		02/01/2024	Call	100.0000	30,000	30,000	30,000	30,000				.0		30,000			.0	238	12/01/2045	1.C FE
592112-TN-6	METROPOLITAN GOVERNMENT OF HAS TN MET 4		03/27/2024	GOLDMAN SACHS & CO	XXX	1,024,000	1,000,000	1,017,650	1,008,978		4,428		4,428		1,013,405		10,595	10,595	29,667	07/01/2036	1.B FE
64990F-Z5-6	DORMITORY AUTHORITY OF STATE O NY NYSHGR		03/04/2024	Tax Free Exchange	XXX	14,495,593	14,505,000	14,494,629	14,495,533		60		60		14,495,593			.0	272,304	03/15/2037	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP NY NYSDV 5.7		03/15/2024	Redemption	100.0000	165,000	165,000	204,912	195,316		(30,316)		(30,316)		165,000			.0	4,760	03/15/2039	1.B FE
652643-BS-5	NEWTON CNTY MO SCH DIST NO R-7 MO NWTSCD		03/01/2024	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000				.0		3,000,000			.0	15,900	03/01/2024	1.B FE
654812-JH-0	NIXA MO REORG SCH DIST NO R-2 MO NIXSCD		03/15/2024	Maturity	XXX	4,187,066	4,187,066	4,187,066	4,187,066				.0		4,187,066			.0	19,405	03/15/2024	1.B FE

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
660043-DR-8	NORTH HUDSON SEW AUTH N J NJ NRHUTL 3.38		01/09/2024	Tax Free Exchange	.XXX	2,700,000	2,700,000	2,700,000	2,700,000						2,700,000			.0	9,627	.06/01/2034	1.F FE
738850-QY-5	CA POWSCD 0 08/ REEDS SPRING MO R-IV SCH		03/27/2024	Trust Securities	.XXX	2,063,133	2,750,000	1,612,133	2,043,025		15,368		15,368		2,058,393		4,739	4,739	.0	.08/01/2033	1.D FE
758344-BB-0	DIST MO RDSSCD RITENOUR MO SCH DIST MO		03/15/2024	Maturity	.XXX	1,567,644	1,567,644	1,567,644	1,567,644						1,567,644		.0	.0	.10,898	.03/15/2024	1.B FE
767781-CD-7	RITSCD 1.25 03/0 ST CHARLES CNTY MO FRANCIS		03/01/2024	Call 100.0000	.XXX	2,005,000	2,005,000	2,005,000	2,005,000						2,005,000		.0	.0	.12,531	.03/01/2025	1.B FE
787642-WB-6	HOW MO STSSCD ST LOUIS CNTY MO SCH DIST		03/01/2024	Call 100.0000	.XXX	1,305,000	1,305,000	1,305,000	1,305,000						1,305,000		.0	.0	.8,156	.03/01/2025	1.B FE
791460-FS-2	NO R MO STLSCD SAN MARCOS CALIF UNI SCH		03/01/2024	Maturity	.XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000		.0	.0	.15,000	.03/01/2024	1.D FE
798755-EM-2	DIST CA SMSSCD SAN MATEO CNTY CALIF CMNTY		02/15/2024	Call 58.8680	.XXX	1,627,700	2,765,000	993,299	1,617,608		10,060		10,060		1,627,668		32	32	.0	.08/01/2034	1.D FE
799038-GK-4	COL CA SMTHGR ST LOUIS CNTY MO MO STLSCD		03/27/2024	BANK OF AMERICA	.XXX	5,900,870	8,500,000	4,115,955	5,416,416		51,510		51,510		5,467,926		432,944	432,944	.0	.09/01/2035	1.A FE
85231L-AE-5	1.25 02/15/20 TX DEPT HSG & CMTY AFF		02/15/2024	Redemption 100.0000	.XXX	1,075,000	1,075,000	1,075,000	1,075,000						1,075,000		.0	.0	.6,719	.02/15/2025	1.B FE
88275L-AA-4	POST OA TX TXSMFH WENTZVILLE MO SCH DIST NO		03/01/2024	Paydown	.XXX	11,543	11,543	11,846	11,770		(226)		(226)		11,543		.0	.0	.82	.08/01/2036	1.B FE
950732-SL-2	R-4 MO WENSCD WYLIE TX INDEP SCH DIST TX		03/01/2024	Redemption 100.0000	.XXX	1,220,000	1,220,000	1,220,000	1,220,000						1,220,000		.0	.0	.4,880	.03/01/2024	1.B FE
983068-7C-5	WYLSCD 0 08/1		01/01/2024	Tax Free Exchange	.XXX	2,433,220	5,865,000	1,912,401	2,425,878		7,342		7,342		2,433,220		.0	.0	.0	.08/15/2045	1.A FE
0509999999 - Bonds - U.S. States, Territories and Possessions										0	81,290	0	81,290	0	108,857,888	0	294,417	294,417	1,061,646	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01		02/01/2024	Redemption 100.0000	.XXX	422,464	422,464	437,653	432,668		(10,204)		(10,204)		422,464		.0	.0	.5,094	.02/01/2038	1.C FE
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH		03/01/2024	Paydown	.XXX	60,245	60,245	61,260	60,933		(688)		(688)		60,245		.0	.0	.342	.01/25/2036	1.A FE
3132DW-FU-2	Freddie Mac FR SD8279 6.000% 11/01/52		03/01/2024	Paydown	.XXX	290,414	290,414	290,232	290,232		182		182		290,414		.0	.0	.3,058	.11/01/2052	1.A FE
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44		03/01/2024	Paydown	.XXX	145,429	145,429	145,732	145,607		(177)		(177)		145,429		.0	.0	.930	.03/01/2044	1.A FE
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51		03/01/2024	Paydown	.XXX	14,195	14,195	10,331	10,432		3,763		3,763		14,195		.0	.0	.61	.09/01/2051	1.A FE
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45		03/01/2024	Paydown	.XXX	17,228	17,228	16,489	16,721		507		507		17,228		.0	.0	.98	.09/01/2045	1.A FE
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39		03/01/2024	Paydown	.XXX	6,575	6,575	6,047	6,063		512		512		6,575		.0	.0	.45	.05/01/2039	1.A FE
3133KR-FG-4	FEDERAL HOME LOAN MORTGAGE 5.500% 06/01/53		03/01/2024	Paydown	.XXX	80,696	80,696	80,142	80,143		554		554		80,696		.0	.0	.549	.06/01/2053	1.A FE
31350A-CG-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH		01/15/2024	Call 100.0000	.XXX	5,000	5,000	5,036	5,028		.0		.0		5,028		(28)	(28)	.13	.01/15/2036	1.B FE
3136AW-A9-8	Fannie Mae FNR 2017-45 2K 3.500% 06/25		03/01/2024	Paydown	.XXX	13,142	13,142	11,968	12,245		897		897		13,142		.0	.0	.75	.06/25/2047	1.A FE
3136B1-LF-9	Fannie Mae FNA 2018-M3 A2 3.171% 02/25		03/01/2024	Paydown	.XXX	3,572	3,572	3,458	3,503		69		69		3,572		.0	.0	.18	.02/25/2030	1.A FE
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01		03/01/2024	Paydown	.XXX	57,103	57,103	51,974	52,916		4,187		4,187		57,103		.0	.0	.339	.08/01/2048	1.A FE
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25		03/01/2024	Paydown	.XXX	31,900	31,900	30,446	30,633		1,267		1,267		31,900		.0	.0	.173	.10/25/2048	1.A FE
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25		03/01/2024	Paydown	.XXX	90,491	90,491	81,202	83,153		7,338		7,338		90,491		.0	.0	.442	.11/25/2048	1.A FE
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25		03/01/2024	Paydown	.XXX	63,211	63,211	57,043	58,603		4,607		4,607		63,211		.0	.0	.251	.11/25/2048	1.A FE
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25		03/01/2024	Paydown	.XXX	6,499	6,499	6,367	6,434		65		65		6,499		.0	.0	.32	.01/25/2050	1.A FE
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25		03/01/2024	Paydown	.XXX	63,392	63,392	63,297	63,392		1		1		63,392		.0	.0	.363	.02/25/2050	1.A FE
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48		03/01/2024	Paydown	.XXX	6,727	6,727	6,866	6,836		(109)		(109)		6,727		.0	.0	.48	.08/01/2048	1.A FE
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4		03/01/2024	Paydown	.XXX	76,455	76,455	71,320	72,836		3,620		3,620		76,455		.0	.0	.376	.12/15/2047	1.A FE
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4		03/01/2024	Paydown	.XXX	173,913	173,913	173,778	173,628		286		286		173,913		.0	.0	.1,040	.01/15/2048	1.A FE
3137FO-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4		03/01/2024	Paydown	.XXX	12,875	12,875	12,845	12,846		30		30		12,875		.0	.0	.64	.12/25/2049	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
3137G1-BU-0	Freddie Mac Whole Loan Securit FMLS 2017		03/01/2024	Paydown	.XXX	61,909	61,909	57,992	59,076		2,834		2,834		61,909			.0	401	05/25/2047	1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52		01/01/2024	Paydown	.XXX	34,547	34,547	34,468	34,462		.86		.86		34,547			.0	101	04/25/2052	1.A
3137HA-4G-8	Freddie Mac FRETTE 2023-ML15 Trust 4.14		03/01/2024	Paydown	.XXX	36,278	36,278	34,013	34,081		2,197		2,197		36,278			.0	261	01/25/2040	1.B FE
3137HA-AA-4	Freddie Mac 3137HAAA4 4.632% 07/25/38		03/25/2024	Paydown	.XXX	12,023	12,023	11,897	11,898		.125		.125		12,023			.0	93	07/25/2038	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 3.083% 04/25/43		03/01/2024	Paydown	.XXX	9,735	9,735	7,697	7,714		2,021		2,021		9,735			.0	60	04/25/2043	1.B FE
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46		03/01/2024	Paydown	.XXX	32,786	32,786	33,463	33,275		(488)		(488)		32,786			.0	187	08/01/2046	1.A
3138LG-SU-1	Fannie Mae FN AM4130 3.440% 01/01/37		03/01/2024	Paydown	.XXX	40,396	40,396	40,825	40,717		(321)		(321)		40,396			.0	242	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AM4131 3.440% 01/01/37		03/01/2024	Paydown	.XXX	44,388	44,388	44,860	44,741		(353)		(353)		44,388			.0	266	01/01/2037	1.A
3138LM-5H-2	Fannie Mae FN AN8947 3.600% 04/01/33		03/01/2024	Paydown	.XXX	12,178	12,178	12,330	12,279		(101)		(101)		12,178			.0	78	04/01/2033	1.A
3138LM-6P-3	Fannie Mae FN AN8977 3.580% 05/01/33		03/01/2024	Paydown	.XXX	65,507	65,507	65,303	65,397		.110		.110		65,507			.0	411	05/01/2033	1.A
3138LM-7F-4	Fannie Mae FN AN8993 3.780% 04/01/48		03/01/2024	Paydown	.XXX	23,853	23,853	23,867	23,882		(29)		(29)		23,853			.0	158	04/01/2048	1.A
3138LM-KL-6	Fannie Mae FN AN8398 3.500% 02/01/48		03/01/2024	Paydown	.XXX	7,438	7,438	7,370	7,376		.61		.61		7,438			.0	45	02/01/2048	1.A
3138LM-SU-8	Fannie Mae FN AN8630 3.490% 04/01/30		03/01/2024	Paydown	.XXX	64,025	64,025	64,065	64,043		(18)		(18)		64,025			.0	393	04/01/2030	1.A
3138LN-NF-4	Fannie Mae FN AN9389 3.670% 06/01/33		03/01/2024	Paydown	.XXX	26,263	26,263	26,402	26,369		(106)		(106)		26,263			.0	167	06/01/2033	1.A
31393U-DW-2	FannieMae Whole Loan FNR 2003-119 OD 4		03/25/2024	Paydown	.XXX	4,292	4,292	4,154	4,200		.92		.92		4,292			.0	28	12/25/2033	1.A
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 4		03/25/2024	Paydown	.XXX	6,390	6,390	6,184	6,254		.135		.135		6,390			.0	42	12/25/2033	1.A
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 5		03/25/2024	Paydown	.XXX	3,119	3,119	3,188	3,119		.0		.0		3,119			.0	27	12/25/2033	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25		03/01/2024	Paydown	.XXX	15,600	15,600	14,337	14,954		.646		.646		15,600			.0	119	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/		03/01/2024	Paydown	.XXX	42,630	42,630	38,846	40,626		2,004		2,004		42,630			.0	315	05/25/2041	1.A
3140HR-3B-7	Fannie Mae FN BL0793 4.150% 12/01/38		03/01/2024	Paydown	.XXX	43,286	43,286	43,489	43,487		(201)		(201)		43,286			.0	314	12/01/2038	1.A
3140HR-4S-9	Fannie Mae FN BL0832 4.250% 12/01/28		03/01/2024	Paydown	.XXX	3,248	3,248	3,301	3,265		(17)		(17)		3,248			.0	25	12/01/2028	1.A
3140HR-6G-3	Fannie Mae FN BL0870 4.280% 12/01/48		03/01/2024	Paydown	.XXX	67,135	67,135	68,498	68,304		(1,169)		(1,169)		67,135			.0	524	12/01/2048	1.A
3140HR-B4-4	Fannie Mae FN BL0058 3.970% 09/01/38		03/01/2024	Paydown	.XXX	14,162	14,162	14,379	14,335		(173)		(173)		14,162			.0	99	09/01/2038	1.A
3140HR-ZK-2	Fannie Mae FN BL0745 4.090% 01/01/34		03/01/2024	Paydown	.XXX	66,169	66,169	66,396	66,285		(117)		(117)		66,169			.0	473	01/01/2034	1.A
3140HS-4F-5	Fannie Mae FN BL1721 3.770% 03/01/31		03/01/2024	Paydown	.XXX	5,456	5,456	5,568	5,528		(72)		(72)		5,456			.0	36	03/01/2031	1.A
3140HS-BH-3	Fannie Mae FN BL0939 4.300% 12/01/36		03/01/2024	Paydown	.XXX	6,187	6,187	6,191	6,016		.171		.171		6,187			.0	47	12/01/2036	1.A
3140HS-BN-0	Fannie Mae FN BL0944 3.930% 01/01/31		03/01/2024	Paydown	.XXX	29,312	29,312	29,339	29,335		(23)		(23)		29,312			.0	204	01/01/2031	1.A
3140HS-RS-2	Fannie Mae FN BL1396 4.280% 01/01/39		03/01/2024	Paydown	.XXX	4,085	4,085	4,190	4,169		(84)		(84)		4,085			.0	31	01/01/2039	1.A
3140HT-NB-1	Fannie Mae FN BL2185 4.070% 05/01/49		03/01/2024	Paydown	.XXX	4,177	4,177	4,263	4,251		(74)		(74)		4,177			.0	30	05/01/2049	1.A
3140HT-S6-7	Fannie Mae FN BL2340 3.370% 05/01/29		03/01/2024	Paydown	.XXX	11,932	11,932	11,995	11,936		(5)		(5)		11,932			.0	71	05/01/2029	1.A
3140HT-XR-5	Fannie Mae FN BL2487 3.630% 05/01/34		03/01/2024	Paydown	.XXX	5,292	5,292	5,421	5,390		(98)		(98)		5,292			.0	34	05/01/2034	1.A
3140HU-B7-0	Fannie Mae FN BL2761 3.950% 06/01/49		03/01/2024	Paydown	.XXX	28,146	28,146	28,726	28,604		(458)		(458)		28,146			.0	196	06/01/2049	1.A
3140HU-B9-6	Fannie Mae FN BL2763 3.990% 06/01/49		03/01/2024	Paydown	.XXX	22,266	22,266	22,837	22,701		(435)		(435)		22,266			.0	156	06/01/2049	1.A
3140HW-ZH-8	Fannie Mae FN BL5243 3.020% 01/01/38		03/01/2024	Paydown	.XXX	1,812	1,812	1,812	1,812		.0		.0		1,812			.0	10	01/01/2038	1.A

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STATEMENT AS OF MARCH 31, 2024 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
3140HW-ZJ-4	Fannie Mae FN BL5244 3.020% 01/01/38		03/01/2024	Paydown	.XXX	.572	.572	.572	.572				.0		.572			.0	.3	01/01/2038	.1 A
3140LB-NF-6	Fannie Mae FN BS1289 2.470% 03/01/51		03/01/2024	Paydown	.XXX	17,417	17,417	17,471	17,471		(54)		(54)		17,417			.0	.61	03/01/2051	.1 A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39		03/01/2024	Paydown	.XXX	3,059	3,059	2,787	2,794		264		264		3,059			.0	.23	07/01/2039	.1 A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/		03/01/2024	Paydown	.XXX	1,330	1,330	1,341			(11)		(11)		1,330			.0	.6	01/01/2054	.1 A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52		03/01/2024	Paydown	.XXX	250,001	250,001	225,229	225,425		24,576		24,576		250,001			.0	1,662	03/01/2052	.1 A
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53		03/01/2024	Paydown	.XXX	33,503	33,503	33,530	33,530		(26)		(26)		33,503			.0	.307	05/01/2053	.1 A
31418E-KV-1	Fannie Mae FN WA4807 5.500% 11/01/52		03/01/2024	Paydown	.XXX	301,378	301,378	298,781	298,800		2,578		2,578		301,378			.0	2,757	11/01/2052	.1 A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53		03/01/2024	Paydown	.XXX	17,091	17,091	14,903	14,945		2,146		2,146		17,091			.0	.117	01/01/2053	.1 A
38373M-4H-0	Government National Mortgage A GNR 2008		03/01/2024	Paydown	.XXX	6,119	6,119	5,808	5,644		475		475		6,119			.0	.50	12/16/2050	.1 A
38373M-H7-8	Government National Mortgage A GNR 2007		03/01/2024	Paydown	.XXX	2,887	2,887	2,120	1,993		894		894		2,887			.0	.19	06/16/2049	.1 A
57586N-3B-5	AGY MA WASHSG 4 SAN DIEGO CALIF CMNTY		02/01/2024	Call	100.0000	170,000	170,000	170,000	170,000				.0		170,000			.0	1,309	12/01/2038	1.C FE
797272-RG-8	COLLEGE CA SDGHR SFOMFH 2.55 07/01/2039		02/21/2024	Call	86.9780	2,826,785	3,250,000	2,670,265	2,692,711		(2,506)		(2,506)		2,690,205		136,580	136,580	59,872	08/01/2041	1.B FE
79765P-DW-0	SFOMFH 2.55 07/01 Vendee Mortgage Trust		03/01/2024	Paydown	.XXX	30,090	30,090	22,954	23,098		6,992		6,992		30,090			.0	135	07/01/2039	1.B FE
911760-SY-3	VENDE 2003-1 J 5 BRAVO Residential Funding		03/01/2024	Paydown	.XXX	53,577	53,577	53,485	53,485		92		92		53,577			.0	475	11/15/2032	.1 A
10569Y-AB-3	Trus NOM4 A2 Y FEDERAL NATIONAL MORTGAGE		03/25/2024	Paydown	.XXX	50,772	50,772	50,771	50,798		(26)		(26)		50,772			.0			
248796-C0-5	ASSO TX DNNHSG Deutsche Alt-A Securities		03/01/2024	Paydown	.XXX	7,265	7,265	7,265	7,265				.0		7,265			.0			
251513-BB-2	INC DBALT 2006 Farmer Mac Agricultural		03/01/2024	Paydown	.XXX	7,334	7,334	6,922	6,922				.0		6,922		412	412			
30768W-AA-6	Real E FARM 2021 Freddie Mac FR SD8324		03/25/2024	Paydown	.XXX	87,427	87,427	87,391	87,395		32		32		87,427			.0			
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53		03/01/2024	Paydown	.XXX	137,797	137,797	138,916	138,908		(1,111)		(1,111)		137,797			.0			
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54		03/01/2024	Paydown	.XXX	199,514	199,514	196,950	196,951		2,563		2,563		199,514			.0			
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52		03/01/2024	Paydown	.XXX	10,541	10,541	10,591	10,590		(49)		(49)		10,541			.0			
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40		03/01/2024	Paydown	.XXX	7,574	7,574	7,491	7,500		75		75		7,574			.0			
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40		03/01/2024	Paydown	.XXX	9,152	9,152	9,048	9,059		93		93		9,152			.0			
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33		03/01/2024	Paydown	.XXX	66,899	66,899	63,225	64,186		2,713		2,713		66,899			.0			
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35		03/01/2024	Paydown	.XXX	85,103	85,103	73,013	73,118		11,985		11,985		85,103			.0			
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40		03/01/2024	Paydown	.XXX	15,039	15,039	11,698	11,717		3,322		3,322		15,039			.0			
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3		03/01/2024	Paydown	.XXX	31,224	31,224	30,399	30,897		326		326		31,224			.0			
3133AX-WR-9	Freddie Mac FR OD1556 2.500% 11/01/51		03/01/2024	Paydown	.XXX	63,171	63,171	65,072	64,962		(1,790)		(1,790)		63,171			.0			
3133KQ-FT-8	Freddie Mac FR RA8278 5.000% 12/01/52		03/01/2024	Paydown	.XXX	61,259	61,259	61,048	61,049		210		210		61,259			.0			
3133TE-3N-2	Freddie Mac FHR 2054 PE 6.250% 05/15/2		03/01/2024	Paydown	.XXX	27,409	27,409	26,469	27,129		280		280		27,409			.0			
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2		03/01/2024	Paydown	.XXX	20,808	20,808	20,183	20,614		195		195		20,808			.0			
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2		03/01/2024	Paydown	.XXX	12,852	12,852	12,607	12,767		85		85		12,852			.0			
313637-2J-8	Fannie Mae FN 109777 4.030% 09/01/33		03/01/2024	Paydown	.XXX	9,013	9,013	9,096	9,075		(62)		(62)		9,013			.0			
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28		03/01/2024	Paydown	.XXX	23,023	23,023	23,296	23,097		(74)		(74)		23,023			.0			

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STATEMENT AS OF MARCH 31, 2024 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
313637-VK-3	Fannie Mae FN 109618 3.690% 10/01/28		03/01/2024	Paydown	.XXX	29,419	29,419	29,575	29,469		(50)		(50)		29,419			.0			
313637-W4-8	Fannie Mae FN 109667 4.000% 09/01/33		03/01/2024	Paydown	.XXX	4,887	4,887	4,917	4,910		(23)		(23)		4,887			.0			
313637-XD-7	Fannie Mae FN 109676 3.910% 09/01/33		03/01/2024	Paydown	.XXX	7,982	7,982	7,954	7,967		16		16		7,982			.0			
313637-YS-3	Fannie Mae FN 109721 4.090% 09/01/33		03/01/2024	Paydown	.XXX	6,006	6,006	6,095	6,071		(65)		(65)		6,006			.0			
313637-ZD-5	Fannie Mae FN 109740 3.790% 09/01/33		03/01/2024	Paydown	.XXX	12,799	12,799	13,007	12,949		(150)		(150)		12,799			.0			
3136A0-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25		03/01/2024	Paydown	.XXX	29,376	29,376	28,713	28,933		442		442		29,376			.0			
3136A0-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25		03/01/2024	Paydown	.XXX	192,415	192,415	179,412	185,793		6,622		6,622		192,415			.0			
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2		03/01/2024	Paydown	.XXX	10,269	10,269	10,269	10,269				.0		10,269			.0			
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2		03/01/2024	Paydown	.XXX	155,499	155,499	155,013	155,051		448		448		155,499			.0			
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25		03/01/2024	Paydown	.XXX	16,135	16,135	16,090	16,089		47		47		16,135			.0			
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25		03/01/2024	Paydown	.XXX	126,385	126,385	126,123	126,124		261		261		126,385			.0			
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2		03/01/2024	Paydown	.XXX	33,962	33,962	32,789	32,770		1,192		1,192		33,962			.0			
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25		03/01/2024	Paydown	.XXX	104,656	104,656	101,132	101,585		3,070		3,070		104,656			.0			
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25		03/01/2024	Paydown	.XXX	72,965	72,965	65,989	66,788		6,177		6,177		72,965			.0			
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25		03/01/2024	Paydown	.XXX	146,211	146,211	142,236	143,444		2,767		2,767		146,211			.0			
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25		03/01/2024	Paydown	.XXX	173,200	173,200	163,433	164,844		8,356		8,356		173,200			.0			
3136AF-AK-0	Fannie Mae FNR 2013-79 GZ 3.500% 07/25		03/01/2024	Paydown	.XXX	80,223	80,223	75,906	76,764		3,459		3,459		80,223			.0			
3136AF-VT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25		03/01/2024	Paydown	.XXX	42,246	42,246	39,817	40,795		1,451		1,451		42,246			.0			
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25		03/01/2024	Paydown	.XXX	375,266	375,266	365,941	366,717		8,549		8,549		375,266			.0			
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2		03/01/2024	Paydown	.XXX	150,918	150,918	148,801	148,906		2,012		2,012		150,918			.0			
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2		03/01/2024	Paydown	.XXX	185,728	185,728	164,657	170,774		14,954		14,954		185,728			.0			
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25		03/01/2024	Paydown	.XXX	541,759	541,759	481,128	504,828		36,931		36,931		541,759			.0			
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2		03/01/2024	Paydown	.XXX	86,585	86,585	73,138	75,189		11,396		11,396		86,585			.0			
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25		03/01/2024	Paydown	.XXX	102,845	102,845	102,737	102,724		121		121		102,845			.0			
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25		03/01/2024	Paydown	.XXX	51,861	51,861	48,032	48,051		3,810		3,810		51,861			.0			
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015		03/01/2024	Paydown	.XXX	75,807	75,807	72,786	73,209		2,597		2,597		75,807			.0			
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25		03/01/2024	Paydown	.XXX	13,607	13,607	13,558	13,562		45		45		13,607			.0			
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25		03/01/2024	Paydown	.XXX	32,477	32,477	32,041	32,083		394		394		32,477			.0			
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25		03/01/2024	Paydown	.XXX	69,652	69,652	69,580	69,567		85		85		69,652			.0			
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25		03/01/2024	Paydown	.XXX	37,537	37,537	33,693	34,284		3,253		3,253		37,537			.0			
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25		03/01/2024	Paydown	.XXX	36,943	36,943	36,242	36,443		500		500		36,943			.0			
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25		03/01/2024	Paydown	.XXX	76,708	76,708	76,708	76,708				.0		76,708			.0			
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25		03/01/2024	Paydown	.XXX	21,363	21,363	20,987	21,050		313		313		21,363			.0			
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25		03/01/2024	Paydown	.XXX	133,068	133,068	124,190	124,321		8,747		8,747		133,068			.0			

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STATEMENT AS OF MARCH 31, 2024 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	
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25		03/01/2024	Paydown	.XXX	20,965	20,965	19,503	19,913		1,052		1,052		20,965			.0				
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25		03/01/2024	Paydown	.XXX	260,845	260,845	253,766	255,034		5,811		5,811		260,845			.0				
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25		03/01/2024	Paydown	.XXX	73,443	73,443	68,421	69,869		3,573		3,573		73,443			.0				
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25		03/01/2024	Paydown	.XXX	61,821	61,821	61,651	61,645		176		176		61,821			.0				
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25		03/01/2024	Paydown	.XXX	26,030	26,030	26,023	26,029		.1		.1		26,030			.0				
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25		03/01/2024	Paydown	.XXX	169,368	169,368	159,038	160,535		8,834		8,834		169,368			.0				
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25		03/01/2024	Paydown	.XXX	18,216	18,216	17,311	17,423		792		792		18,216			.0				
3136B2-VL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25		03/01/2024	Paydown	.XXX	10,725	10,725	10,131	10,216		509		509		10,725			.0				
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25		03/01/2024	Paydown	.XXX	134,014	134,014	130,224	130,645		3,369		3,369		134,014			.0				
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25		03/01/2024	Paydown	.XXX	65,423	65,423	59,146	60,120		5,304		5,304		65,423			.0				
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25		03/01/2024	Paydown	.XXX	31,689	31,689	31,360	31,464		225		225		31,689			.0				
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25		03/01/2024	Paydown	.XXX	32,890	32,890	32,811	32,812		77		77		32,890			.0				
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25		03/01/2024	Paydown	.XXX	23,057	23,057	22,930	22,966		90		90		23,057			.0				
3136B8-HM-4	Fannie Mae FN 387952 3.000% 02/25		03/01/2024	Paydown	.XXX	22,513	22,513	22,365	22,415		98		98		22,513			.0				
31377U-5M-1	Freddie Mac FHR 3695 JG 3.880% 09/01/38		03/01/2024	Paydown	.XXX	87,512	87,512	87,925	87,869		(357)		(357)		87,512			.0				
3137A0-K9-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3828 4.500% 07/15/4		03/01/2024	Paydown	.XXX	31,670	31,670	31,705	31,690		(21)		(21)		31,670			.0				
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828 3.500% 04/15/4		03/01/2024	Paydown	.XXX	26,948	26,948	26,035	26,438		510		510		26,948			.0				
3137A9-Y2-6	FREDDIE MAC FHR 4027 PY COR FHR 3835 3.500% 06/15/4		03/01/2024	Paydown	.XXX	74,582	74,582	72,778	73,629		953		953		74,582			.0				
3137AN-ST-3	Freddie Mac FHR 4219 JZ 3.500% 04/15/4		03/01/2024	Paydown	.XXX	373,898	373,898	382,077	377,208		(3,310)		(3,310)		373,898			.0				
3137B2-NF-3	Freddie Mac FHR 4215 ZK 3.500% 06/15/4		03/01/2024	Paydown	.XXX	48,090	48,090	46,384	46,584		1,506		1,506		48,090			.0				
3137B3-6D-5	Freddie Mac FHR 4230 Z 3.500% 07/15/43		03/01/2024	Paydown	.XXX	54,614	54,614	51,603	51,768		2,846		2,846		54,614			.0				
3137B3-A3-2	Freddie Mac FHR 4227 AZ 2.500% 07/15/4		03/01/2024	Paydown	.XXX	32,033	32,033	24,666	23,546		8,487		8,487		32,033			.0				
3137B3-AJ-7	Freddie Mac FHR 4235 BC 3.500% 07/15/4		03/01/2024	Paydown	.XXX	73,002	73,002	69,105	67,834		5,168		5,168		73,002			.0				
3137B3-RV-2	Freddie Mac FHR 4253 PB 2.500% 08/15/2		03/01/2024	Paydown	.XXX	79,395	79,395	68,280	74,749		4,647		4,647		79,395			.0				
3137B4-KX-3	Freddie Mac FHR 4249 GW 3.500% 08/15/4		03/01/2024	Paydown	.XXX	76,937	76,937	71,936	73,419		3,518		3,518		76,937			.0				
3137B4-RQ-1	Freddie Mac FHR 4285 PB 3.500% 10/15/4		03/01/2024	Paydown	.XXX	10,254	10,254	9,495	9,667		587		587		10,254			.0				
3137B6-LL-3	Freddie Mac FHR 4510 ZH 4.000% 11/15/4		03/01/2024	Paydown	.XXX	71,626	71,626	71,827	71,700		(74)		(74)		71,626			.0				
3137BL-EX-2	Freddie Mac FHR 4607 HB 3.000% 09/15/4		03/01/2024	Paydown	.XXX	85,671	85,671	85,602	85,592		79		79		85,671			.0				
3137BR-ER-2	Freddie Mac FHR 4630 ZL 3.000% 08/15/4		03/01/2024	Paydown	.XXX	109,021	109,021	106,338	107,045		1,977		1,977		109,021			.0				
3137BS-VY-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4656 3.000% 11/15/4		03/01/2024	Paydown	.XXX	28,312	28,312	25,403	26,319		1,993		1,993		28,312			.0				
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4657 3.000% 03/15/4		03/01/2024	Paydown	.XXX	151,045	151,045	143,847	144,363		6,682		6,682		151,045			.0				
3137BV-QS-8	Freddie Mac FHR 4664 TZ COR FHR 4657 3.000% 03/15/4		03/01/2024	Paydown	.XXX	217,394	217,394	217,394	217,394		.0		.0		217,394			.0				
3137BW-RN-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4		03/01/2024	Paydown	.XXX	178,235	178,235	165,704	169,554		8,681		8,681		178,235			.0				
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4		03/01/2024	Paydown	.XXX	2,403	2,403	2,331	2,332		71		71		2,403			.0				

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STATEMENT AS OF MARCH 31, 2024 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	
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693		03/01/2024	Paydown	.XXX	36,992	36,992	34,724	35,295		1,697		1,697		36,992			.0				
3137F2-ZW-9	Freddie Mac FHR 4711 CZ		03/01/2024	Paydown	.XXX	122,477	122,477	120,608	121,043		1,434		1,434		122,477			.0				
3137F3-KG-0	3.500% 08/15/4		03/01/2024	Paydown	.XXX	30,740	30,740	27,673	28,128		2,612		2,612		30,740			.0				
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791		03/01/2024	Paydown	.XXX	138,235	138,235	138,307	138,235				.0		138,235			.0				
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734		03/01/2024	Paydown	.XXX	37,757	37,757	35,055	35,558		2,199		2,199		37,757			.0				
3137FG-3P-8	Freddie Mac FHR 4801 ZN		03/01/2024	Paydown	.XXX	387,451	387,451	386,887	386,827		625		625		387,451			.0				
3137FG-5H-4	Freddie Mac FHR 4796 NZ		03/01/2024	Paydown	.XXX	143,219	143,219	143,219	143,219				.0		143,219			.0				
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833		03/01/2024	Paydown	.XXX	28,906	28,906	28,093	28,031		874		874		28,906			.0				
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017		03/01/2024	Paydown	.XXX	20,273	20,273	19,573	19,596		678		678		20,273			.0				
3138L6-LM-8	Fannie Mae FN AM5731		03/01/2024	Paydown	.XXX	35,608	35,608	36,349	36,038		(430)		(430)		35,608			.0				
3138LA-XT-1	3.990% 06/01/44		03/01/2024	Paydown	.XXX	20,216	20,216	20,605	20,528		(313)		(313)		20,216			.0				
3138LC-OA-6	Fannie Mae FN AN0448		03/01/2024	Paydown	.XXX	183,448	183,448	187,244	186,138		(2,691)		(2,691)		183,448			.0				
3138LC-RE-7	3.880% 01/01/46		03/01/2024	Paydown	.XXX	3,500,000	3,500,000	3,537,188	3,523,085		(23,085)		(23,085)		3,500,000			.0				
3138LC-VN-2	Fannie Mae FN AN0620		03/01/2024	Paydown	.XXX	56,992	56,992	58,399	58,017		(1,024)		(1,024)		56,992			.0				
3138LD-JE-4	4.010% 01/01/46		03/01/2024	Paydown	.XXX	13,206	13,206	13,478	13,380		(174)		(174)		13,206			.0				
3138LD-K4-4	Fannie Mae FN AN1160		03/01/2024	Paydown	.XXX	40,703	40,703	41,542	41,261		(558)		(558)		40,703			.0				
3138LH-AV-6	3.500% 03/01/36		03/01/2024	Paydown	.XXX	19,937	19,937	20,404	20,265		(327)		(327)		19,937			.0				
3138LH-D3-5	Fannie Mae FN AN4621		03/01/2024	Paydown	.XXX	33,017	33,017	33,698	33,380		(363)		(363)		33,017			.0				
3138LH-L9-3	3.560% 08/01/32		03/01/2024	Paydown	.XXX	20,104	20,104	20,644	20,521		(417)		(417)		20,104			.0				
3138LH-MA-9	Fannie Mae FN AN4851		03/01/2024	Paydown	.XXX	5,003	5,003	5,160	5,124		(120)		(120)		5,003			.0				
3138LJ-XQ-8	3.890% 03/01/47		03/01/2024	Paydown	.XXX	22,904	22,904	23,276	23,174		(270)		(270)		22,904			.0				
3138LK-JK-4	Fannie Mae FN AN6086		03/01/2024	Paydown	.XXX	9,438	9,438	9,633	9,591		(153)		(153)		9,438			.0				
3138LK-YX-9	3.380% 08/01/37		03/01/2024	Paydown	.XXX	5,505	5,505	5,646	5,608		(103)		(103)		5,505			.0				
3138LL-KR-5	Fannie Mae FN AN6565		03/01/2024	Paydown	.XXX	7,843	7,843	8,005	7,958		(114)		(114)		7,843			.0				
3138LM-4B-6	3.510% 11/01/37		03/01/2024	Paydown	.XXX	19,713	19,713	19,787	19,760		(47)		(47)		19,713			.0				
3138LM-6D-0	Fannie Mae FN AN8917		03/01/2024	Paydown	.XXX	32,292	32,292	32,585	32,459		(167)		(167)		32,292			.0				
3138LM-6W-8	3.590% 04/01/33		03/01/2024	Paydown	.XXX	8,269	8,269	8,278	8,268		.1		.1		8,269			.0				
3138LM-7C-1	Fannie Mae FN AN8967		03/01/2024	Paydown	.XXX	47,897	47,897	48,107	48,017		(120)		(120)		47,897			.0				
3138LM-HB-2	3.530% 04/01/30		03/01/2024	Paydown	.XXX	38,517	38,517	38,742	38,671		(154)		(154)		38,517			.0				
3138LM-K6-9	Fannie Mae FN AN8325		03/01/2024	Paydown	.XXX	7,841	7,841	7,841	7,847		(7)		(7)		7,841			.0				
3138LM-KK-8	3.740% 02/01/48		03/01/2024	Paydown	.XXX	12,636	12,636	12,531	12,561		74		74		12,636			.0				
3138LM-PN-7	Fannie Mae FN AN8397		03/01/2024	Paydown	.XXX	21,659	21,659	21,784	21,740		(80)		(80)		21,659			.0				
3138LM-SV-6	3.540% 03/01/48		03/01/2024	Paydown	.XXX	104,312	104,312	104,377	104,345		(33)		(33)		104,312			.0				
3138LM-V5-9	Fannie Mae FN AN8528		03/01/2024	Paydown	.XXX	21,844	21,844	22,029	21,956		(112)		(112)		21,844			.0				

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STATEMENT AS OF MARCH 31, 2024 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
3138LM-XC-2	Fannie Mae FN AN8774 3.430% 05/01/30		03/01/2024	Paydown	.XXX	20,532	20,532	20,545	20,541		(9)		(9)		20,532			.0			
3138LM-XE-8	Fannie Mae FN AN8776 3.520% 05/01/33		03/01/2024	Paydown	.XXX	79,513	79,513	79,563	79,572		(59)		(59)		79,513			.0			
3138LM-Y2-3	Fannie Mae FN AN8828 3.630% 04/01/30		03/01/2024	Paydown	.XXX	38,627	38,627	39,158	38,925		(298)		(298)		38,627			.0			
3138LM-YK-3	Fannie Mae FN AN8813 3.720% 04/01/33		03/01/2024	Paydown	.XXX	16,059	16,059	16,310	16,205		(146)		(146)		16,059			.0			
3138LN-7M-7	Fannie Mae FN AN9899 3.810% 07/01/33		03/01/2024	Paydown	.XXX	48,019	48,019	48,754	48,545		(526)		(526)		48,019			.0			
3138LN-C9-0	Fannie Mae FN AN9095 3.640% 05/01/33		03/01/2024	Paydown	.XXX	906,927	906,927	894,740	899,784		7,144		7,144		906,927			.0			
3138LN-D2-4	Fannie Mae FN AN9120 3.700% 05/01/30		03/01/2024	Paydown	.XXX	8,554	8,554	8,666	8,619		(64)		(64)		8,554			.0			
3138LN-EJ-6	Fannie Mae FN AN9136 3.480% 05/01/30		03/01/2024	Paydown	.XXX	20,827	20,827	20,840	20,837		(10)		(10)		20,827			.0			
3138LN-FF-3	Fannie Mae FN AN9165 3.880% 05/01/38		03/01/2024	Paydown	.XXX	4,846	4,846	4,881	4,875		(29)		(29)		4,846			.0			
3138LN-G9-6	Fannie Mae FN AN9223 3.580% 05/01/33		03/01/2024	Paydown	.XXX	7,342	7,342	7,381	7,370		(28)		(28)		7,342			.0			
3138LN-GB-1	Fannie Mae FN AN9193 3.980% 05/01/38		03/01/2024	Paydown	.XXX	1,007	1,007	1,019	1,016		(9)		(9)		1,007			.0			
3138LN-MR-9	Fannie Mae FN AN9367 3.570% 06/01/30		03/01/2024	Paydown	.XXX	75,944	75,944	76,099	76,042		(97)		(97)		75,944			.0			
3138LN-ND-9	Fannie Mae FN AN9387 3.670% 06/01/33		03/01/2024	Paydown	.XXX	165,456	165,456	166,335	165,953		(497)		(497)		165,456			.0			
3138LN-NE-7	Fannie Mae FN AN9388 3.670% 06/01/33		03/01/2024	Paydown	.XXX	74,061	74,061	74,455	74,353		(291)		(291)		74,061			.0			
3138LN-NG-2	Fannie Mae FN AN9390 3.670% 06/01/33		03/01/2024	Paydown	.XXX	180,995	180,995	181,956	181,576		(581)		(581)		180,995			.0			
3138LN-NH-0	Fannie Mae FN AN9391 3.670% 06/01/33		03/01/2024	Paydown	.XXX	187,517	187,517	188,513	188,119		(602)		(602)		187,517			.0			
3138LN-SV-4	Fannie Mae FN AN9531 3.790% 06/01/33		03/01/2024	Paydown	.XXX	15,644	15,644	15,649	15,653		(9)		(9)		15,644			.0			
3138LN-UZ-2	Fannie Mae FN AN9599 4.250% 06/01/43		03/01/2024	Paydown	.XXX	73,218	73,218	75,025	74,389		(1,171)		(1,171)		73,218			.0			
3138LN-YB-1	Fannie Mae FN AN9705 3.880% 07/01/33		03/01/2024	Paydown	.XXX	7,987	7,987	7,997	7,996		(9)		(9)		7,987			.0			
3138LP-AC-0	Fannie Mae FN AN9902 3.810% 09/01/38		03/01/2024	Paydown	.XXX	35,967	35,967	36,039	35,999		(33)		(33)		35,967			.0			
3138LP-AL-0	Fannie Mae FN AN9910 3.810% 09/01/38		03/01/2024	Paydown	.XXX	134,388	134,388	134,661	134,700		(312)		(312)		134,388			.0			
3138LP-AR-7	Fannie Mae FN AN9915 3.790% 08/01/33		03/01/2024	Paydown	.XXX	35,927	35,927	36,117	36,068		(141)		(141)		35,927			.0			
3138LP-CV-6	Fannie Mae FN AN9983 3.850% 07/01/33		03/01/2024	Paydown	.XXX	19,290	19,290	19,404	19,373		(83)		(83)		19,290			.0			
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531		03/01/2024	Paydown	.XXX	44,243	44,243	42,839	43,669		574		574		44,243			.0			
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003		03/01/2024	Paydown	.XXX	104,959	104,959	91,512	99,201		5,757		5,757		104,959			.0			
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003		03/25/2024	Paydown	.XXX	75,320	75,320	68,508	72,912		2,408		2,408		75,320			.0			
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5		03/01/2024	Paydown	.XXX	35,633	35,633	35,633	35,633				0		35,633			.0			
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6		03/01/2024	Paydown	.XXX	123,980	123,980	127,036	124,561		(581)		(581)		123,980			.0			
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 4		03/25/2024	Paydown	.XXX	7,156	7,156	6,927	7,004		151		151		7,156			.0			
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7		03/01/2024	Paydown	.XXX	239,217	239,217	239,217	239,217				0		239,217			.0			
31393W-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3		03/01/2024	Paydown	.XXX	16,839	16,839	15,868	16,534		305		305		16,839			.0			
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004		03/01/2024	Paydown	.XXX	43,756	43,756	43,528	43,738		18		18		43,756			.0			
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004		03/01/2024	Paydown	.XXX	96,391	96,391	83,050	91,506		4,885		4,885		96,391			.0			
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		03/15/2024	Paydown	.XXX	29,700	29,700	26,657	29,707		(7)		(7)		29,700			.0			

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		03/15/2024	Paydown	.XXX	102,568	102,568	100,680	102,680		(111)		(111)		102,568		.0					
31394L-4S-8	Freddie Mac FHR 2684 S 4.667% 01/15/33		03/15/2024	Paydown	.XXX	43,120	43,120	37,619	43,128		(7)		(7)		43,120		.0					
31394L-DC-3	Freddie Mac FHR 2691 JS 4.117% 04/15/3		03/15/2024	Paydown	.XXX	76,353	76,353	70,278	76,378		(25)		(25)		76,353		.0					
31394L-GD-8	Freddie Mac FHR 2691 SW 5.117% 09/15/3		03/15/2024	Paydown	.XXX	22,120	22,120	21,929	22,147		(27)		(27)		22,120		.0					
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006		03/01/2024	Paydown	.XXX	36,308	36,308	35,036	35,775		533		533		36,308		.0					
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60		03/01/2024	Paydown	.XXX	27,334	27,334	23,592	23,592		3,742		3,742		27,334		.0					
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827		03/01/2024	Paydown	.XXX	18,755	18,755	19,025	18,806		(50)		(50)		18,755		.0					
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110		03/01/2024	Paydown	.XXX	17,505	17,505	17,060	17,319		186		186		17,505		.0					
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136		03/01/2024	Paydown	.XXX	18,249	18,249	17,877	18,079		169		169		18,249		.0					
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007		03/01/2024	Paydown	.XXX	9,629	9,629	9,412	9,525		104		104		9,629		.0					
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184		03/01/2024	Paydown	.XXX	222,342	222,342	229,442	224,630		(2,288)		(2,288)		222,342		.0					
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/		03/01/2024	Paydown	.XXX	4,232	4,232	4,188	4,202		30		30		4,232		.0					
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217		03/01/2024	Paydown	.XXX	17,521	17,521	17,857	17,641		(120)		(120)		17,521		.0					
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3		03/01/2024	Paydown	.XXX	28,868	28,868	29,762	29,149		(281)		(281)		28,868		.0					
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3		03/01/2024	Paydown	.XXX	18,277	18,277	17,666	18,014		263		263		18,277		.0					
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		03/01/2024	Paydown	.XXX	279,510	279,510	283,877	280,551		(1,042)		(1,042)		279,510		.0					
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		03/01/2024	Paydown	.XXX	38,749	38,749	38,749	38,749		.0		.0		38,749		.0					
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3		03/01/2024	Paydown	.XXX	11,282	11,282	10,737	11,016		266		266		11,282		.0					
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3		03/01/2024	Paydown	.XXX	10,807	10,807	10,068	10,494		313		313		10,807		.0					
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3		03/01/2024	Paydown	.XXX	4,806	4,806	4,705	4,760		46		46		4,806		.0					
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3		03/01/2024	Paydown	.XXX	4,128	4,128	4,239	4,173		(46)		(46)		4,128		.0					
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25		03/01/2024	Paydown	.XXX	38,222	38,222	36,036	37,072		1,150		1,150		38,222		.0					
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25		03/01/2024	Paydown	.XXX	71,168	71,168	67,084	68,992		2,176		2,176		71,168		.0					
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25		03/01/2024	Paydown	.XXX	12,268	12,268	11,572	11,844		423		423		12,268		.0					
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3		03/01/2024	Paydown	.XXX	22,585	22,585	21,795	22,212		373		373		22,585		.0					
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25		03/01/2024	Paydown	.XXX	10,507	10,507	10,290	10,369		139		139		10,507		.0					
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2		03/01/2024	Paydown	.XXX	22,952	22,952	21,374	22,198		754		754		22,952		.0					
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2		03/01/2024	Paydown	.XXX	17,252	17,252	16,281	16,847		405		405		17,252		.0					
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2		03/01/2024	Paydown	.XXX	5,021	5,021	5,000	5,000		20		20		5,021		.0					
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56		03/01/2024	Paydown	.XXX	115,327	115,327	113,126	112,680		2,096		2,096		115,327		.0					
3140HR-5F-6	Fannie Mae FN BL0845 4.150% 12/01/33		03/01/2024	Paydown	.XXX	10,087	10,087	10,219	10,183		(96)		(96)		10,087		.0					
3140HR-5Q-2	Fannie Mae FN BL0854 4.130% 12/01/30		01/01/2024	Paydown	.XXX	19,600	19,600	19,658	19,663		(63)		(63)		19,600		.0					
3140HR-B3-6	Fannie Mae FN BL0057 3.970% 09/01/38		03/01/2024	Paydown	.XXX	9,713	9,713	9,862	9,832		(119)		(119)		9,713		.0					
3140HR-B8-5	Fannie Mae FN BL0062 3.780% 07/01/31		03/01/2024	Paydown	.XXX	9,768	9,768	9,786	9,782		(14)		(14)		9,768		.0					

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STATEMENT AS OF MARCH 31, 2024 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
3140HR-CR-2	Fannie Mae FN BL0079		03/01/2024	Paydown	.XXX	5,695	5,695	5,735	5,718		(22)		(22)		5,695			.0			
3140HR-D4-2	Fannie Mae FN BL0122		02/01/2024	Paydown	.XXX	4,100,000	4,100,000	4,147,406	4,134,082		(34,082)		(34,082)		4,100,000			.0			
3140HR-G4-9	Fannie Mae FN BL0218		03/01/2024	Paydown	.XXX	53,339	53,339	53,689	53,556		(217)		(217)		53,339			.0			
3140HR-HT-3	Fannie Mae FN BL0241		03/01/2024	Paydown	.XXX	41,579	41,579	41,819	41,659		(79)		(79)		41,579			.0			
3140HR-LE-1	Fannie Mae FN BL0324		03/01/2024	Paydown	.XXX	26,913	26,913	27,316	27,164		(251)		(251)		26,913			.0			
3140HR-M7-5	Fannie Mae FN BL0381		03/01/2024	Paydown	.XXX	23,119	23,119	23,148	23,122		(3)		(3)		23,119			.0			
3140HR-M8-3	Fannie Mae FN BL0382		03/01/2024	Paydown	.XXX	26,972	26,972	27,006	26,976		(4)		(4)		26,972			.0			
3140HR-MS-9	Fannie Mae FN BL0368		03/01/2024	Paydown	.XXX	49,859	49,859	50,856	46,991		2,868		2,868		49,859			.0			
3140HR-NZ-2	Fannie Mae FN BL0407		03/01/2024	Paydown	.XXX	35,884	35,884	36,602	36,408		(524)		(524)		35,884			.0			
3140HR-O7-1	Fannie Mae FN BL0477		03/01/2024	Paydown	.XXX	28,457	28,457	28,626	28,512		(56)		(56)		28,457			.0			
3140HR-WP-4	Fannie Mae FN BL0653		03/01/2024	Paydown	.XXX	10,610	10,610	10,617	10,619		(9)		(9)		10,610			.0			
3140HR-WX-7	Fannie Mae FN BL0661		03/01/2024	Paydown	.XXX	68,756	68,756	68,917	68,905		(149)		(149)		68,756			.0			
3140HR-YR-8	Fannie Mae FN BL0719		03/01/2024	Paydown	.XXX	8,918	8,918	9,153	9,115		(197)		(197)		8,918			.0			
3140HR-ZN-6	Fannie Mae FN BL0748		03/01/2024	Paydown	.XXX	13,732	13,732	13,780	13,775		(42)		(42)		13,732			.0			
3140HR-ZX-4	Fannie Mae FN BL0757		03/01/2024	Paydown	.XXX	7,870	7,870	7,922	7,902		(32)		(32)		7,870			.0			
3140HS-2E-0	Fannie Mae FN BL1672		03/01/2024	Paydown	.XXX	4,705	4,705	4,755	4,737		(32)		(32)		4,705			.0			
3140HS-CA-7	Fannie Mae FN BL0964		03/01/2024	Paydown	.XXX	9,203	9,203	9,269	9,254		(51)		(51)		9,203			.0			
3140HS-CK-5	Fannie Mae FN BL0973		03/01/2024	Paydown	.XXX	8,200	8,200	8,272	8,240		(40)		(40)		8,200			.0			
3140HS-HC-8	Fannie Mae FN BL1126		03/01/2024	Paydown	.XXX	15,701	15,701	15,710	15,692		9		9		15,701			.0			
3140HS-P7-0	Fannie Mae FN BL1345		03/01/2024	Paydown	.XXX	3,922	3,922	4,030	3,964		(42)		(42)		3,922			.0			
3140HS-PQ-8	Fannie Mae FN BL1330		03/01/2024	Paydown	.XXX	21,441	21,441	21,651	21,604		(163)		(163)		21,441			.0			
3140HS-QQ-7	Fannie Mae FN BL1362		03/01/2024	Paydown	.XXX	17,647	17,647	17,647	17,647						17,647			.0			
3140HS-RA-1	Fannie Mae FN BL1380		03/01/2024	Paydown	.XXX	15,643	15,643	15,692	15,684		(41)		(41)		15,643			.0			
3140HS-RV-5	Fannie Mae FN BL1399		03/01/2024	Paydown	.XXX	80,857	80,857	81,325	81,173		(316)		(316)		80,857			.0			
3140HS-U4-1	Fannie Mae FN BL1502		03/01/2024	Paydown	.XXX	23,571	23,571	23,998	23,900		(329)		(329)		23,571			.0			
3140HS-UZ-2	Fannie Mae FN BL1499		03/01/2024	Paydown	.XXX	15,940	15,940	16,052	16,013		(73)		(73)		15,940			.0			
3140HS-VB-4	Fannie Mae FN BL1509		03/01/2024	Paydown	.XXX	8,714	8,714	8,763	8,751		(37)		(37)		8,714			.0			
3140HS-X6-3	Fannie Mae FN BL1600		03/01/2024	Paydown	.XXX	6,118	6,118	6,170	6,152		(34)		(34)		6,118			.0			
3140HS-XN-6	Fannie Mae FN BL1584		03/01/2024	Paydown	.XXX	9,368	9,368	9,468	9,436		(68)		(68)		9,368			.0			
3140HS-ZC-8	Fannie Mae FN BL1638		03/01/2024	Paydown	.XXX	1,254	1,254	1,266	1,258		(3)		(3)		1,254			.0			
3140HT-2V-0	Fannie Mae FN BL2587		03/01/2024	Paydown	.XXX	1,806	1,806	1,834	1,828		(22)		(22)		1,806			.0			
3140HT-GR-4	Fannie Mae FN BL2007		03/01/2024	Paydown	.XXX	2,768	2,768	2,791	2,782		(13)		(13)		2,768			.0			
3140HT-UT-4	Fannie Mae FN BL2393		03/01/2024	Paydown	.XXX	4,745	4,745	4,870	4,839		(94)		(94)		4,745			.0			
3140HV-C9-3	Fannie Mae FN BL3695		03/01/2024	Paydown	.XXX	12,829	12,829	12,966	12,953		(124)		(124)		12,829			.0			

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STATEMENT AS OF MARCH 31, 2024 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	
3140HW-ED-0	Fannie Mae FN BL4631 3.180% 09/01/42		03/01/2024	Paydown	.XXX	5,803	5,803	5,807	5,798		5		5		5,803			.0				
3140HX-ZN-3	Fannie Mae FN BL6148 2.680% 04/01/50		03/01/2024	Paydown	.XXX	6,339	6,339	6,470	6,453		(114)		(114)		6,339			.0				
3140HY-CH-9	Fannie Mae FN BL6371 2.510% 02/01/48		03/01/2024	Paydown	.XXX	2,655	2,655	2,669	2,668		(14)		(14)		2,655			.0				
3140HY-D9-6	Fannie Mae FN BL6427 2.600% 04/01/50		03/01/2024	Paydown	.XXX	5,865	5,865	5,986	5,966		(101)		(101)		5,865			.0				
3140LD-RL-5	Fannie Mae FN BS3190 2.490% 09/01/51		03/01/2024	Paydown	.XXX	4,355	4,355	4,445	4,439		(83)		(83)		4,355			.0				
3140LD-ZZ-5	Fannie Mae FN BS469 2.420% 10/01/51		03/01/2024	Paydown	.XXX	20,415	20,415	20,836	20,814		(399)		(399)		20,415			.0				
3140LE-6F-9	Fannie Mae FN BS469 2.260% 01/01/37		03/01/2024	Paydown	.XXX	14,833	14,833	14,714	14,731		102		102		14,833			.0				
3140LF-6A-7	Fannie Mae FN BS5364 3.780% 04/01/52		03/01/2024	Paydown	.XXX	4,673	4,673	4,769	4,760		(87)		(87)		4,673			.0				
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52		03/01/2024	Paydown	.XXX	9,877	9,877	10,080	10,067		(191)		(191)		9,877			.0				
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42		03/01/2024	Paydown	.XXX	7,832	7,832	7,837	7,828		4		4		7,832			.0				
3140LG-AC-6	Fannie Mae FN BS5402 3.680% 04/01/52		03/01/2024	Paydown	.XXX	7,815	7,815	7,898	7,890		(75)		(75)		7,815			.0				
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52		03/01/2024	Paydown	.XXX	3,495	3,495	3,584	3,582		(87)		(87)		3,495			.0				
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52		03/01/2024	Paydown	.XXX	1,589	1,589	1,626	1,625		(36)		(36)		1,589			.0				
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52		03/01/2024	Paydown	.XXX	11,300	11,300	11,448	11,438		(138)		(138)		11,300			.0				
31400Q-CX-9	Fannie Mae FN CB4573 5.000% 09/01/52		03/01/2024	Paydown	.XXX	18,710	18,710	18,681	18,681		29		29		18,710			.0				
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48		03/01/2024	Paydown	.XXX	6,852	6,852	6,816	6,816		36		36		6,852			.0				
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48		03/01/2024	Paydown	.XXX	10,999	10,999	10,958	10,940		59		59		10,999			.0				
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52		03/01/2024	Paydown	.XXX	59,127	59,127	58,786	58,791		336		336		59,127			.0				
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52		03/01/2024	Paydown	.XXX	322,228	322,228	321,433	321,437		791		791		322,228			.0				
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52		03/01/2024	Paydown	.XXX	153,828	153,828	151,569	151,594		2,234		2,234		153,828			.0				
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53		03/01/2024	Paydown	.XXX	164,926	164,926	166,228	166,220		(1,294)		(1,294)		164,926			.0				
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53		03/01/2024	Paydown	.XXX	163,099	163,099	164,322	164,314		(1,215)		(1,215)		163,099			.0				
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53		03/01/2024	Paydown	.XXX	518,484	518,484	511,902	511,904		6,580		6,580		518,484			.0				
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54		03/01/2024	Paydown	.XXX	884,609	884,609	873,462	873,466		11,143		11,143		884,609			.0				
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54		03/01/2024	Paydown	.XXX	1,065,712	1,065,712	1,070,083	1,070,083		(4,371)		(4,371)		1,065,712			.0				
35563P-BD-0	Freddie Mac - SCRT 2017-2 WB 3.00		03/01/2024	Paydown	.XXX								.0					.0				
36249B-AD-2	GSA Home Equity Trust GSA 2007-7 A4		03/25/2024	Paydown	.XXX	83,566	83,566	72,531	85,276		(1,711)		(1,711)		83,566			.0				
38373M-FX-3	Government National Mortgage A GNR 2002		03/01/2024	Paydown	.XXX	2,531	2,531	2,493	2,513		18		18		2,531			.0				
38373M-HM-5	Government National Mortgage A GNR 2003		03/01/2024	Paydown	.XXX	1,516	1,516	1,421	1,473		43		43		1,516			.0				
38373M-K9-0	Government National Mortgage A GNR 2007		03/01/2024	Paydown	.XXX	9,540	9,540	8,044	8,708		832		832		9,540			.0				
38373M-KL-3	Government National Mortgage A GNR 2003		03/01/2024	Paydown	.XXX	19,784	19,784	18,633	19,364		421		421		19,784			.0				
38373M-V7-2	Government National Mortgage A GNR 2008		03/01/2024	Paydown	.XXX	1,936	1,936	1,719	1,754		183		183		1,936			.0				
38373M-VY-3	Government National Mortgage A GNR 2006		03/01/2024	Paydown	.XXX	16,724	16,724	15,596	15,116		1,608		1,608		16,724			.0				
38373M-W6-3	Government National Mortgage A GNR 2008		03/01/2024	Paydown	.XXX	9,292	9,292	7,422	8,245		1,047		1,047		9,292			.0				

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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. (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-Y7-9	Government National Mortgage A GNR 2008		03/01/2024	Paydown	.XXX	9,599	9,599	8,114	8,825		.773		.773		9,599			.0			
38373V-T8-3	Government National Mortgage A GNR 2002		03/01/2024	Paydown	.XXX	57,652	57,652	57,810	57,652				.0		57,652			.0			
38374D-ES-4	Government National Mortgage A GNR 2006		03/01/2024	Paydown	.XXX	5,104	5,104	5,152	5,114		(10)		(10)		5,104			.0			
38374E-ME-4	Government National Mortgage A GNR 2003		03/01/2024	Paydown	.XXX	54,233	54,233	53,360	53,869		.364		.364		54,233			.0			
38374E-SC-2	Government National Mortgage A GNR 2003		03/01/2024	Paydown	.XXX	107,329	107,329	105,702	106,545		.783		.783		107,329			.0			
38374F-GS-7	Government National Mortgage A GNR 2004		03/01/2024	Paydown	.XXX	36,653	36,653	36,038	36,290		.363		.363		36,653			.0			
38374F-PZ-1	Government National Mortgage A GNR 2004		03/01/2024	Paydown	.XXX	72,284	72,284	62,698	68,375		3,909		3,909		72,284			.0			
38374F-O9-8	Government National Mortgage A GNR 2004		03/01/2024	Paydown	.XXX	9,364	9,364	8,643	9,097		.266		.266		9,364			.0			
38374N-JZ-1	Government National Mortgage A GNR 2006		03/01/2024	Paydown	.XXX	4,990	4,990	3,739	4,322		.669		.669		4,990			.0			
38375P-LF-6	Government National Mortgage A GNR 2008		03/01/2024	Paydown	.XXX	17,873	17,873	16,927	17,275		.598		.598		17,873			.0			
38376U-VR-7	Government National Mortgage A GNR 2017		03/01/2024	Paydown	.XXX	35,320	35,320	34,196	34,627		.693		.693		35,320			.0			
38378U-RP-4	Government National Mortgage A GNR 2013		03/01/2024	Paydown	.XXX	21,201	21,201	16,031	16,935		4,267		4,267		21,201			.0			
38378W-MX-8	Government National Mortgage A GNR 2013		03/01/2024	Paydown	.XXX	272,994	272,994	248,262	254,612		18,382		18,382		272,994			.0			
38378Y-BU-2	Government National Mortgage A GNR 2013		03/01/2024	Paydown	.XXX	120,977	120,977	92,007	94,833		26,145		26,145		120,977			.0			
38379F-3Y-3	Government National Mortgage A GNR 2015		03/01/2024	Paydown	.XXX	46,675	46,675	46,675	46,675		.0		.0		46,675			.0			
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB		03/01/2024	Paydown	.XXX	49,395	49,395	49,333	49,334		.61		.61		49,395			.0			
38379W-4J-8	Government National Mortgage A GNR 2016		03/01/2024	Paydown	.XXX	110,911	110,911	105,592	106,802		4,109		4,109		110,911			.0			
38379W-BZ-4	Government National Mortgage A GNR 2016		03/01/2024	Paydown	.XXX	12,898	12,898	12,765	12,762		.135		.135		12,898			.0			
38380A-LP-0	Government National Mortgage A GNR 2016		03/01/2024	Paydown	.XXX	43,650	43,650	39,533	40,361		3,288		3,288		43,650			.0			
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ		03/01/2024	Paydown	.XXX	21,004	21,004	20,037	20,256		.748		.748		21,004			.0			
38380K-ZQ-1	Government National Mortgage A GNR 2018		03/01/2024	Paydown	.XXX	24,570	24,570	21,581	22,325		2,245		2,245		24,570			.0			
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z		03/01/2024	Paydown	.XXX	78,537	78,537	69,434	71,960		6,577		6,577		78,537			.0			
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z		03/01/2024	Paydown	.XXX	6,686	6,686	6,575	6,620		.66		.66		6,686			.0			
673919-AB-2	Onslow Bay Financial LLC NCM5 A2 Y Y 6		03/01/2024	Paydown	.XXX	335,916	335,916	335,912	335,912		.4		.4		335,916			.0			
673919-AL-0	Onslow Bay Financial LLC NCM5 A1A Y Y		03/01/2024	Paydown	.XXX	510,360	510,360	510,352	510,352		.8		.8		510,360			.0			
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV		03/01/2024	Paydown	.XXX	3,655	3,655	3,655	3,655		.0		.0		3,655			.0			
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						33,188,935	33,612,150	32,581,399	32,711,865	0	338,222	0	338,222	0	33,051,971	0	136,964	136,964	85,851	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE		01/01/2024	Tax Free Exchange	.XXX	23,245,000	23,245,000	23,245,000	23,245,000				.0		23,245,000			.0	158,839	04/01/2026	1.E PL
000366-AA-2	AASET 2017-1 Trust AASET 2017-1A A 3.9		03/16/2024	Paydown	.XXX	1,233,607	1,233,607	1,190,446	1,190,600		43,008		43,008		1,233,607			.0	7,456	05/16/2042	2.B FE
00037U-AD-2	DAC 4.460% 12 AASET 2018-3 Note Issuer		03/15/2024	Paydown	.XXX	3,067,355	3,067,355	3,119,481	3,119,421		(52,066)		(52,066)		3,067,355			.0	23,766	12/15/2038	2.C FE
00037U-AF-7	DAC 6.901% 12 AASET 2021-1 Trust		01/15/2024	Paydown	.XXX	864	864				864		864		864			.0		12/15/2038	5.B FE
00038P-AA-8	2.950% 11/16/41 ACC GROUP HOUSING LLC		03/16/2024	Paydown	.XXX	644,947	644,947	638,321	639,990		4,956		4,956		644,947			.0	3,249	11/16/2041	1.G FE
00083Y-AA-3	ACCGHL 6.35 07/15/		01/15/2024	Redemption	100.0000	66,895	66,895	68,030	67,903		(1,009)		(1,009)		66,895			.0	2,124	07/15/2054	1.C FE

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STATEMENT AS OF MARCH 31, 2024 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

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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
00110X-AB-0	AFN ABSPROPO01 Lic 2.790% 05/20/51		01/20/2024	Paydown	.XXX								.0					.0		.05/20/2051	1.A FE
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK ASF Rembrandt LP ASF		02/20/2024	Redemption	100.0000	.XXX	4,185	4,185	4,220		(36)		(36)		4,185			.0	23	.08/20/2043	1.E
00243@-AA-3	Rembrandt LP 8.44		03/28/2024	Redemption	100.0000	.XXX	45,894	45,894	45,894				.0		45,894			.0		.12/28/2026	1.G PL
00255U-AA-3	Apollo Aviation Securitization 3.351%		03/15/2024	Paydown	.XXX		106,643	106,643	106,582		.61		.61		106,643			.0	516	.01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39		03/15/2024	Paydown	.XXX		484,686	484,686	283,734		200,952		200,952		484,686			.0	1,729	.05/15/2039	5.B FE
009098-A*-5	FUNDED CTL - AMA CTL - AMZN S BERNARDINO A		03/10/2024	Redemption	95.8356	.XXX	133,344	139,138	139,138		(5,794)		(5,794)		133,344			.0	1,022	.11/10/2039	1.E
00910G-A*-4	1 FU CTL - AMZ AIRCRAFT LEASE		03/10/2024	Redemption	100.0000	.XXX	117,959	117,959	117,959				.0		117,959			.0	892	.03/10/2041	1.E
009349-AX-9	SECURITISATION 5.625% 0 AV-DAL 2020 TRUST 4.250%		03/15/2024	Paydown	.XXX		3,459,603	3,459,603	3,587,659		(106,008)		(106,008)		3,459,603			.0	30,044	.05/15/2034	2.A PL
021485-AA-5	12/15/45		03/15/2024	Paydown	.XXX		260,743	260,743	262,555		(1,812)		(1,812)		260,743			.0	1,753	.12/15/2045	2.A PL
023551-AM-6	03/15/33 7		03/26/2024	GOLDMAN SACHS & CO	.XXX		4,175,080	3,700,000	4,328,829		(8,890)		(8,890)		4,128,769		46,311	46,311	141,332	.03/15/2033	2.C FE
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1		01/15/2024	Redemption	100.0000	.XXX	380,090	380,090	380,090				.0		380,090			.0	7,792	.01/15/2028	2.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A		02/15/2024	Redemption	100.0000	.XXX	767,125	767,125	767,125				.0		767,125			.0	15,343	.02/15/2029	2.B FE
02660T-EK-5	American Home Mortgage Investm AHM 2005		03/25/2024	Paydown	.XXX		44,481	44,481	36,854		7,516		7,516		44,481			.0	361	.09/25/2045	1.A
02660T-GS-6	American Home Mortgage Investm AHM 2005		03/25/2024	Paydown	.XXX		2,040	2,040	1,623		350		350		2,040			.0	16	.11/25/2045	1.A
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co		03/28/2024	Redemption	100.0000	.XXX	10,187	10,187	9,983		157		157		10,187			.0	301	.08/03/2027	2.C PL
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1		03/01/2024	Paydown	.XXX		77,329	77,329	73,161		3,834		3,834		77,329			.0	823	.10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2		03/01/2024	Paydown	.XXX		214,020	214,020	200,522		12,208		12,208		214,020			.0	1,540	.10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3		03/01/2024	Paydown	.XXX		45,004	45,004	38,760		5,332		5,332		45,004			.0	87	.07/25/2066	1.A
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2		03/01/2024	Paydown	.XXX		42,487	42,487	33,565		8,720		8,720		42,487			.0	106	.09/25/2066	1.A
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2		03/01/2024	Paydown	.XXX		108,536	108,536	104,133		4,162		4,162		108,536			.0	868	.09/26/2067	1.C FE
03766#-AA-2	AASET 2014-1 AR AASET 2014-1 AR 4.076%		03/15/2024	Paydown	.XXX		3,224,975	3,224,975	3,224,975				.0		3,224,975			.0	23,497	.01/15/2043	1.F FE
03766#-AC-8	Apollo Aviation Securitization AASET 201		02/15/2024	Paydown	.XXX		579,722	579,722	283,728		498,947		498,947		579,722			.0	5,050	.01/15/2043	4.B FE
037833-ER-7	APPLE INC AAPL 4.1 08/08/62 4.100% 08/		03/26/2024	Paydown	.XXX		2,094,950	2,500,000	2,097,075		828		828		2,102,086		(7,136)	(7,136)	65,486	.08/08/2062	1.B FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50		01/30/2024	Paydown	.XXX		108,885	108,885	105,347		2,808		2,808		108,885			.0	881	.07/30/2050	2.C FE
04317@-AF-5	ARTHUR J GALLAGHER + C 4.58 27 ARTHUR J		02/27/2024	Maturity	.XXX		7,000,000	7,000,000	7,000,000				.0		7,000,000			.0	160,300	.02/27/2024	2.B PL
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38		03/16/2024	Paydown	.XXX		1,574,834	1,574,834	1,572,857		(11,044)		(11,044)		1,574,834			.0	6,079	.11/18/2038	3.A FE
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02		02/15/2024	Redemption	100.0000	.XXX	175,238	175,238	175,238				.0		175,238			.0	4,717	.02/15/2048	4.A FE
05178T-AA-9	AURORA MILITARY HOUSING 11 LL AURMIL 5		01/15/2024	Redemption	100.0000	.XXX	10,693	10,693	11,343		(402)		(402)		10,693			.0	311	.07/15/2034	1.F FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2		01/07/2024	Paydown	.XXX		1,944,362	1,944,362	1,944,362				.0		1,944,362			.0	17,013	.01/07/2030	1.G FE
05606D-AC-2	BX Trust BX 2022-PSB B 8.274% 08/15/39		02/15/2024	Paydown	.XXX		58,025	58,025	57,639		363		363		58,025			.0	561	.08/15/2039	1.A
05606D-AS-7	BX Trust BX 2022-PSB A 7.776% 08/15/39		02/15/2024	Paydown	.XXX		246,608	246,608	244,969		1,539		1,539		246,608			.0	2,239	.08/15/2039	1.A
066940-AB-3	Barclays Mortgage Loan Trust BARC 2023-N		03/25/2024	Paydown	.XXX		74,931	74,931	74,930		(374)		(374)		74,931			.0	688	.01/25/2063	1.A FE
07359B-AA-5	Beacon Container Finance 11 LL 2.500%		03/22/2024	Paydown	.XXX		111,268	111,268	98,442		3,305		3,305		111,268			.0	415	.10/22/2046	1.F FE
084680-AB-3	BERKSHIRE HILLS BANCORP BHLB 5 1/2 07/01		03/12/2024	Various	.XXX		4,324,684	5,000,000	4,200,300				.0		4,200,300		124,384	124,384	177,501	.07/01/2032	2.C FE

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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
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU BLACKROCK DLF IX 3.000%		03/15/2024	Redemption	100.0000	.XXX.	51,126	51,126	51,126				.0		51,126			.0	508	01/15/2026	.2 A
09262E-AP-8	BRAVO Residential Funding		01/29/2024	Paydown	.XXX.	1,330,446	1,330,446	1,330,446	1,330,446				.0		1,330,446			.0	10,422	05/20/2035	.4 A FE
10569U-AA-3	Trus BRAVO 202		03/01/2024	Paydown	.XXX.	275,396	275,396	275,392	275,498		(101)		(101)		275,396			.0	3,515	06/25/2063	.1 A FE
105933-AA-3	BRAVO Residential Funding		03/01/2024	Paydown	.XXX.	63,445	63,445	60,662	60,813		2,632		2,632		63,445			.0	503	05/25/2062	.1 A FE
11042A-AA-2	IAGLN 4.625 06/20		03/20/2024	Redemption	100.0000	.XXX.	853,586	853,586	853,586				.0		853,586			.0	9,870	06/20/2024	.1 E FE
11042C-AA-8	BRITISH AIR 21-1 A PPT		03/15/2024	Redemption	100.0000	.XXX.	122,692	122,692	119,640		3,052		3,052		122,692			.0	890	03/15/2035	.1 E FE
11044M-AA-4	IAGLN 4.25 11/15/7		02/15/2024	Redemption	100.0000	.XXX.	119,745	119,745	115,545		3,725		3,725		119,745			.0	1,272	11/15/2032	.1 G FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%		01/16/2024	Paydown	.XXX.	951,568	951,568	951,568	951,568				.0		951,568			.0	12,489	07/15/2046	.1 F FE
12479R-AF-4	Capital Automotive Reit 4.330% 04/15/4		03/15/2024	Paydown	.XXX.	57,757	57,757	57,757	57,757				.0		57,757			.0	420	04/15/2047	.1 E FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5		03/15/2024	Paydown	.XXX.	1,750	1,750	1,768	1,758		(8)		(8)		1,750			.0	10	02/15/2050	.1 E FE
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5		03/15/2024	Paydown	.XXX.	10,937	10,937	10,931	10,933		5		5		10,937			.0	70	02/15/2050	.1 E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5		03/15/2024	Paydown	.XXX.	3,750	3,750	3,749	3,749		1		1		3,750			.0	17	08/15/2051	.1 E FE
12510H-AP-5	CALTO 2022-1A A1		03/15/2024	Paydown	.XXX.	40,000	40,000	35,820	36,020		3,980		3,980		40,000			.0	225	03/15/2052	.1 A FE
12510H-AT-7	CAUTO 2023-1A A2		03/15/2024	Paydown	.XXX.	25,156	25,156	24,324	24,328		828		828		25,156			.0	274	09/15/2053	.1 E FE
12563L-AN-7	CL Funding LLC 2.080%		09/18/2024	Paydown	.XXX.	89,160	89,160	80,745	81,848		7,312		7,312		89,160			.0	307	09/18/2045	.1 F FE
12565K-AA-5	CL Funding LLC CLIF 2021-1A A 1.640%		03/18/2024	Paydown	.XXX.	128,549	128,549	109,227	81,579		17,686		17,686		128,549			.0	351	02/18/2046	.1 F FE
12565K-AE-7	CL Funding LLC 2.720%		03/18/2024	Paydown	.XXX.	42,900	42,900	36,458	36,689		6,211		6,211		42,900			.0	194	01/18/2047	.1 F FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-1		03/01/2024	Paydown	.XXX.	6,027	6,027	5,680	5,900		127		127		6,027			.0	25	03/25/2043	.1 A
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-1		03/01/2024	Paydown	.XXX.	1,994	1,994	1,847	1,933		61		61		1,994			.0	8	04/25/2043	.1 A
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-1		03/01/2024	Paydown	.XXX.	7,519	7,519	7,103	7,358		160		160		7,519			.0	38	04/25/2043	.1 A
126650-BP-4	CVSPAS 6.036 12/1		03/10/2024	Redemption	100.0000	.XXX.	154,512	154,512	155,051		(539)		(539)		154,512			.0	1,557	12/10/2028	.2 B FE
126650-BS-8	CVSPAS 7.507 01/1		03/10/2024	Redemption	100.0000	.XXX.	38,255	38,255	38,255				.0		38,255			.0	482	01/10/2032	.2 B FE
12665U-AA-2	CVSPAS 4.704 01		03/10/2024	Redemption	100.0000	.XXX.	41,582	41,582	41,582				.0		41,582			.0	326	01/10/2036	.2 B FE
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200		03/15/2024	Paydown	.XXX.	6,102	6,102	4,912	5,851		251		251		6,102			.0	69	11/15/2035	.1 A
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS		03/15/2024	Redemption	75.4634	.XXX.	33,845	44,850	44,850		(11,005)		(11,005)		33,845			.0	393	01/15/2035	.2 B
12695*-AA-3	TRU CTL-S LEA CTL-CVS LEASE PASS THROUGH		03/10/2024	Paydown	.XXX.	81,482	81,482	81,482	81,482				.0		81,482			.0	327	10/10/2038	.2 B
12695*-AA-3	TRU CTL-S LEA CTL-CVS LEASE PASS THROUGH		02/23/2024	Redemption	100.0000	.XXX.	22,567	22,567	22,567				.0		22,567			.0	128	10/10/2038	.2 B
12702*-AA-4	TRUST CVS LEASE P CVS LEASE PASS THROUGH		03/10/2024	Paydown	.XXX.	74,758	74,758	74,758	74,758				.0		74,758			.0	603	10/10/2039	.2 B
12717@-AA-5	CAL Funding IV Ltd CAL - CVS PASS-TH		03/10/2024	Paydown	.XXX.	157,250	157,250	157,250	157,250				.0		157,250			.0	1,156	11/10/2041	.2 B
12807C-AA-1	Capmark Military Housing 2020-1A A 2.220		03/25/2024	Paydown	.XXX.	402,624	402,624	358,293	364,748		37,876		37,876		402,624			.0	1,490	09/25/2045	.1 F FE
14066A-AA-7	Trust CPMRK 200		01/10/2024	Paydown	.XXX.	98,867	98,867	110,110	108,960		(10,093)		(10,093)		98,867			.0	3,039	07/10/2051	.1 G
140689-AA-8	Trust CPMRK 200		03/10/2024	Paydown	.XXX.	5,750	5,750	5,757	5,756		(6)		(6)		5,750			.0	58	09/10/2052	.1 D
140694-AA-8	Trust CPMRK 200		03/10/2024	Paydown	.XXX.	14,063	14,063	13,814	13,850		214		214		14,063			.0	142	10/10/2052	.1 F
14069B-AA-2	Trust CPMRK 200		03/10/2024	Paydown	.XXX.	59,370	59,370	58,948	59,075		295		295		59,370			.0	628	02/10/2052	.2 C

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STATEMENT AS OF MARCH 31, 2024 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
14069E-AA-6	Capmark Military Housing Trust CPMRK 200		03/10/2024	Paydown	.XXX	36,750	36,750	38,196	38,016		(1,266)		(1,266)		36,750			.0	373	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200		03/10/2024	Paydown	.XXX	14,629	14,629	14,542	14,558		71		71		14,629			.0	148	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200		03/10/2024	Paydown	.XXX	119,817	119,817	149,306	145,500		(25,683)		(25,683)		119,817			.0	1,380	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200		03/10/2024	Paydown	.XXX	5,051	5,051	5,001	5,007		43		43		5,051			.0	67	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200		03/10/2024	Paydown	.XXX	13,958	13,958	13,950	13,951		7		7		13,958			.0	166	12/10/2053	1.G FE
14078@-AA-4	CAPSTONE ACQUISITION		03/29/2024	Redemption	100.0000	35,013	35,013	34,615	34,720		293		293		35,013			.0	108,138	11/12/2027	4.B PL
14078@-AB-2	CAPSTONE ACQUISITION		03/28/2024	Redemption	100.0000	2,038	2,038	2,023	2,025		13		13		2,038			.0	6,344	11/12/2027	4.B PL
14155#-AB-6	5.77 30 CARDINALS		01/01/2024	Paydown	.XXX	308,547	308,547	308,547	308,547						308,547			.0		09/30/2027	2.A
14310Q-AA-6	LLC CGFM 2015		01/15/2024	Paydown	.XXX	1,765,480	1,765,480	1,765,480	1,765,480						1,765,480			.0	32,507	10/15/2031	1.A FE
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%		02/15/2024	Paydown	.XXX	342,093	342,093	341,939	342,090		3		3		342,093			.0	1,618	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%		03/15/2024	Paydown	.XXX	5,298,638	5,298,638	5,227,935	5,223,360		75,278		75,278		5,298,638			.0	39,391	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%		03/15/2024	Paydown	.XXX	3,894,710	3,894,710	3,894,603	3,902,197		(7,487)		(7,487)		3,894,710			.0	16,488	01/15/2046	1.G FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%		03/15/2024	Paydown	.XXX	1,570,280	1,570,280	1,570,232	1,571,113		(833)		(833)		1,570,280			.0	9,485	01/15/2046	3.A FE
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC		01/01/2024	Paydown	.XXX	1,146,552	1,146,552	1,123,621	1,132,209		14,343		14,343		1,146,552			.0	297	03/24/2031	2.B PL
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004		03/01/2024	Paydown	.XXX	15,558	15,558	14,469	15,077		481		481		15,558			.0	113	11/25/2033	1.A
16649@-AA-9	CHESTERFIELD FINANCIAL HOLDING CHEST 202		01/04/2024	Paydown	.XXX	432,500	432,500	432,500	432,500						432,500			.0		03/15/2043	1.F FE
18055#-AM-4	CLARION LION PPTYS FD H 4.6 14 CLARION L		02/14/2024	Maturity	.XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000			.0	184,000	02/14/2024	1.G
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%		03/01/2024	Paydown	.XXX	114,487	114,487	112,317	112,445		2,042		2,042		114,487			.0	863	03/25/2067	1.F FE
21872B-AJ-5	CoreVest American Finance Ltd 4.369% 0		03/01/2024	Paydown	.XXX	44,816	44,816	44,814	43,076		1,740		1,740		44,816			.0	284	06/15/2051	1.D FE
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG		01/29/2024	Redemption	100.0000	367,913	367,913	368,271	368,276		(363)		(363)		367,913			.0	930,919	01/01/2044	1.C
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47		02/20/2024	Paydown	.XXX	32,125	32,125	31,944	31,946		179		179		32,125			.0	324	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49		02/20/2024	Paydown	.XXX	8,908	8,908	8,289	8,374		534		534		8,908			.0	97	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A21		02/20/2024	Paydown	.XXX	11,625	11,625	9,783	10,155		1,470		1,470		11,625			.0	59	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A21		02/20/2024	Paydown	.XXX	12,615	12,615	10,814	10,835		1,780		1,780		12,615			.0	79	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51		02/20/2024	Paydown	.XXX	81,913	81,913	64,953	28,446		16,718		16,718		81,913			.0	572	11/20/2051	2.B FE
25755T-AE-0	Dominos Pizza Master Issuer LL 4.474%		01/25/2024	Paydown	.XXX	97,500	97,500	97,375	97,377		123		123		97,500			.0	1,091	10/25/2045	2.A FE
25755T-AH-3	Dominos Pizza Master Issuer LL 4.118%		01/25/2024	Paydown	.XXX	70,538	70,538	69,786	69,810		728		728		70,538			.0	726	07/25/2047	2.A FE
25755T-AP-5	Dominos Pizza Master Issuer LL 3.151%		01/25/2024	Paydown	.XXX	120,000	120,000	117,839	118,052		1,948		1,948		120,000			.0	945	04/25/2051	2.A FE
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC		03/01/2024	Redemption	100.0000	598,154	598,154	598,154	598,154						598,154			.0	1,620,000	03/01/2050	1.F PL
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%		03/25/2024	Paydown	.XXX	51,406	51,406	49,999	50,347		1,059		1,059		51,406			.0	385	03/25/2052	2.B FE
29002A-AA-2	Elmwood CLO 20 Ltd ELM20 2022-7A A 7.3		02/08/2024	Paydown	.XXX	41,000,000	41,000,000	41,000,000	41,000,000						41,000,000			.0	958,972	10/17/2034	1.A FE
29002A-AC-8	Elmwood CLO 20 Ltd ELM20 2022-7A B1 8		02/08/2024	Paydown	.XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000			.0	180,352	10/17/2034	1.C FE
292554-A#-9	ENCORE CAPITAL GROUP INC. ENCORE CAPITAL		02/11/2024	Paydown	.XXX	1,020,000	1,020,000	1,020,000	1,020,000						1,020,000			.0	14,184	08/11/2024	2.C FE
30292-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO		03/15/2024	Redemption	100.0000	119,686	119,686	119,688	119,688		(2)		(2)		119,686			.0	882	07/15/2033	1.B PL

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STATEMENT AS OF MARCH 31, 2024 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
30306V-AA-6	FLNG LIQUEFACTION 3 LLC		01/01/2024	Paydown	.XXX	1,435,000	1,435,000	1,435,000	1,435,000				.0		1,435,000			.0		.06/30/2039	.2 C FE
30605Y-AB-7	FLNG LIQUEFACTIO Falcon Aerospace Ltd		03/15/2024	Paydown	.XXX	278,578	278,578	277,605	278,882		(304)		(304)		278,578			.0	2,133	.02/15/2042	.1 G FE
30605Y-AD-3	6.300% 02/15/42 Falcon Aerospace Ltd		03/15/2024	Paydown	.XXX	590,802	590,802	588,116	589,542		1,260		1,260		590,802			.0	6,338	.02/15/2042	.2 C FE
3132WR-RU-9	4.000% 04/01/52 Freddie Mac FR WA0509		03/01/2024	Paydown	.XXX	4,182	4,182	4,064	4,068		.114		.114		4,182			.0	.28	.04/01/2052	.1 A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0		03/01/2024	Paydown	.XXX	140,677	140,677	136,474	136,593		4,085		4,085		140,677			.0	.822	.08/25/2047	.1 A
320817-AB-5	FIRST MERCHANTS CORP FRME V6.75 10/30/28		01/30/2024	Call	100.0000	14,154,000	14,154,000	13,804,255	13,804,255				.0		13,804,255		349,745	349,745	.352,086	.10/30/2028	.2 B
33767J-AA-0	2020-SFR2 A 1 Firstkey Homes Trust FKX		03/01/2024	Paydown	.XXX	242,012	242,012	219,210	219,397		22,615		22,615		242,012			.0	.604	.10/19/2037	.1 A FE
33768E-AA-0	2022-SFR3 A 4 Firstkey Homes Trust FKX		02/01/2024	Paydown	.XXX	4,025	4,025	3,876	3,908		.117		.117		4,025			.0	.29	.07/17/2038	.1 A FE
34068G-AD-4	CL 10.442% 1 VECTOR FLORIDA FOOD 1L TLB		03/28/2024	Redemption	100.0000	65,000	65,000	63,700	64,019		.981		.981		65,000			.0	212,231	.10/18/2028	.5 A FE
346845-AB-6	BENFAM 5.56 01/15/ FORT MOORE FAMILY LLC		01/15/2024	Redemption	100.0000	34,632	34,632	34,632	34,632				.0		34,632			.0	.963	.01/15/2036	.1 E FE
346845-AG-5	BENFAM 6.09 01/15/ FORT MOORE FAMILY LLC		01/16/2024	Redemption	100.0000	77,007	77,007	78,335	78,091		(1,084)		(1,084)		77,007			.0	2,345	.01/15/2051	.2 C FE
346845-AK-6	BENFAM 6.09 01/15/ FORT MOORE FAMILY LLC		01/15/2024	Redemption	96.3479	72,607	75,359	83,239	82,525		(9,917)		(9,917)		72,607			.0	2,295	.01/15/2051	.1 F FE
347508-AA-1	FTKNOX 5.815 02/ FORT KNOX MILITARY HOUS		03/15/2024	Redemption	100.0000	19,707	19,707	19,101	19,240		.467		.467		19,707			.0	.191	.02/15/2052	.1 E FE
347508-AC-7	FTKNOX 5.915 02/ Freddie Mac Military		03/15/2024	Redemption	100.0000	3,552	3,552	3,419	3,422		.130		.130		3,552			.0	.35	.02/15/2052	.1 F FE
35563C-AA-6	Housing B FMMHR 201 Freddie Mac Military		03/25/2024	Paydown	.XXX	180,134	180,134	204,524	203,056		(22,922)		(22,922)		180,134			.0	.937	.11/25/2055	.1 A
35563C-AJ-7	Housing B FMMHR 201 Freddie Mac Military		03/25/2024	Paydown	.XXX	102,620	102,620	111,159	110,546		(7,926)		(7,926)		102,620			.0	.701	.10/25/2052	.1 B
35563C-AM-0	Housing B FMMHR 201 Freddie Mac Military		03/25/2024	Paydown	.XXX	28,801	28,801	31,069	30,852		(2,051)		(2,051)		28,801			.0	.170	.10/25/2052	.1 A
35563C-AS-7	Housing B FMMHR 201 Freddie Mac Military		03/25/2024	Paydown	.XXX	89,549	89,549	104,905	104,063		(14,514)		(14,514)		89,549			.0	.615	.11/25/2052	.1 B
35563C-AV-0	Housing B FMMHR 201 Freddie Mac Military		03/25/2024	Paydown	.XXX	61,664	61,664	66,994	66,498		(4,834)		(4,834)		61,664			.0	.428	.11/25/2052	.1 A
35563C-AY-4	Housing B FMMHR 201 FULTON FINANCIAL		03/01/2024	Paydown	.XXX	15,256	15,256	15,256	15,256				.0		15,256			.0	.81	.11/25/2052	.5 B GI
360271-AJ-9	CORPORATION FULT 4.5 11 GCAT GCAT 2022-NQM5 A2		01/23/2024	KEYBANC CAPITAL MARKETS	.XXX	4,389,189	4,447,000	4,359,216	4,359,216				.0		4,359,216		29,973	29,973	.38,911	.11/15/2024	.2 B FE
36168W-AB-7	5.710% 08/25/67 GCAT GCAT 2023-NQM2 A1		03/01/2024	Paydown	.XXX	258,450	258,450	247,459	248,266		10,183		10,183		258,450			.0	2,714	.08/25/2067	.1 B
36169D-AA-0	5.837% 11/25/67 GCAT GCAT 2023-NQM2 A2		03/01/2024	Paydown	.XXX	65,124	65,124	64,391	64,477		.646		.646		65,124			.0	.603	.11/25/2067	.1 A
36169D-AB-8	6.243% 11/25/67 GCAT GCAT 2023-NQM4 A1		03/01/2024	Paydown	.XXX	8,970	8,970	8,970	8,978		(8)		(8)		8,970			.0	.89	.11/25/2067	.1 A
36171F-AA-1	4.250% 05/25/67 GCAT GCAT 2023-NQM4 A2		03/01/2024	Paydown	.XXX	573,649	573,649	524,503	524,503		49,146		49,146		573,649			.0	3,169	.05/25/2067	.1 A FE
36171F-AB-9	4.250% 05/25/67 GCAT GCAT 2023-NQM4 A3		03/01/2024	Paydown	.XXX	28,682	28,682	25,864	25,864		2,818		2,818		28,682			.0	.138	.05/25/2067	.1 C FE
36171F-AC-7	4.250% 05/25/67 GMAC Commercial Mortgage		03/01/2024	Paydown	.XXX	28,682	28,682	25,283	25,283		3,399		3,399		28,682			.0	.138	.05/25/2067	.1 F FE
36186E-AA-7	Asset GMACN 200 GMAC Commercial Mortgage		03/10/2024	Paydown	.XXX	149,762	149,762	171,932	166,411		(16,649)		(16,649)		149,762			.0	1,560	.10/10/2041	.1 F
36186T-AB-2	Asset GMACN 200 GMAC COMMERCIAL MORTGAGE		01/10/2024	Paydown	.XXX	.1	.1	.1	.1				.0		.1			.0		.11/10/2043	.2 C FE
36186W-AA-7	ASSET GMACN 200 GMAC Commercial Mortgage		03/10/2024	Paydown	.XXX	24,932	24,932	24,877	24,892		.40		.40		24,932			.0	.218	.10/10/2050	.1 E
36186Y-AA-3	Asset GMACN 200 GMAC Commercial Mortgage		03/10/2024	Paydown	.XXX	79,739	79,739	82,516	80,982		(1,243)		(1,243)		79,739			.0	.611	.02/10/2035	.2 B
36186Y-AF-2	Asset GMACN 200 GMAC Commercial Mortgage		03/10/2024	Paydown	.XXX	164,963	164,963	180,511	178,319		(13,355)		(13,355)		164,963			.0	1,682	.08/10/2052	.2 B
36188A-AA-3	Asset GMACN 200 BLACKROCK GLOBAL		03/10/2024	Paydown	.XXX	65,716	65,716	65,684	65,692		.24		.24		65,716			.0	.797	.04/10/2047	.1 D FE
37941@-AA-0	INFRASTRUCTUR BLACKROCK		03/22/2024	Redemption	100.0000	633,165	633,165	633,165	633,165				.0		633,165			.0	7,915	.04/29/2029	.2 B PL

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STATEMENT AS OF MARCH 31, 2024 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
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200		03/10/2024	Paydown	.XXX	120,859	120,859	146,053	139,600		(18,741)		(18,741)		120,859			.0	1,382	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200		03/10/2024	Paydown	.XXX	105,525	105,525	112,887	111,675		(6,149)		(6,149)		105,525			.0	967	05/10/2050	2.B FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200		03/10/2024	Paydown	.XXX	62,206	62,206	62,004	62,056		150		150		62,206			.0	743	05/10/2050	2.A FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200		03/10/2024	Paydown	.XXX	19,519	19,519	17,977	18,360		1,159		1,159		19,519			.0	175	05/10/2051	1.E
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0		03/20/2024	Paydown	.XXX	3,630	3,630	3,624	3,624		7		7		3,630			.0	21	05/20/2047	1.A
40166K-AD-3	GPIM HOLDINGS COV LITE GPIM HOLDINGS COV		03/29/2024	Redemption	100.0000	109,421	109,421	109,147	109,421				.0		109,421			.0	944,515	12/12/2029	3.B PL
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L		03/15/2024	Redemption	100.0000	116,924	116,924	116,924	116,924				.0		116,924			.0	2,246	07/15/2055	1.C
40170F-AA-4	GPIM,18-1 GPIM 2018-1A A1 7.106% 01/15		01/15/2024	Paydown	.XXX	2,567,774	2,567,774	2,567,774	2,567,774				.0		2,567,774			.0	47,148	01/15/2031	1.A FE
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1		03/28/2024	Redemption	100.0000	3,046	3,046	2,985	3,000		45		45		3,046			.0	89	11/24/2026	3.B PL
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3		01/15/2024	Paydown	.XXX								.0					.0		07/15/2024	1.A
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1		01/25/2024	Paydown	.XXX	2,302	2,302	2,302	2,302				.0		2,302			.0	22	12/31/2050	2.A PL
42704R-AA-9	HERA,21-FL1 HERA 2021-FL1 A 6.491% 02		03/18/2024	Paydown	.XXX	545	545	525	526		18		18		545			.0	8	02/18/2038	1.A FE
43730N-AA-4	Home Partners of America Trust HPA 2022		03/01/2024	Paydown	.XXX	53,168	53,168	49,830	50,193		2,975		2,975		53,168			.0	395	04/17/2039	1.A FE
43730N-AE-6	Home Partners of America Trust 4.480%		01/01/2024	Paydown	.XXX	1,404	1,404	1,391	1,391		13		13		1,404			.0	5	04/17/2039	1.G FE
43730X-AB-0	Home Partners of America Trust 2.649%		03/01/2024	Paydown	.XXX	17,906	17,906	17,905	17,903		4		4		17,906			.0	74	01/17/2041	1.D FE
43730X-AC-8	Home Partners of America Trust 2.799%		03/01/2024	Paydown	.XXX	13,321	13,321	13,296	13,296		24		24		13,321			.0	58	01/17/2041	1.G FE
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34		03/15/2024	Redemption	100.0000	32,362	32,362	36,529	34,293		(1,930)		(1,930)		32,362			.0	911	10/15/2028	1.C FE
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53		03/15/2024	Redemption	100.0000	25,714	25,714	25,714	25,714				.0		25,714			.0	964	09/15/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1		03/15/2024	Redemption	100.0000	6,848	6,848	6,823	6,827		21		21		6,848			.0	234	09/15/2053	1.E FE
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29 3.125% 04		01/03/2024	SUSQ	.XXX	2,306,625	2,500,000	2,226,900	2,264,618		400		400		2,265,018		41,607	41,607	30,382	08/15/2029	2.B FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4		03/01/2024	Paydown	.XXX	44,891	44,891	44,890	44,890		1		1		44,891			.0	334	05/25/2067	1.A FE
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007		03/25/2024	Paydown	.XXX	60,855	60,855	52,100	50,479		10,376		10,376		60,855			.0	525	08/25/2037	1.A
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2		03/01/2024	Paydown	.XXX	216,879	216,879	216,883	216,883		(4)		(4)		216,879			.0	1,111	07/15/2040	1.E PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7		03/15/2024	Paydown	.XXX	362,460	362,460	362,270	362,427		33		33		362,460			.0	2,394	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7		03/15/2024	Paydown	.XXX	48,168	48,168	48,066	53,599		(5,431)		(5,431)		48,168			.0	378	10/15/2077	2.A FE
46590X-AH-9	JBS SA JBSBZ 5 3/4 04/01/33 5.750% 04		01/01/2024	Tax Free Exchange	.XXX	29,813,568	30,200,000	29,770,556	29,813,567				.0		29,813,568			.0	434,125	04/01/2033	2.C FE
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1		03/01/2024	Paydown	.XXX	14,412	14,412	14,111	14,119		292		292		14,412			.0	86	07/25/2052	1.B
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1		03/15/2024	Paydown	.XXX	216,917	216,917	216,860	216,725		192		192		216,917			.0	1,568	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1		03/15/2024	Paydown	.XXX	46,851	46,851	46,837	46,894		(43)		(43)		46,851			.0	540	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0		03/15/2024	Paydown	.XXX	288,571	288,571	288,406	288,598		(27)		(27)		288,571			.0	2,306	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0		03/15/2024	Paydown	.XXX	49,882	49,882	49,880	49,730		152		152		49,882			.0	674	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0		03/15/2024	Paydown	.XXX	113,947	113,947	117,895	118,012		(4,065)		(4,065)		113,947			.0	790	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0		03/15/2024	Paydown	.XXX	17,454	17,454	17,450	17,469		(15)		(15)		17,454			.0	205	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0		03/15/2024	Paydown	.XXX	76,069	76,069	73,461	73,216		2,853		2,853		76,069			.0	380	09/15/2065	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0		03/15/2024	Paydown	.XXX	80,974	80,974	80,955	80,137		837		837		80,974			.0	577	03/15/2062	1.A FE.
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0		03/15/2024	Paydown	.XXX	144,404	144,404	144,323	144,587		(183)		(183)		144,404			.0	1,020	03/15/2063	1.A FE.
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0		03/15/2024	Paydown	.XXX	15,893	15,893	15,880	15,891		.1		.1		15,893			.0	140	03/15/2065	2.A FE.
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0		03/15/2024	Paydown	.XXX	26,608	26,608	25,760	25,858		750		750		26,608			.0	136	06/15/2077	1.A FE.
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0		03/15/2024	Paydown	.XXX	17,149	17,149	17,145	17,153		(4)		(4)		17,149			.0	110	06/15/2079	2.C FE.
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0		03/15/2024	Paydown	.XXX	34,110	34,110	34,081	34,099		12		12		34,110			.0	242	09/15/2074	2.B FE.
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0		03/15/2024	Paydown	.XXX	220,246	220,246	218,033	218,163		2,084		2,084		220,246			.0	1,398	03/15/2058	1.A FE.
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0		03/15/2024	Paydown	.XXX	37,124	37,124	37,123	37,138		(14)		(14)		37,124			.0	294	03/15/2060	2.B FE.
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0		03/15/2024	Paydown	.XXX	50,842	50,842	50,725	50,749		93		93		50,842			.0	298	03/15/2070	1.A FE.
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0		03/15/2024	Paydown	.XXX	88,551	88,551	88,532	88,566		(14)		(14)		88,551			.0	722	03/15/2072	2.C FE.
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0		03/15/2024	Paydown	.XXX	74,537	74,537	74,480	74,501		36		36		74,537			.0	443	08/16/2060	1.A FE.
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0		03/15/2024	Paydown	.XXX	37,813	37,813	39,644	45,172		(7,359)		(7,359)		37,813			.0	319	08/15/2062	2.B FE.
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/		03/15/2024	Paydown	.XXX	92,267	92,267	92,225	92,209		58		58		92,267			.0	565	09/15/2072	1.A FE.
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/		03/15/2024	Paydown	.XXX	12,461	12,461	12,455	12,466		(5)		(5)		12,461			.0	110	09/17/2074	2.C FE.
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/		03/15/2024	Paydown	.XXX	31,691	31,691	31,665	31,692		(1)		(1)		31,691			.0	272	08/15/2073	2.A FE.
46651N-AA-2	J.G. Wentworth XLI LLC 3.967% 04/15/44		03/15/2024	Paydown	.XXX	380,375	380,375	377,607	379,390		985		985		380,375			.0	2,515	04/15/2044	2.A FE.
46651T-AA-9	J.P. Morgan Mortgage Trust JP MGMT 2022-1 A1		03/15/2024	Paydown	.XXX	43,927	43,927	50,336	49,812		(5,886)		(5,886)		43,927			.0	284	10/15/2072	1.A FE.
46654W-BS-9	J.P. Morgan Mortgage Trust JP MGMT 2022-4 A2		03/01/2024	Paydown	.XXX	33,145	33,145	31,850	31,904		1,241		1,241		33,145			.0	135	07/25/2052	1.A
46655G-AC-9	J.P. Morgan Mortgage Trust JP MGMT 2022-6 A3		03/01/2024	Paydown	.XXX	221,912	221,912	200,969	201,815		20,097		20,097		221,912			.0	1,183	10/25/2052	1.A
46655K-AD-8	J.P. Morgan Mortgage Trust JP MGMT 2022-7 1A		03/01/2024	Paydown	.XXX	170,334	170,334	154,259	154,917		15,417		15,417		170,334			.0	987	11/25/2052	1.A
46655N-AB-6	J.P. Morgan Mortgage Trust JP MGMT 2022-8 A1		03/01/2024	Paydown	.XXX	121,095	121,095	107,415	107,720		13,375		13,375		121,095			.0	603	12/25/2052	1.A
46655V-BU-5	321 Henderson Receivables LLC 3.250% 0		03/15/2024	Paydown	.XXX	412,736	412,736	412,736	412,736						412,736			.0	2,692	01/01/2064	1.F FE.
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010		03/10/2024	Paydown	.XXX	21,760	21,760	21,295	21,368		392		392		21,760			.0	245	06/10/2055	1.G FE.
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES		02/15/2024	Redemption	100.0000	.XXX	339,359	339,359	339,363		(4)		(4)		339,359			.0	6,787	08/12/2031	2.B PL.
487526-AB-1	KEHE DISTRIBUTORS LLC/FI KEHEFO 8.625 10		02/21/2024	Call	102.1560	.XXX	815,205	798,000	798,000						798,000			.0	41,295	10/15/2026	4.B FE.
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		01/01/2024	Redemption	100.0000	.XXX	823,725	823,725	829,969		(5,247)		(5,247)		823,725			.0		06/21/2048	2.B PL.
51766C-AA-8	LAVMFH 4.10 07/01/2039		02/01/2024	Paydown	.XXX	5,947	5,947	5,947	5,937						5,947			.0	42	06/01/2039	1.A FE.
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 5.983		03/25/2024	Paydown	.XXX	19,783	19,783	17,690	18,160		1,623		1,623		19,783			.0	128	12/25/2035	1.A
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL		03/29/2024	Paydown	.XXX	12,103,636	12,103,636	11,964,071	12,036,540		67,096		67,096		12,103,636			.0	330,467	10/19/2026	5.B GI.
000000-00-0	LIFELONG PSI 11.213% 10/20/25		01/31/2024	Redemption	84.9850	.XXX	4,245,000	4,995,000	4,995,000		(750,000)		(750,000)		4,245,000			.0	136,047	10/20/2025	5.B GI.
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL		01/31/2024	Redemption	84.0131	.XXX	1,656,142	1,971,291	1,951,578		(305,990)		(305,990)		1,656,142			.0	53,822	10/19/2026	5.B GI.
53946C-AE-9	LoanCore 2018-CRE1 Issuer Ltd LNCR 2021		01/15/2024	Paydown	.XXX	2,087,671	2,087,671	2,087,671	2,087,671						2,087,671			.0	12,900	07/15/2035	1.E FE.
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT		02/01/2024	Paydown	.XXX	3,232,068	3,232,068	3,232,068	3,232,068						3,232,068			.0	51,765	02/01/2029	1.A 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. (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
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009		03/01/2024	Paydown	.XXX	236,880	236,880	143,894	211,096				.0		211,096		25,784	25,784	1,867	11/25/2037	1.A
550786-AT-4	LVII RESECURITIZATION TRUST LV LVII 2009		01/01/2024	Paydown	.XXX								.0					.0		11/25/2037	1.A
55292R-AA-9	Maps LTD 2.521% 06/15/46		03/15/2024	Paydown	.XXX	6,205	6,205	5,584	5,334		870		870		6,205			.0	26	06/15/2046	1.E FE
55340#-AF-6	11.430% 01/29/27		02/13/2024	Redemption	99.8355	1,936,527	1,939,718	1,900,924	1,916,908		19,619		19,619		1,936,527			.0	28,331	01/29/2027	4.B PL
000000-00-0	MB2 MB2 1L DDTL CL FUNDED		02/13/2024	Redemption	98.8671	2,014,475	2,037,558	2,017,183	2,023,330		(8,855)		(8,855)		2,014,475			.0	29,471	01/29/2027	4.B PL
000000-00-0	KRONOS MB2 1L DDTL CL FUNDED		02/13/2024	Redemption	136.7998	2,239,890	1,637,349	1,626,812	1,630,761		609,129		609,129		2,239,890			.0	23,425	01/29/2027	3.A PL
559080-AG-1	MAGELLAN MIDSTREAM PARTN		02/27/2024	Tax Free Exchange	.XXX	7,404,953	8,000,000	7,384,960	7,402,413		2,540		2,540		7,404,953			.0	151,067	10/15/2043	2.B FE
559080-AK-2	MAGELLAN MIDSTREAM PARTN		02/27/2024	Tax Free Exchange	.XXX	3,748,864	3,750,000	3,745,313	3,748,778		86		86		3,748,864			.0	91,667	03/01/2026	2.B FE
559080-AL-0	MAGELLAN MIDSTREAM PARTN		02/27/2024	Tax Free Exchange	.XXX	8,130,953	10,000,000	8,073,900	8,124,653		6,301		6,301		8,130,953			.0	191,250	09/15/2046	2.B FE
559080-AM-8	MAGELLAN MIDSTREAM PARTN		02/27/2024	Tax Free Exchange	.XXX	3,810,566	5,000,000	3,780,350	3,807,054		3,512		3,512		3,810,566			.0	84,000	10/03/2047	2.B FE
559080-AN-6	MAGELLAN MIDSTREAM PARTN		02/27/2024	Tax Free Exchange	.XXX	1,151,700	1,000,000	1,163,590	1,152,281		(580)		(580)		1,151,700			.0	27,753	02/01/2049	2.B FE
559080-AP-1	MAGELLAN MIDSTREAM PARTN		03/02/2024	Tax Free Exchange	.XXX	16,404,059	19,000,000	16,369,244	16,399,344		4,715		4,715		16,404,059			.0	375,250	03/01/2050	2.B FE
58439#-AA-3	MEDI-WEIGHTLOSS Medi-WeightLoss T/L A 1L		01/03/2024	Redemption	100.0000	4,310	4,310	4,224	4,236		74		74		4,310			.0	121	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-WeightLoss DD T/L 1		01/03/2024	Redemption	100.0000	216	216	213	214		2		2		216			.0	62	10/28/2028	2.A PL
585494-AA-5	MeLo Mortgage Capital		03/01/2024	Paydown	.XXX	91,375	91,375	77,286	77,994		13,381		13,381		91,375			.0	375	06/25/2051	1.A
59524E-AB-8	ACCEPTA MELLO 202		02/01/2024	Redemption	100.0000	49,229	49,229	56,157	55,566		(6,337)		(6,337)		49,229			.0	1,290	08/01/2050	1.E FE
59524E-AC-6	MID-ATLANTIC MILITARY CO		02/01/2024	Redemption	100.0000	629,939	629,939	602,024	606,448		23,491		23,491		629,939			.0	16,693	08/01/2050	2.B FE
598329-AB-6	WIDWEST FAMILY HOUSING LLC		01/03/2024	Redemption	100.0000	44,650	44,650	41,033	41,917		2,733		2,733		44,650			.0	1,233	01/01/2051	1.D FE
598329-AC-4	WIDWEST FAMILY HOUSING LLC		01/03/2024	Redemption	100.0000	84,635	84,635	81,768	82,147		2,488		2,488		84,635			.0	2,341	01/01/2051	1.F FE
598329-AD-2	WIDWEST FAMILY HOUSING LLC		01/02/2024	Redemption	100.0000	71,972	71,972	65,699	65,785		6,188		6,188		71,972			.0	2,008	01/01/2051	1.F FE
599191-AA-1	WILEAGE PLUS HLDINGS LLC		03/21/2024	Redemption	100.0000	1,549,884	1,549,884	1,530,511	1,539,105		10,780		10,780		1,549,884			.0	24,933	06/20/2027	2.C FE
610758-AA-2	UAL 6.5 06/20/2		03/01/2024	Paydown	.XXX	8,742	8,742	8,742	8,742				.0		8,742			.0	80	11/01/2040	1.A FE
61764P-BA-9	MONROE CNTY NY INDL DEV		03/01/2024	Paydown	.XXX	68,406	68,406	68,759	68,372		34		34		68,406			.0	466	12/15/2046	1.A
63172D-AA-9	AGY MF 610758AA2		02/15/2024	Paydown	.XXX	238,593	238,593	238,593	238,593				.0		238,593			.0	2,374	08/15/2034	2.B FE
63681#-AA-8	CTL - NAT LOGISTICS PT MI		03/10/2024	Redemption	102.0509	159,254	156,053	156,053	156,053		3,201		3,201		159,254			.0	698	10/10/2042	1.D FE
63943B-AA-1	Navigator Aircraft ABS LLC		03/15/2024	Paydown	.XXX	19,018	19,018	17,344	17,668		1,350		1,350		19,018			.0	88	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC		03/15/2024	Paydown	.XXX	17,857	17,857	17,857	17,837		20		20		17,857			.0	106	11/15/2046	2.B FE
64831V-AB-8	New Residential Mortgage		03/01/2024	Paydown	.XXX	18,925	18,925	18,678	18,848		76		76		18,925			.0	217	11/25/2052	1.D FE
652482-BC-3	Loan NRZT 2022		01/01/2024	Paydown	.XXX	5,013,775	5,040,000	4,993,985	5,020,512		(6,738)		(6,738)		5,013,775			.0	97,202	03/15/2033	1.G FE
65251P-AY-9	WALT DISNEY CO 21ST CENTY		01/25/2024	Tax Free Exchange	.XXX	6,898,165	6,898,165	6,898,165	6,898,165				.0		6,898,165			.0	123,757	04/25/2031	1.A FE
670843-AA-9	FOX AMER IN 6		03/01/2024	Paydown	.XXX	260,200	260,200	259,673	259,673		527		527		260,200			.0	2,982	01/25/2062	1.A FE
670843-AB-7	NewStar Arlington Senior		03/01/2024	Paydown	.XXX	31,224	31,224	31,190	31,190		34		34		31,224			.0	381	01/25/2062	1.C FE
67085K-AA-0	Onslow Bay Financial LLC		03/01/2024	Paydown	.XXX	75,781	75,781	72,581	72,953		2,829		2,829		75,781			.0	2,069	09/01/2050	1.G FE
67117P-AA-1	OFFUTT AFB AMERICA FIRST		03/01/2024	Paydown	.XXX	768,819	768,819	768,819	768,819				.0		768,819			.0	7,672	02/25/2063	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A		03/01/2024	Paydown	.XXX	212,870	212,870	212,794	212,794		.76		.76		212,870			.0	2,316	02/25/2063	1.C FE
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A		03/01/2024	Paydown	.XXX	252,629	252,629	252,626	252,626		.3		.3		252,629			.0	2,514	07/25/2063	1.A FE
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A		03/01/2024	Paydown	.XXX	649,135	649,135	649,128	649,128		.7		.7		649,135			.0	6,812	07/25/2063	1.C FE
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A		03/01/2024	Paydown	.XXX	174,877	174,877	174,228	174,228		.649		.649		174,877			.0	2,109	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A		03/01/2024	Paydown	.XXX	18,287	18,287	17,970	17,973		.314		.314		18,287			.0	221	09/25/2062	1.C FE
68233J-CP-7	ONCOR ELECTRIC DELIVERY 144a N Y Y 4.9		01/25/2024	Tax Free Exchange	.XXX	2,858,058	3,000,000	2,856,360	2,857,509		.549		.549		2,858,058			.0	53,625	09/15/2052	1.F FE
69144A-AA-7	Oxford Finance Funding Trust 3.10% 02		03/15/2024	Paydown	.XXX	16,838	16,838	16,838	16,838		.0		.0		16,838			.0	.97	02/15/2028	1.F FE
69144A-AB-5	Oxford Finance Funding Trust 4.037% 02		01/15/2024	Paydown	.XXX	2,282	2,282	2,282	2,282		.0		.0		2,282			.0	.8	02/15/2028	2.B FE
69336V-AB-7	PGT INNOVATIONS INC PGTI 4.375 10/01/29		03/29/2024	Call	101.5650	4,062,600	4,000,000	4,000,000	4,000,000		.0		.0		4,000,000			.0	149,128	10/01/2029	4.A FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%		03/01/2024	Paydown	.XXX	31,707	31,707	31,707	31,783		(.75)		(.75)		31,707			.0	342	08/25/2057	1.C FE
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51		01/15/2024	Redemption	100.0000	24,565	24,565	24,565	24,565		.0		.0		24,565			.0	685	07/15/2051	2.B FE
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51		01/15/2024	Redemption	100.0000	11,501	11,501	10,374	10,544		.958		.958		11,501			.0	324	07/15/2051	2.B FE
69478X-AC-9	PACIFIC PREMIER BANCORP INC PPBI 5.75 09		03/08/2024	Various	.XXX	2,897,569	2,921,000	2,867,108	2,867,108		.0		.0		2,867,108		30,462	30,462	70,629	09/03/2024	2.B FE
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplelease Holding		03/29/2024	Redemption	100.0000	9,571	9,571	9,475	9,498		.73		.73		9,571			.0	699	07/15/2027	3.A PL
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP		01/10/2024	Paydown	.XXX	91,248	91,248	91,248	91,248		.0		.0		91,248			.0	1,417	07/10/2030	2.A PL
72650T-AA-6	PLMEND 6.01 04/ PLMEND 6.01 04/		01/15/2024	Redemption	100.0000	82,655	82,655	82,655	82,655		.0		.0		82,655			.0	1,242	04/15/2028	3.A FE
73557*-AB-0	PORT WA GENER. PORT WA GENERATING STATION		03/15/2024	Paydown	.XXX	36,763	36,763	45,274	41,940		(5,506)		(5,506)		36,763			.0	458	06/15/2033	1.F
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR		02/01/2024	Paydown	.XXX	12,646	12,646	11,877	11,880		.766		.766		12,646			.0	94	06/17/2039	1.A FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ		03/10/2024	Redemption	100.0000	200,049	200,049	200,215	200,187		(138)		(138)		200,049			.0	1,118	10/10/2041	1.E
74938F-AW-8	Woodward Capital Management RCKT 2022-1		03/01/2024	Paydown	.XXX	37,881	37,881	36,833	36,916		.965		.965		37,881			.0	174	01/25/2052	1.A
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2		03/01/2024	Paydown	.XXX	33,053	33,053	31,674	31,740		1,313		1,313		33,053			.0	126	01/25/2052	1.A
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3		03/01/2024	Paydown	.XXX	38,793	38,793	38,290	38,319		.474		.474		38,793			.0	178	01/25/2052	1.A
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/		03/01/2024	Redemption	100.0000	55,511	55,511	51,981	53,008		2,504		2,504		55,511			.0	1,552	09/01/2036	1.G
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%		03/15/2024	Paydown	.XXX	265,091	265,091	227,433	234,398		30,692		30,692		265,091			.0	1,075	06/15/2046	1.F FE
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20		03/20/2024	Paydown	.XXX	7,250	7,250	7,007	7,043		.207		.207		7,250			.0	62	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20		03/20/2024	Paydown	.XXX	10,875	10,875	10,192	10,290		.585		.585		10,875			.0	101	02/20/2053	1.C FE
80307A-AA-7	Sapphire Aviation Finance Li 3.228%		03/15/2024	Paydown	.XXX	490,947	490,947	490,940	490,913		.34		.34		490,947			.0	2,468	03/15/2040	2.A FE
000000-00-0	SECRETARIAT ADVISORS SECRETARIAT 1L DDT		03/28/2024	Redemption	100.0000	1,023	1,023	1,023	1,023		.0		.0		1,023			.0	10,536	12/29/2028	4.B PL
81744Y-AA-4	Sequoia Mortgage Trust SENT 2013-4 A1		03/01/2024	Paydown	.XXX	3,987	3,987	3,566	3,854		.133		.133		3,987			.0	14	04/25/2043	1.A
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51		01/30/2024	Paydown	.XXX	11,125	11,125	11,125	11,125		.0		.0		11,125			.0	79	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51		01/30/2024	Paydown	.XXX	61,375	61,375	61,375	61,375		.0		.0		61,375			.0	512	01/30/2051	2.C FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25		01/25/2024	Paydown	.XXX	11,938	11,938	11,160	10,402		.590		.590		11,938			.0	116	10/25/2049	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25		01/25/2024	Paydown	.XXX	42,500	42,500	42,500	42,500		.0		.0		42,500			.0	332	01/25/2052	2.C FE
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144		01/20/2024	Redemption	100.0000	2,354,571	2,354,571	2,354,571	2,354,571		.0		.0		2,354,571			.0	26,489	10/20/2025	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2		03/29/2024	Redemption	100.0000	.XXX	4,383	4,383	4,295	4,323	.60		60		4,383			.0	132	06/30/2026	2.A PL
83546D-AG-3	Sonic Capital LLC 3.845%		03/20/2024	Paydown		.XXX	46,858	46,858	42,612	42,722	4,136		4,136		46,858			.0	300	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336%		03/20/2024	Paydown		.XXX	9,735	9,735	9,230	9,251	484		484		9,735			.0	70	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190%		03/20/2024	Paydown		.XXX	7,625	7,625	6,480	1,430	1,130		1,130		7,625			.0	23	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636%		03/20/2024	Paydown		.XXX	62,739	62,739	55,288	51,465	7,408		7,408		62,739			.0	270	08/20/2051	2.B FE
83608@-AA-8	AMAZON OFFI CTL - AMAZON OFFI		03/15/2024	Redemption	74.5814	.XXX	46,455	62,287	62,287	62,287	(15,833)		(15,833)		46,455			.0	275	12/15/2024	1.F
85208U-AA-2	Sprite Limited 3.750%		03/15/2024	Paydown		.XXX	1,662,391	1,662,391	1,648,577	1,653,421	8,970		8,970		1,662,391			.0	10,589	11/15/2046	1.F FE
85572R-AA-7	START LTD STARR-18-1 4.089% 05/15/43		03/15/2024	Paydown		.XXX	48,822	48,822	44,978	45,341	3,482		3,482		48,822			.0	333	05/15/2043	2.A FE
85573L-AA-9	START LTD STARR-19-1 4.089% 03/15/44		03/15/2024	Paydown		.XXX	11,657	11,657	11,317	11,335	321		321		11,657			.0	77	03/15/2044	2.A FE
858155-AE-4	STEELCASE INC. SCS 5.125		01/09/2024	BTIG LLC		.XXX	852,580	907,000	803,756	803,756			.0		803,756		48,824	48,824	22,338	01/18/2029	3.C FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/		03/20/2024	Paydown		.XXX	10,250	10,250	10,245	10,246	4		4		10,250			.0	51	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/		03/20/2024	Paydown		.XXX	1,875	1,875	1,874	1,874	1		1		1,875			.0	12	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/		03/20/2024	Paydown		.XXX	213,634	213,634	213,520	213,630	3		3		213,634			.0	1,412	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/		03/20/2024	Paydown		.XXX	62,399	62,399	63,459	62,871	(472)		(472)		62,399			.0	450	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/		03/20/2024	Paydown		.XXX	51,250	51,250	51,231	51,241	9		9		51,250			.0	366	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9		03/20/2024	Paydown		.XXX	18,750	18,750	18,747	18,748	2		2		18,750			.0	216	06/20/2053	1.C FE
86213C-AB-1	Structured Asset 4.170% 04/20/		03/20/2024	Paydown		.XXX	13,124	13,124	13,297	13,164	(40)		(40)		13,124			.0	91	04/20/2045	1.C FE
86358E-RB-4	Investment Lo SAIL 2005 STRUCTURED ASSET		01/25/2024	Paydown		.XXX	14,973	14,973	12,526	15,702	(729)		(729)		14,973			.0	80	03/25/2035	1.A
86359B-RC-7	SECURITIES CO SASC 2004 SUTTONPARK STRUC 5.14		03/01/2024	Paydown		.XXX	84,472	84,472	85,317	84,387	85		85		84,472			.0	978	05/25/2034	1.A
869509-AA-9	15NOV52 SUTTONPARK TIF Funding II LLC		03/15/2024	Paydown		.XXX	10,821	10,821	10,451	10,518	303		303		10,821			.0	95	11/15/2052	1.F FE
872480-AE-8	1.650% 02/20/46		03/20/2024	Paydown		.XXX	139,219	139,219	119,770	121,796	17,422		17,422		139,219			.0	383	02/20/2046	1.F FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1		03/15/2024	Paydown		.XXX	38,429	38,429	39,680	39,496	(1,067)		(1,067)		38,429			.0	404	10/15/2048	1.C FE
88576P-AC-7	321 Henderson Receivables LLC HENDR 2004		03/15/2024	Paydown		.XXX	24,220	24,220	19,860	22,692	1,527		1,527		24,220			.0	243	09/15/2045	1.A FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0		03/15/2024	Paydown		.XXX	253,134	253,134	253,065	254,361	(1,228)		(1,228)		253,134			.0	2,851	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%		03/15/2024	Paydown		.XXX	181,611	181,611	181,534	181,758	(148)		(148)		181,611			.0	2,024	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0		03/15/2024	Paydown		.XXX	157,417	157,417	152,123	154,204	3,213		3,213		157,417			.0	2,517	06/15/2045	1.A FE
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02		03/15/2024	Redemption	100.0000	.XXX	32,451	32,451	32,451	32,451			.0		32,451			.0	978	09/15/2054	2.B FE
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92		03/01/2024	Paydown		.XXX	39,208	39,208	39,208	39,208			.0		39,208			.0	322	07/01/2048	1.F PL
89655Y-AA-4	Trinity Rail Leasing L.P. 6.657% 11/16		03/16/2024	Paydown		.XXX	107,921	107,921	118,245	113,541	(5,619)		(5,619)		107,921			.0	1,205	11/16/2039	2.C FE
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A TSGE 2017-1 NOTE TSGE		03/20/2024	Paydown		.XXX	131,325	131,325	111,180	111,478	19,847		19,847		131,325			.0	407	03/20/2046	1.F FE
89854D-A*-2	2017-1 NOTE 6.25		01/04/2024	Redemption	99.4056	.XXX	19,588,772	19,705,906	19,705,906	19,705,906	(117,134)		(117,134)		19,588,772			.0	34,008	09/25/2031	2.A PL
909319-AA-3	UNITED AIR 2013-1 A PTT UAL 4.3 08/15/25		02/15/2024	Redemption	100.0000	.XXX	847,621	847,621	847,621	847,621			.0		847,621			.0	18,224	08/15/2025	2.C FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2		03/03/2024	Redemption	100.0000	.XXX	278,407	278,407	277,524	277,928	478		478		278,407			.0	5,220	09/03/2026	1.F FE
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1		03/15/2024	Redemption	100.0000	.XXX	140,255	140,255	145,132	144,443	(4,187)		(4,187)		140,255			.0	3,935	09/15/2051	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3...		01/02/2024	Redemption	100.0000	37,162	37,162	35,118	35,608		1,554		1,554		37,162			.0	1,002	07/01/2050	1.D FE
924922-AB-3	VERUS 2022-8		03/01/2024	Paydown		40,561	40,561	39,601	39,793		768		768		40,561			.0	465	09/25/2067	1.C FE
92538N-AA-5	VERUS 2022-4		03/01/2024	Paydown		64,866	64,866	64,866	65,242		(376)		(376)		64,866			.0	517	04/25/2067	1.A FE
92539D-AB-4	VERUS 2023-2		03/01/2024	Paydown		760,974	760,974	760,969	760,969		5		5		760,974			.0	8,098	03/25/2068	1.C FE
92539G-AA-9	VERUS 2023-3		03/01/2024	Paydown		92,492	92,492	92,492	92,492		1		1		92,492			.0	1,018	03/25/2068	1.A FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%		01/01/2024	Paydown		62,157	62,157	62,157	62,157						62,157			.0		10/14/2049	1.F PL
93142*-AA-2	WALGREENS CO S		03/15/2024	Redemption	100.0000	1,354,726	1,354,726	1,358,976	1,359,007		(4,281)		(4,281)		1,354,726			.0	48,094	11/15/2028	2.B
94354K-AA-8	Wave USA 3.597% 09/15/44		03/15/2024	Paydown		569,778	569,778	563,834	565,194		4,584		4,584		569,778			.0	2,645	09/15/2044	2.A FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004		03/01/2024	Paydown		180,616	180,616	157,899	178,265		2,351		2,351		180,616			.0	1,325	09/25/2034	1.A
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A211 4		03/15/2024	Paydown		2,512	2,512	2,331	2,331		181		181		2,512			.0	26	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A21 2.3		03/15/2024	Paydown		7,774	7,774	6,539	6,539		1,235		1,235		7,774			.0	46	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51		03/15/2024	Paydown		137,032	137,032	125,903	126,133		10,899		10,899		137,032			.0	951	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52		03/15/2024	Paydown		36,103	36,103	36,106	36,106		(2)		(2)		36,103			.0	409	03/15/2052	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/		03/15/2024	Redemption	100.0000	58,900	58,900	58,900	58,900						58,900			.0	1,988	03/15/2057	1.C FE
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%		03/19/2024	Redemption	85.4185	103,196	120,812	120,858	120,858		(17,662)		(17,662)		103,196			.0	899	01/15/2035	2.B
96928*-CF-2	CTL - WALGREENS POOL II		03/19/2024	Redemption	113.7870	79,430	69,806	69,806	69,806		9,624		9,624		79,430			.0	343	06/15/2034	2.B
96928*-CH-8	CTL - WALGREENS POOL III		03/22/2024	Redemption	108.7470	171,144	157,378	157,379	157,379		13,765		13,765		171,144			.0	1,576	01/15/2035	2.B
97650W-AG-3	WINTRUST FINANCIAL CORPORATION WIFC 4.85		02/09/2024	Various		8,122,667	8,811,000	8,001,093	8,001,093						8,001,093		121,574	121,574	65,640	06/06/2029	2.B FE
97770*-AA-2	WOLFENT 2021-1 A WOLFENT 2021-1 A 2.99		02/20/2024	Paydown		5,655,343	5,655,343	5,850,899	5,850,899		(195,556)		(195,556)		5,655,343			.0	22,950	05/20/2045	2.B PL
BGH5BJ-7J-3	SUNSOURCE STS CD&R HYDRA TL SUNSOURCE ST		03/25/2024	Redemption	100.0000	971,576	971,576	961,093	968,391		3,185		3,185		971,576			.0	22,751	12/11/2024	4.C FE
BGH5G1-HL-1	HEALTHCHANNELS INC HEALTHCHANNELS INC 1L		02/02/2024	Jefferies & Company Inc		3,174,537	4,683,391	3,316,426	3,316,426						3,316,426		(141,889)	(141,889)	65,425	04/03/2025	6.
BGH66A-C4-3	TENEO HOLDINGS LLC TENEO HOLDINGS LLC 1L		03/13/2024	Redemption	100.0000	1,445,170	1,445,170	1,412,455	1,430,968		14,202		14,202		1,445,170			.0	52,089	07/12/2025	4.B FE
BGH6B4-2N-0	DTLA FUNDED CL ACQUIA INC ACQUIA INC 1L		01/31/2024	Redemption	84.0131	698,653	831,600	823,284	826,316		(127,664)		(127,664)		698,653			.0	22,704	10/19/2026	5.B GI
BGH6CC-ME-9	REVOLVER FUNDED SOUTHERN VETERINARY PART		03/29/2024	Redemption	100.0000	1,200,000	1,200,000	1,200,000	698,446						1,200,000			.0	40,274	10/31/2025	5.B GI
BGH6VF-B9-4	SOUTHERN VETERI HELP AT HOME HELP AT HOME 1L TL CL 10.4		03/28/2024	Redemption	100.0000	12,576	12,576	12,550	12,558		18		18		12,576			.0	36,662	10/05/2027	4.C FE
BGH6VS-UH-7	LHM FEE II HELP AT HOME 1L DDTL CL FUNDE		03/28/2024	Redemption	100.0000	46,616	46,616	45,929	46,185		431		431		46,616			.0	147,946	10/29/2027	4.C FE
BGH6WC-8X-1	PARK PLACE TECH PARK PLACE TECH 1L TL CL		03/28/2024	Redemption	100.0000	5,884	5,884	5,884	5,884						5,884			.0	18,721	10/29/2027	4.C FE
BGH6X2-AX-9	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L		03/25/2024	Redemption	100.0000	65,170,000	65,170,000	62,563,200	63,489,939		1,680,061		1,680,061		65,170,000			.0	1,705,997	11/10/2027	4.C FE
BGH6Y8-KK-2	WOMENS CARE WOMENS CARE 1L TL CL 10.053		03/12/2024	Redemption	100.0000	94,728	94,728	9,188	9,188		85,540		85,540		94,728			.0	705	05/09/2024	5.B GI
BGH70Y-82-1	PIP PIP 1L TL CL 9.442%		03/28/2024	Redemption	100.0000	2,500	2,500	2,506	2,500						2,500			.0	103	01/15/2028	4.C FE
BGH71C-R1-2	KRONOS KRONOS KIK 1L TLB CL 9.314% 12/		01/31/2024	Redemption	100.0000	942	942	938	939		4		4		942			.0	3,197	12/29/2027	4.C FE
BGH71R-7C-7	HIGHTOWER HIGHTOWER 1L TL CL 9.586% 04		03/29/2024	Redemption	100.0000	3,750	3,750	3,722	3,730		20		20		3,750			.0	114	04/21/2028	4.C FE
BGH76P-HQ-4	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		03/29/2024	Redemption	100.0000	312,991	312,991	312,991	310,029						312,991			.0	31,409	06/04/2026	3.C FE
BGH7CJ-OA-6	MCGRAW HILL MCGRAW HILL TLB 1L CL 10.22		03/29/2024	Redemption	100.0000	357	357	354	354		3		3		357			.0	1,151	07/28/2028	4.B FE

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STATEMENT AS OF MARCH 31, 2024 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
BGH7DM-SF-5	EISNERAMPER EISNERAMPER 1L TLB CL 10.69		02/28/2024	Redemption	100.2556	25,530,514	25,465,433	25,220,151	25,280,834		249,680		249,680		25,530,514				682,444	07/28/2028	4.B FE
BGH7GZ-2Y-0	VECTOR VECTOR 1L TLB CL 10.470% 10/08/2		03/28/2024	Redemption	100.0000	10,000	10,000	9,850	9,888		112		112		10,000				32,568	10/08/2028	4.B FE
BGH7H8-9W-6	MURPHYS BOWL LLC EYECARE PARTNERS LLC 1L		03/28/2024	Redemption	100.0000	5,000	5,000	2,482	2,482		2,518		2,518		5,000				194	11/15/2028	5.B FE
BGH7JB-5F-8	MICHAEL BAKER MICHAEL BAKER 1L TLB CL 1		03/29/2024	Redemption	100.0000	27,500	27,500	27,225	27,293		208		208		27,500				91,129	10/26/2028	4.B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS SECRETARIAT ADVISOR		03/28/2024	Redemption	100.0000	6,477	6,477	6,445	6,453		24		24		6,477				66,052	12/13/2028	4.B PL
BGH7MK-R7-8	KRONOS KRONOS KIK 1L TL CL 11.493% 12/2		03/29/2024	Redemption	100.0000	10,000	10,000	9,800	9,866		134		134		10,000				275	12/22/2026	4.C FE
M4R29Z-LQ-9	EMIRATES NBD BANK PJSC EBIUH 1.638 01/13		02/28/2024	Various	XXX	1,305,500	1,400,000	1,287,440	1,290,966		6,750		6,750		1,297,716		7,784	7,784	13,721	01/13/2026	1.F FE
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A 3.6	A	03/15/2024	Redemption	100.0000	1,121,597	1,121,597	1,121,597	1,121,597						1,121,597				20,199	03/15/2027	1.F FE
000807-AS-6	ABPCI Direct Lending Fund CLO 8.480% 0	C	03/20/2024	Paydown	XXX	1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				63,415	04/20/2031	1.G FE
00103C-AJ-8	Acres PLC ACRES 2021-FL1 D 8.089% 06/1	C	01/16/2024	PERFORMANCE TRUST CAPITAL PART	XXX	2,617,500	3,000,000	2,748,123	2,748,123						2,748,123		(130,623)	(130,623)		06/15/2036	2.B FE
054920-AE-6	BDS Ltd BDS 2020-FL5 B 7.241% 02/16/37	C	02/16/2024	Paydown	XXX	1,035,619	1,035,619	1,005,844	1,003,588		32,030		32,030		1,035,619				13,368	02/16/2037	1.A FE
06326B-AA-7	BANK LEUMI LE-ISRAEL LUMIIT 3.275 01/29	D	01/24/2024	BANK OF AMERICA	XXX	885,430	980,000	879,060	883,492		773		773		884,266		1,164	1,164	15,780	01/29/2031	2.B FE
06761M-AA-5	Barings Middle Market CLO Ltd. BMM 2018	C	01/15/2024	Paydown	XXX	949,158	949,158	949,158	949,158						949,158				17,428	01/15/2031	1.A FE
06762Q-AA-5	Barings Loan Partners CLO Ltd. BABS LP	D	01/20/2024	Paydown	XXX	2,000,000	2,000,000	1,990,000	1,992,865		7,135		7,135		2,000,000				38,516	07/20/2033	1.A FE
06762Q-AC-1	Barings Loan Partners CLO Ltd. BABS LP	D	01/20/2024	Paydown	XXX	6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				138,157	07/20/2033	1.C FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	D	01/07/2024	Paydown	XXX	993,970	993,970	1,000,173	1,000,173		(6,202)		(6,202)		993,970				10,139	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	D	01/07/2024	Paydown	XXX	864,734	864,734	864,734	864,734						864,734				9,036	04/07/2028	1.G FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 6.339% 02/15/	C	03/15/2024	Paydown	XXX	171,165	171,165	167,046	169,080		2,086		2,086		171,165				1,442	02/15/2038	1.A FE
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEY 4.375	D	01/19/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	450,014	452,800	444,992	444,992						444,992		5,022	5,022	3,746	11/09/2027	1.B FE
143109-AQ-9	Carlyle Global Market Strategi CGMS 2016	C	02/06/2024	Paydown	XXX	1,000,000	1,000,000	895,000	899,441		100,559		100,559		1,000,000				23,721	10/20/2027	1.C FE
15674J-AB-7	Cerberus CERB 2020-3A B 8.076% 01/15/3	C	01/18/2024	Call	100.0000	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				63,867	01/15/2033	1.A FE
24823D-AU-0	DENALI CAPITAL CLO XI LTD DEN11 2015-1A	C	01/20/2024	Paydown	XXX	1,594,473	1,594,473	1,594,473	1,594,473						1,594,473				30,507	10/20/2028	1.A FE
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	C	03/15/2024	Paydown	XXX	1,223,002	1,223,002	1,221,071	1,222,470		532		532		1,223,002				9,058	09/15/2039	2.B FE
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	01/22/2024	Paydown	XXX	1,645,619	1,645,619	1,486,125	1,486,125		159,493		159,493		1,645,619				10,155	12/15/2060	3.C
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	01/22/2024	Paydown	XXX	803,955	803,955	676,412	676,412		127,542		127,542		803,955				3,843	12/15/2060	4.B
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBOM 6.51 02/	D	01/17/2024	Hongkong and Shanghai Banking	XXX	841,525	820,000	820,000	820,000						820,000		21,525	21,525	21,649	02/23/2042	1.E FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	C	01/15/2024	Paydown	XXX	753,166	753,166	757,662	757,662		(4,497)		(4,497)		753,166				9,857	04/15/2026	2.B FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	C	01/05/2024	Paydown	XXX	1,436,029	1,436,029	1,436,029	1,436,029						1,436,029				6,826	01/05/2027	2.C FE
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	C	01/15/2024	Paydown	XXX	390	390	390	390						390				1	12/15/2042	4.A FE
53946J-AG-9	LoanCore 2019-CRE2 Issuer Ltd LNCR 2019	C	01/15/2024	Paydown	XXX	7,750,000	7,750,000	7,774,609	7,674,508		75,492		75,492		7,750,000				49,891	05/15/2036	1.C FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	C	03/15/2024	Paydown	XXX	2,667,658	2,667,658	2,664,283	2,673,590		(5,932)		(5,932)		2,667,658				14,095	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	C	03/05/2024	Paydown	XXX	6,932	6,932	6,014	6,014		917		917		6,932				30	11/05/2035	1.F FE
55448M-AA-5	Mach I 3.474% 10/15/39	C	03/15/2024	Paydown	XXX	656,477	656,477	656,020	656,431		46		46		656,477				3,907	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	C	03/15/2024	Paydown	XXX	2,999,336	2,999,336	2,984,221	2,991,672		7,664		7,664		2,999,336				12,882	05/15/2043	1.G FE
67578F-AE-7	Octagon Investment Partners 49 OCT49 202	C	02/21/2024	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,530	01/15/2033	1.F FE
67578F-AG-2	Octagon Investment Partners 49 OCT49 202	C	02/21/2024	Call	100.0000	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,731	01/15/2033	2.C FE

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STATEMENT AS OF MARCH 31, 2024 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
69122D-AA-7	Owl Rock GLD Ltd OR 2019-1A A 7.381% 0		01/20/2024	Paydown	.XXX	23,646,413	23,646,413	23,646,413	23,646,413				.0		23,646,413			.0	219,578	.05/20/2031	1.A FE
69290L-AG-2	7.091% 04/14/38 PFP III PFP 2021-7 C		03/14/2024	Paydown	.XXX	157,542	157,542	157,542	157,542				.0		157,542			.0	2,531	.04/14/2038	1.C FE
69290L-AJ-6	7.839% 04/14/38 PFP III PFP 2021-7 D		03/14/2024	Paydown	.XXX	456,569	456,569	456,569	456,569				.0		456,569			.0	9,067	.04/14/2038	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%		03/15/2024	Paydown	.XXX	515,600	515,600	489,208	488,103		27,497		27,497		515,600			.0	2,128	.03/15/2040	3.B FE
80386W-AA-3	SASOL LTD SASOL 5.875 03/27/24 5.875%		03/27/2024	Maturity	.XXX	1,200,000	1,200,000	866,000	1,173,302		26,698		26,698		1,200,000			.0	35,250	.03/27/2024	3.A FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1		03/15/2024	Paydown	.XXX	4,718	4,718	4,293	4,374		344		344		4,718			.0	21	.10/15/2046	1.E FE
87404L-AA-0	TLWIND 2019-1 3.967% 12/15/44		03/15/2024	Paydown	.XXX	1,161,575	1,161,575	1,021,919	1,022,179		139,397		139,397		1,161,575			.0	7,775	.12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%		03/20/2024	Paydown	.XXX	75,880	75,880	69,441	49,525		5,709		5,709		75,880			.0	315	.08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%		03/20/2024	Paydown	.XXX	345,151	345,151	300,523	345,151		.0		.0		345,151			.0	1,206	.09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%		03/20/2024	Paydown	.XXX	223,640	223,640	191,273	196,738		26,903		26,903		223,640			.0	626	.02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021		03/20/2024	Paydown	.XXX	345,600	345,600	288,817	296,708		48,892		48,892		345,600			.0	1,284	.04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021		03/20/2024	Paydown	.XXX	420,667	420,667	356,736	292,718		62,977		62,977		420,667			.0	1,281	.08/20/2046	1.F FE
BGH6Y8-E6-0	BARENTZ BARENTZ 1L TL CL USD 9.652% 11		03/28/2024	Redemption	100.0000	4,124	4,124	4,083	4,090		34		34		4,124			.0	39,997	.11/30/2027	4.B FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY		02/01/2024	Redemption	100.0000	1,090,411	1,090,411	1,080,379	1,081,210		9,201		9,201		1,090,411			.0		.09/30/2045	1.D PL
G40365-AB-7	GOLD FIELDS OROGEN HOLD GFI SJ 6 1/8 05/1		03/19/2024	Various	.XXX	889,960	880,000	866,800	868,357		372		372		868,730		21,230	21,230	17,824	.05/15/2029	2.C FE
G5635P-AK-5	LNGFOR 3.95 0		02/21/2024	Various	.XXX	522,000	1,160,000	529,691	529,691		.0		.0		529,691		(7,691)	(7,691)	19,983	.09/16/2029	3.A FE
G7302V-HL-1	ONB FINANCE LTD ONBK 3 1/2 03/28/24 3		03/28/2024	Maturity	.XXX	800,000	800,000	785,600	796,887		3,113		3,113		800,000			.0	14,000	.03/28/2024	1.E FE
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R		02/10/2024	Redemption	100.0000	42,120	42,120	42,983	42,727		(607)		(607)		42,120			.0	974	.08/10/2030	2.C FE
N7844#-AA-4	SEAL FOR LIFE GLBL DUTCH SEAL FOR LIFE 6		03/28/2024	Redemption	100.0000	12,005	12,005	12,250	12,164		107		107	175	12,005	(442)	(442)		37,105	.07/23/2025	4.A PL
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS 4		03/20/2024	Redemption	100.0000	200,619	200,619	204,793	202,861		(2,242)		(2,242)		200,619			.0	4,330	.09/20/2027	2.C FE
P4909L-AA-8	GNL QUINTERO SA GNLOCI 4.634 07/31/29 RE		01/31/2024	Redemption	100.0000	164,640	164,640	172,213	170,493		(5,853)		(5,853)		164,640			.0	(10,751)	.07/31/2029	2.A FE
P58072-AS-1	EMPRESAS CMPC SA CMPCCI 3.85 01/13/30		01/22/2024	BARC	.XXX	1,019,200	1,120,000	1,015,000	1,023,374		865		865		1,024,239		(5,039)	(5,039)	22,878	.01/13/2030	2.B FE
P9401C-AA-0	TRUST FIBRA UNO FUNOTR 4.869 01/15/30 RE		02/28/2024	Various	.XXX	1,092,300	1,200,000	1,020,000	1,074,452		2,162		2,162		1,076,614		15,686	15,686	34,408	.01/15/2030	2.B FE
V6143X-AB-4	STANDARD BANK NOMINEES TVL PTY MTNSJ 6.5		03/05/2024	GOLDMAN SACHS & CO	.XXX	584,350	580,000	562,600	571,552		506		506		572,057		12,293	12,293	15,080	.10/13/2026	3.C FE
Y93541-AJ-2	CHINA VANKE CO LTD VNKRL 3.5 11/12/29 E		03/22/2024	GOLDMAN SACHS & CO	.XXX	1,001,650	2,290,000	2,324,223	2,311,962		(787)		(787)		2,311,175		(1,309,525)	(1,309,525)	29,342	.11/12/2029	2.B FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						533,850,608	546,929,478	529,970,107	530,728,542	0	3,028,058	0	3,028,058	175	534,469,339	(442)	(698,535)	(698,977)	13,940,546	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition		03/28/2024	Redemption	100.0000	7,593	7,593	7,593	5,684				.0	7,593			.0	132	.11/30/2026	2.C PL	
02928@-AA-1	AMERICAN RESTORATION American Restoratio		03/29/2024	Redemption	100.0000	12,838	12,838	12,397	12,728		109		109		12,838			.0	393	.10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION American Restoratio		03/29/2024	Redemption	100.0000	5,768	5,768	5,671	5,718		49		49		5,768			.0	224	.10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION American Restoratio		03/29/2024	Redemption	100.0000	9,303	9,303	9,293	9,298		5		5		9,303			.0	378	.10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION American Restoratio		03/29/2024	Redemption	100.0000	2,652	2,652	2,599	2,624		28		28		2,652			.0	108	.10/02/2025	3.A PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27		03/28/2024	Redemption	100.0000	7,659	7,659	7,505	7,505		154		154		7,659			.0	220	.04/19/2027	1.F PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 11.59		02/13/2024	Redemption	100.0000	373,750	373,750	364,349	367,041		6,709		6,709		373,750			.0	8,573	.05/08/2028	5.A FE
10527@-AB-7	BRANDMUSCLE BrandMuscle T/L A 1L 8/21		03/29/2024	Redemption	100.0000	24,110	24,110	23,733	23,954		156		156		24,110			.0	697	.01/31/2025	3.B PL

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STATEMENT AS OF MARCH 31, 2024 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	
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On)		03/28/2024	Redemption	100.0000	.XXX	180,011	178,161	178,590		1,421		1,421		180,011			.0	1,344	11/03/2025	3.A PL	
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ		03/29/2024	Redemption	100.0000	.XXX	46,976	46,509	46,662		315		315		46,976			.0	1,300	12/15/2025	2.B PL	
30208*-AB-3	EXO GROUP Exo Group T/L 1L		03/28/2024	Redemption	100.0000	.XXX	12,422	12,072	12,209		213		213		12,422			.0	378	09/01/2026	3.B PL	
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L		03/28/2024	Redemption	100.0000	.XXX	4,360	4,187	4,305		55		55		4,360			.0	128	11/24/2026	3.B PL	
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1L		03/28/2024	Redemption	100.0000	.XXX	2,725	2,725	2,725				.0		2,725			.0	.80	11/24/2026	3.B PL	
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots		03/28/2024	Redemption	100.0000	.XXX	8,000	7,825	7,895		105		105		8,000			.0	.6	04/14/2026	2.C PL	
74876#-AC-6	QUINTESSENTIAL TOTS THE SKIN CENTER The Skin Center T/L 1L		03/28/2024	Redemption	100.0000	.XXX	1,923	1,923	1,923				.0		1,923			.0	.58	04/14/2026	2.C PL	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L		03/29/2024	Redemption	100.0000	.XXX	4,000	3,920	3,947		53		53		4,000			.0	.113	12/29/2026	2.C PL	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		03/29/2024	Redemption	100.0000	.XXX	1,000	1,000	1,000				.0		1,000			.0	.28	12/29/2026	2.C PL	
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C		03/04/2024	Redemption	100.0000	.XXX	609,988	617,195	234,386		(7,208)		(7,208)		609,988			.0	.60,426	09/01/2026	2.B PL	
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1L		03/28/2024	Redemption	100.0000	.XXX	1,619	1,619	1,619				.0		1,619			.0	.54	02/12/2027	2.A PL	
91859#-AA-5	V RENTAL HOLDINGS LLC V Rental DD T/L 1L		03/28/2024	Redemption	100.0000	.XXX	7,089	7,089	7,089				.0		7,089			.0	.225	04/08/2026	2.C PL	
91859#-AB-3	V RENTAL HOLDINGS LLC V Rental T/L 1L 4/		03/28/2024	Redemption	100.0000	.XXX	16,987	16,445	16,679		308		308		16,987			.0	.529	04/08/2026	2.C PL	
91859#-AD-9	V RENTAL HOLDINGS LLC V Rental T/L 1L (A		03/28/2024	Redemption	100.0000	.XXX	4,086	4,086	4,086				.0		4,086			.0	.50	04/08/2026	2.C PL	
BGH79X-BE-7	ARCLINE ARCLINE FAIRBANKS 1L TL CL 10.3		03/28/2024	Redemption	100.0000	.XXX	48,750	48,506	48,620		130		130		48,750			.0	493,674	06/23/2028	4.B FE	
BGH7DC-XA-2	SOTHEBYS SOTHEBYS 1L TLB CL REF 10.155		01/16/2024	Redemption	100.0000	.XXX	2,909	2,909	2,909				.0		2,909			.0	.14,765	01/15/2027	4.B FE	
1909999999 - Bonds - Unaffiliated Bank Loans							1,396,518	1,396,518	1,389,311		0		2,602		1,396,518			0	583,883	XXX	XXX	
2509999997 - Bonds - Subtotals - Bonds - Part 4							683,518,935	705,072,975	672,979,521		0		3,485,633	175	683,392,283	(442)	(267,154)	(267,596)	16,564,889	XXX	XXX	
2509999999 - Bonds - Subtotals - Bonds							683,518,935	705,072,975	672,979,521		0		3,485,633	175	683,392,283	(442)	(267,154)	(267,596)	16,564,889	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																						
00850L-20-3	AGRI BANK FCB AGRIBK 6 7/8 PERP		01/01/2024	Call	100.0000		56,000,000	5,600,000	5,600,000				.0		5,600,000			.0	.96,252	XXX	2.A FE	
025816-CH-0	AMERICAN EXPRESS COMPANY AXP 3.55 PERP		02/01/2024	Various			24,000,000.00	21,081,972	20,575,200		3,424,800		3,424,800		24,000,000		(2,918,028)	(2,918,028)	100,681	XXX	2.C FE	
29452E-40-8	EQUITABLE HOLDINGS INC EQH 4.3 PERP		02/01/2024	BOSC			123,400,000	2,070,538	3,085,000		1,041,496		1,041,496		3,085,000		(1,014,462)	(1,014,462)		XXX	2.C FE	
313148-85-0	FEDERAL AGRICULTURAL MORTGAGE FAMCA 5 3/4		03/27/2024	BOSC			6,265,000	151,345	156,625		11,966		11,966		156,625		(5,280)	(5,280)	2,251	XXX	4.B	
775109-BS-9	JAPAN 20 YEAR ISSUE RCICN 5 1/4 03/15/20		02/12/2024	Various			3,030,000.00	2,883,988	2,907,794		122,206		122,206		3,030,000		(146,013)	(146,013)	57,686	XXX	3.B FE	
EP0597-73-2	GIOVANNI AGNELLI BV PRE 4 7/8 PERP	D	01/11/2024	BOSC			31,294,000	574,123	782,350		196,213		196,213		782,350		(208,227)	(208,227)		XXX	2.B FE	
EP0599-00-1	RENAISSANCE HOLDINGS LTD RNR 4.2 PERP	D	01/11/2024	BOSC			54,125,000	931,237	1,352,595		409,196		409,196		1,352,595		(421,358)	(421,358)		XXX	2.B FE	
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							33,293,203	XXX	38,006,570	32,800,693	5,205,877	0	0	5,205,877	0	38,006,570	0	(4,713,368)	(4,713,368)	256,870	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																						
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU		03/01/2024	Various			207,354,000	5,271,418	5,183,850		5,241,909		(58,059)		5,183,850		87,568	87,568		XXX	2.B FE	
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred							5,271,418	XXX	5,183,850	5,241,909	(58,059)	0	0	(58,059)	0	5,183,850	0	87,568	87,568	0	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4							38,564,621	XXX	43,190,420	38,042,602	5,147,818	0	0	5,147,818	0	43,190,420	0	(4,625,800)	(4,625,800)	256,870	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks							38,564,621	XXX	43,190,420	38,042,602	5,147,818	0	0	5,147,818	0	43,190,420	0	(4,625,800)	(4,625,800)	256,870	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																						
382863-11-6	GORES HOLDINGS VIII INC GILIX		01/01/2024	Tax Free Exchange			83,954,000	95,093	95,093		9,235		85,858		95,093			.0		XXX	XXX	

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
38286T-11-9...	GORES HOLDINGS VII INC GSEVM		01/01/2024	Tax Free Exchange	130,652,000	192,674	XXX	192,674	14,372	178,303			178,303		192,674			.0		XXX	XXX
382870-11-1...	GORES TECHNOLOGY PARTNERS INC GTPAW		01/01/2024	Tax Free Exchange	131,328,000	102,412	XXX	102,412	14,446	87,966			87,966		102,412			.0		XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						390,179	XXX	390,179	38,053	352,127	0	0	352,127	0	390,179	0	0	0	0	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						390,179	XXX	390,179	38,053	352,127	0	0	352,127	0	390,179	0	0	0	0	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						390,179	XXX	390,179	38,053	352,127	0	0	352,127	0	390,179	0	0	0	0	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						38,954,800	XXX	43,580,599	38,080,655	5,499,945	0	0	5,499,945	0	43,580,599	0	(4,625,800)	(4,625,800)	256,870	XXX	XXX
6009999999 Totals						722,473,735	XXX	716,560,120	716,887,964	5,499,945	3,485,633	0	8,985,578	175	726,972,882	(442)	(4,892,954)	(4,893,396)	16,821,759	XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/14/2025	1,752		915.750060	41,120			19,600		94,004			(5,140)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/14/2025	657		922.150200	13,740			6,549		32,098			(1,718)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2022	03/07/2025	1,021		980.129200	42,100			13,108		16,562			(3,508)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/13/2026	2,081		914.846040	58,710			38,226		132,254			(4,893)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/23/2022	03/21/2025	615		976.936000	25,080			8,130		10,971			(2,090)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2022	03/09/2026	1,021		978.170900	49,800			24,132		28,308			(3,106)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2027	2,300		916.672080	72,240			53,375		159,808			(4,506)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/23/2022	03/23/2026	512		977.911900	23,950			11,835		14,493			(1,494)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2022	03/09/2027	1,021		973.275100	58,200			34,205		38,978			(2,904)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/23/2022	03/23/2027	512		978.887900	26,750			15,927		18,463			(1,335)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2028	3,614		914.846040	127,380			100,787		276,829			(6,352)				0/0
S&P MARC RETURN	5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/02/2023	02/28/2025	8,266		351.882490	80,040		36,662		183,608			(10,019)				0/0
S&P MARC RETURN	5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2023	03/07/2025	6,270		349.837330	66,880		31,278		149,814			(8,372)				0/0
S&P MARC RETURN	5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/14/2025	8,404		356.256060	92,700		44,185		158,636			(11,588)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/14/2025	36		5624	5,360			2,555		7,837			(670)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/13/2026	36		5602	7,200			4,688		10,141			(600)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2027	36		5602	8,440			6,236		11,490			(526)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2028	36		5602	9,540			7,548		12,531			(476)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	05/31/2024	1,082		927.093000	18,440			3,257		38,127			(4,560)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	895		892.596500	16,720			9,508		61,746			(4,180)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2024	1,730		925.120000	31,872			3,415		63,858			(7,968)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/23/2024	866		948.362600	7,760			3,070		16,558			(1,940)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2024	1,196		916.891050	23,760			3,003		51,086			(5,940)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2024	4,118		921.907170	77,520			3,833		167,144			(19,380)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2024	1,416		920.613580	24,700			3,596		64,333			(6,175)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/21/2023	11/21/2024	1,413		907.198900	35,620			22,899		73,961			(8,005)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/06/2024	1,623		914.819400	38,250			16,649		80,746			(9,589)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/06/2024	2,489		924.060000	47,610			20,723		104,834			(11,935)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	667		899.170000	12,300			7,231		42,003			(3,075)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2024	1,193		915.943200	25,256			4,649		54,327			(6,314)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2024	1,196		917.810700	23,210			2,933		50,012			(5,803)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2024	6,891		929.618700	121,600			24,721		220,723			(30,400)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2024	983		921.304900	16,020			7,570		40,300			(4,005)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/23/2024	1,191		919.736300	23,980			9,487		49,285			(5,995)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2024	1,628		922.081160	29,550			2,402		69,747			(7,287)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/05/2024	2,923		920.124700	60,210			15,757		125,199			(15,094)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2024	3,442		929.560000	65,280			16,453		117,983			(16,099)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2024	1,316		911.267800	25,440			13,489		66,488			(6,360)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/26/2024	3,612		939.427400	74,120			23,621		93,918			(18,530)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	1,231		885.448600	27,280			15,514		93,123			(6,820)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2024	2,601		921.014300	49,440			1,494		106,733			(12,360)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/08/2023	11/08/2024	3,298		909.550000	61,800			37,521		177,539			(15,450)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	2,120		942.536520	41,800			12,517		57,118			(10,450)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2024	1,512		921.061600	31,500			346		62,616			(7,875)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/21/2024	1,401		927.201900	27,383			6,110		49,082			(6,865)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2024	3,494		920.389100	58,304			27,550		145,977			(14,576)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	2,002		900.968300	35,280			20,742		122,761			(8,820)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2024	2,833		918.777860	51,480			7,496		133,715			(12,870)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/26/2024	637		932.838200	15,120			4,818		19,814			(3,818)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2024	4,385		912.180000	83,200			44,114		231,416			(20,800)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	1,191		927.645800	20,680			9,374		42,483			(5,170)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	1,166		930.271280	30,030			8,993		41,944			(7,508)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2024	1,517		921.937100	28,140			850		60,866			(7,035)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2024	968		934.207800	16,380			4,128		29,343			(4,040)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2024	2,377		916.433100	55,000			604		109,378			(13,750)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	1,087		919.950000	20,390			7,674		45							

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/03/2024	2,599	924,183,300	45,120	3,967			97,274		97,274			(11,280)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	06/26/2024	649	833,189,500	8,580	2,692			19,070		19,070			(2,692)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2024	3,903	917,788,000	79,164	14,571			170,922		170,922			(19,791)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	1,217	900,493,600	24,640	13,538			75,045		75,045			(6,160)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/15/2024	2,833	913,061,800	59,540	37,294			150,127		150,127			(14,889)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/03/2024	1,408	926,953,000	22,620	1,989			48,836		48,836			(5,655)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/30/2024	1,182	921,947,100	27,940	11,856			48,255		48,255			(6,872)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/04/2023	10/04/2024	1,883	902,710,000	35,020	7,895			112,215		112,215			(8,755)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2024	1,081	919,569,300	22,720	2,434			45,749		45,749			(5,680)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/06/2024	2,166	923,240,000	40,800	27,910			83,986		83,986			(10,200)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	1,829	935,936,000	30,090	10,746			59,195		59,195			(7,523)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	2,544	902,301,800	49,220	27,044			152,741		152,741			(12,305)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2024	1,184	928,690,000	21,450	4,361			38,952		38,952			(5,363)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	2,926	921,947,130	56,700	37,954			128,455		128,455			(13,983)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	1,076	935,006,600	18,100	6,464			35,552		35,552			(4,525)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/06/2024	1,191	919,547,000	24,640	16,855			49,746		49,746			(6,160)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/08/2023	09/25/2024	990	920,464,600	12,960	7,169			43,410		43,410			(3,686)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/05/2024	758	912,734,200	18,480	4,836			37,685		37,685			(4,633)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/27/2024	2,226	943,250,000	43,062	32,208			56,900		56,900			(10,855)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	996	921,145,430	12,300	6,014			44,812		44,812			(2,974)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/21/2024	1,616	928,130,000	30,920	6,899			55,301		55,301			(7,751)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2024	1,300	923,752,830	23,400	1,157			50,394		50,394			(5,850)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2024	3,415	939,961,500	62,720	44,111			116,187		116,187			(15,680)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	05/31/2024	1,731	933,563,200	25,008	4,417			50,714		50,714			(6,184)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/20/2024	2,882	931,308,400	62,910	45,454			107,640		107,640			(15,728)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/12/2023	07/12/2024	535	945,228,200	7,150	2,004			10,629		10,629			(1,788)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/30/2024	967	922,877,400	22,410	9,509			38,725		38,725			(5,512)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,774	890,431,920	54,240	15,944			125,863		125,863			(6,780)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/08/2023	02/07/2025	2,608	917,519,200	68,160	29,211			127,055		127,055			(8,520)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/22/2022	06/21/2024	2,601	923,815,300	72,000	8,011			97,416		97,416			(9,000)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	1,189	926,970,240	32,230	4,516			43,796		43,796			(4,029)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/04/2025	2,053	922,912,900	54,150	27,373			93,958		93,958			(6,769)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	840	953,873,900	24,480	841			9,749		9,749			(3,060)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/31/2022	08/30/2024	1,620	927,631,560	41,100	8,525			55,970		55,970			(5,138)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/12/2025	1,407	917,482,350	40,560	29,473			63,338		63,338			(5,070)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/18/2025	3,604	944,423,480	92,480	60,067			134,639		134,639			(11,560)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	1,781	955,294,300	52,870	2,324			20,078		20,078			(6,609)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	1,939	928,130,000	49,059	30,029			79,652		79,652			(6,141)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/18/2025	1,484	943,480,000	38,640	25,105			56,267		56,267			(4,630)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	542	921,947,130	14,100	11,737			27,223		27,223			(1,763)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/20/2024	657	908,066,850	17,640	6,373			36,542		36,542			(2,205)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	1,961	916,024,280	49,680	28,457			106,341		106,341			(6,210)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	2,730	915,750,000	69,250	27,015			122,860		122,860			(8,656)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	529	938,833,000	16,800	1,546			13,632		13,632			(2,100)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/08/2025	1,721	929,430,000	44,640	30,291			81,442		81,442			(5,580)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/20/2024	2,411	909,892,110	62,920	22,731			130,290		130,290			(7,865)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/08/2023	11/07/2025	550	905,002,300	14,900	11,973			33,964		33,964			(1,863)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/01/2023	01/31/2025	1,513	924,304,770	40,370	16,913			62,823		62,823			(5,046)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2022	09/06/2024	1,618	930,122,000	40,500	8,802			60,501		60,501			(5,069)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	542	922,870,000	13,900	11,571			26,896		26,896			(1,738)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/25/2025	2,388	922,081,160	58,800	31,035			115,730		115,730			(7,260)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/21/2023	11/21/2025	1,304	913,639,400	36,960	30,369			64,916		64,916			(4,614)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	1,409	918,710,400	36,387	21,542			61,566		61,566			(4,548)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/16/2025	1,631	917,810,700	41,550	23,400												

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/16/2024	2,647	940.722000	77.750				14.632		66.013			(9.719)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	552	898.504000	15.550				5.925		35.272			(1.946)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/12/2025	960	836.212900	25.830				21.988		45.682			(3.229)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/26/2025	1,438	903.066030	36.400				27.150		97.688			(4.550)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	03/29/2023	03/28/2025	2,287	819.218300	56.104				27.821		105.266			(7.013)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	2,420	911.048460	59.180				21.979		128.615			(7.408)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2022	07/19/2024	1,183	931.799880	31.680				4.743		36.091			(3.960)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	2,694	930.914400	65.045				39.814		105.788			(8.142)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	943	956.248700	27.540				1.211		10.050			(3.443)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/20/2024	1,207	917.910710	27.720				6.549		57.191			(3.465)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/26/2025	2,655	917.529550	52.320				39.024		151.874			(6.540)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/05/2025	2,164	919.439700	59.800				42.938		119.814			(7.485)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/19/2025	1,638	915.810000	41.400				30.481		74.459			(5.175)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/16/2025	1,087	916.891050	28.200				15.882		52.934			(3.525)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	433	930.135700	11.000				1.118		14.485			(1.375)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/29/2025	1,935	925.668400	54.540				38.583		84.485			(6.818)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/17/2025	1,438	899.589500	38.610				29.912		94.371			(4.826)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/12/2025	1,494	934.338600	41.440				35.292		72.819			(5.180)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2022	05/24/2024	317	949.219100	8.580				625		4.859			(1.073)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2022	07/19/2024	2,151	930.869940	58.400				8.744		67.339			(7.300)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/11/2025	1,300	921.937100	32.520				16.751		52.998			(4.065)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	2,871	904.844250	73.060				27.837		167.705			(9.145)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/18/2022	05/17/2024	744	934.628400	23.030				1.455		21.355			(2.879)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	2,736	910.164720	74.000				29.620		148.272			(9.263)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/19/2025	961	923.813000	31.050				26.742		47.434			(3.881)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/19/2022	10/18/2024	2,775	901.840940	69.250				19.025		167.760			(8.656)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/09/2025	1,621	925.120000	40.485				22.411		63.175			(5.061)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/08/2025	968	934.077200	23.220				15.756		42.886			(2.903)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	10/31/2025	890	902.766700	20.640				16.387		56.381			(2.580)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	6,219	904.992450	146.720				38.897		357.909			(18.340)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2022	04/19/2024	726	962.431300	22.540				557		4.030			(2.818)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/15/2025	652	904.310850	21.060				14.493		35.207			(2.633)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/11/2025	2,276	921.014300	57.960				29.856		94.219			(7.245)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2022	05/24/2024	2,111	911.363900	10.160				740		10.563			(1.270)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	2,439	942.027030	67.390				12.034		57.948			(8.424)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/22/2022	11/22/2024	2,299	912.476800	60.270				19.429		114.575			(7.523)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/03/2025	1,299	924.743800	32.520				20.515		59.885			(4.076)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/22/2022	11/22/2024	1,533	904.256100	45.920				14.803		87.113			(5.732)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	2,382	936.601400	54.340				5.524		66.396			(6.793)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/14/2025	1,635	914.897100	43.650				35.496		99.230			(5.456)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	05/30/2025	1,406	931.714600	30.498				17.787		49.244			(3.818)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/03/2022	08/02/2024	637	943.763760	17.580				2.970		15.454			(2.198)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	1,189	923.269760	34.210				4.793		47.685			(4.276)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/06/2024	984	912.105450	26.270				9.019		53.472			(3.296)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2025	2,167	921.907170	54.300				28.405		101.251			(6.784)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2022	08/23/2024	1,282	932.305800	36.360				7.192		42.970			(4.545)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2022	07/26/2024	2,561	934.448200	75.120				11.970		79.339			(9.390)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2022	12/13/2024	763	916.033050	19.390				6.818		37.327			(2.424)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2022	12/13/2024	2,072	913.282200	55.100				19.376		105.969			(6.888)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/10/2025	1,973	911.267800	50.940				38.975		123.076			(6.368)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	875	907.423260	24.720				9.895		49.431			(3.094)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/05/2025	867	924.163200	22.080				18.592		37.324			(2.760)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/03/2022	08/02/2024	2,973	935.286840	93.520				15.801		90.809			(11.690)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/15/2023	02/14/2025	1,197	919.170000	30.030				13.159		51.284			(3.754)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2022	10/04/2024	1,872	917.393100	41.140				10.511		90.254			(5.143)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/14/2022	09/13/2024	652	930.342400	14.460				3.277		24.435			(1.808)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/22/2023	03/21/2025	1,640	905.503500	47.550				23.122		95.547			(5.944)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/04/2025	1,296	913.656000	39.600				20.018		68.307			(4.950)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/24/2025	1,231	897.064000	28.380				22.260		83.266			(3.548)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/29/2024	1,307	917.261820	33.720				11.209		65.323			(4.215)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/13/2025	1,831	927.761300	46.070				27.718		70.475			(5.759)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/02/2025	3,791	924.183300	91.700				49.881		152.623			(11.463)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/22/2023	03/21/2025	1,640	910.076800	44.100				21.444		101.553			(5.513)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/10/2025</																

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2022	07/05/2024	1,074		928,958360	30,900			4,038		37,531			(3,868)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/06/2022	04/05/2024	1,342		867,401600	39,390			216		1,708			(4,924)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	1,891		951,970000	56,880			1,953		24,545			(7,110)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/13/2022	04/12/2024	827		974,413500	22,320			337		692			(2,790)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	2,819		917,788000	73,892		43,747			124,941			(9,237)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/22/2025	1,083		921,583100	28,000			19,538		47,114			(3,500)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2025	1,842		923,752830	44,710			23,431		83,619			(5,596)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/25/2025	1,169		931,896900	35,640			23,499		45,819			(4,458)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	03/29/2023	03/28/2025	4,791		918,300000	119,385			59,201		223,791			(14,923)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,552		897,649200	42,420			12,470		99,825			(5,303)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/14/2022	09/13/2024	869		927,581800	20,240			4,587		34,402			(2,530)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/20/2024	3,949		910,618470	102,240			24,156		211,445			(12,780)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/19/2025	961		925,686800	30,150			25,967		46,284			(3,769)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	4,249		918,777860	102,570			58,752		221,666			(12,821)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/06/2024	2,733		914,850000	70,800			23,942		142,440			(8,750)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/12/2023	07/11/2025	535		935,888000	12,000			8,193		17,964			(1,600)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/26/2025	1,166		941,363500	32,087			27,982		36,443			(4,016)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	2,332		899,589510	60,060			15,923		145,661			(7,508)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/08/2023	02/07/2025	3,151		920,280000	78,880			33,806		146,846			(9,860)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	2,651		942,027030	73,250			13,080		65,293			(9,156)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/19/2025	1,747		918,557400	42,176			31,053		76,269			(5,272)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/29/2025	1,290		923,807800	37,440			26,486		57,886			(4,680)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/16/2024	1,694		932,221500	56,320			10,599		53,292			(7,040)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2023	02/21/2025	1,866		909,909180	45,900			20,582		102,609			(5,745)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/23/2023	02/21/2025	2,745		915,374100	61,500			27,578		139,000			(7,698)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2022	05/10/2024	957		925,186300	34,740			1,861		36,892			(4,343)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2023	01/24/2025	653		921,275600	15,360			6,287		26,760			(1,920)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/01/2025	1,178		933,430000	30,360			20,310		52,462			(3,795)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2023	01/24/2025	1,633		923,112600	37,200			15,227		64,683			(4,650)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/03/2025	3,356		917,353300	94,860			59,843		172,044			(11,890)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/25/2025	1,487		925,307700	50,120			33,046		64,590			(6,265)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	1,980		910,139230	49,140			19,250		106,723			(6,151)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/21/2023	11/21/2025	1,196		911,799300	34,980			28,742		61,036			(4,367)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/15/2023	02/14/2025	2,067		918,250800	52,250			22,895		90,000			(6,531)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/13/2022	04/12/2024	723		968,607600	21,350			21,350		1,501			(2,869)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/26/2022	10/25/2024	2,314		904,687770	60,480			17,197		137,780			(7,560)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	874		919,413000	20,720			8,083		36,708			(2,590)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	1,721		930,489600	43,200			26,822		72,586			(5,400)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/19/2022	01/17/2025	500		1002	19,800			5,276		2,241			(1,650)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/02/2026	2,485		921,061600	79,120			53,013		130,131			(6,599)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/15/2023	02/13/2026	2,285		917,331700	69,510			43,476		103,670			(5,793)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2022	12/12/2025	2,399		915,116100	74,140			42,094		132,037			(6,178)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/22/2022	11/21/2025	1,752		917,043600	50,560			27,709		88,160			(4,209)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/13/2022	07/11/2025	1,405		923,269760	47,450			20,249		66,353			(3,954)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/26/2026	1,399		930,489600	41,990			31,377		67,013			(3,499)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/06/2022	04/04/2025	1,549		967,401600	53,250			17,945		30,546			(4,438)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/22/2022	06/20/2025	2,927		923,815300	96,930			39,500		120,353			(8,078)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2022	10/31/2025	1,884		907,572960	51,850			27,444		112,768			(4,321)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2022	04/17/2025	1,659		964,360000	59,200			20,674		35,532			(4,938)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/19/2025	4,279		911,530000	133,770			65,660		262,584			(11,148)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2022	07/18/2025	2,473		931,799880	34,669			34,669		90,353			(6,670)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/09/2026	1,754		911,267800	53,120			44,802		123,220			(4,427)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/08/2023	02/06/2026	3,369		923,961100	93,930			58,147		168,058			(7,828)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	09/28/2022	09/26/2025	1,102		916,716400	28,900			14,371		51,909			(2,408)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/17/2026	2,059		921,907170	60,990			41,665		107,032			(5,083)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/08/2026	2,919		924,194880	87,588			61,520		123,273			(7,299)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/01/2026	3,791		925,106500	109,200			76,000		165,954			(9,100)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/25/2026	1,217		898,546180	38,610			32,069		96,182			(3,218)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/13/2026	1,853		915,814700	54,060			47,327		126,050			(4,505)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/12/2022	01/10/2025	491		1030	17,950			4,668		691			(1,496)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	06/01/2026	1,623		924,320000	49,320			35,660		68,770			(4,102)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/18/2026	1,281		929,434600	44,280			40,185		65,221			(3,690)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/16/2022	11/14/2025	2,296		913,545500	70,980			38,480		120,844			(5,915)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17																	

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/27/2026	850	911.795560	23.160				20.573		39.832			(1.930)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/28/2026	1,166	942.306750	36.762				33.637		41.592			(3.058)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/04/2026	975	925.086500	29.340				26.250		43.900			(2.445)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/31/2022	08/29/2025	1,944	928.557340	58.680				27.674		76.005			(4.890)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2022	05/02/2025	1,781	955.294300	62.900				22.810		46.661			(5.242)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/04/2023	10/02/2026	865	906.320840	18.780				15.719		42.721			(1.565)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/16/2026	2,955	910.164720	93.690				56.248		173.830			(7.815)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/15/2025	2,965	939.777500	102.480				47.017		92.199			(8.540)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/26/2022	10/24/2025	2,424	905.595180	79.650				39.573		162.426			(6.307)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/23/2026	1,455	897.957500	35.680				33.949		102.010			(3.304)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2025	859	923.373440	31.200				13.176		40.444			(2.595)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2022	09/08/2025	1,618	930.122000	50.250				24.114		77.413			(4.180)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/07/2026	1,184	934.077200	34.320				26.966		63.818			(2.860)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	03/29/2023	03/27/2026	2,614	919.218300	74.640				49.555		131.138			(6.220)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/28/2025	1,307	915.425460	41.880				23.241		79.792			(3.490)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/12/2026	2,046	927.761300	61.370				45.072		86.901			(5.114)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/17/2026	2,438	941.593040	77.510				59.410		119.865			(6.459)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/05/2026	1,735	920.555200	52.704				38.370		77.337			(4.392)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/18/2026	1,965	921.304900	55.170				45.470		88.756			(4.598)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/10/2026	2,276	923.782900	68.460				46.330		95.903			(5.705)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/02/2022	01/31/2025	499	1006.	20.800				5.810		3.772			(1.733)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/10/2025	2,665	893.286080	89.520				45.662		187.816			(7.460)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/10/2022	08/08/2025	2,651	942.027030	86.750				39.244		78.878			(7.229)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/24/2025	507	986.345400	20.000				5.458		4.011			(1.667)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	07/31/2026	1,286	933.430000	39.360				30.673		70.001			(3.280)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/22/2026	1,852	916.942140	54.400				38.907		107.477			(4.533)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/25/2025	1,996	951.970000	71.250				25.381		55.487			(5.938)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2022	10/03/2025	2,422	906.493400	77.440				39.004		158.479			(6.453)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/05/2025	3,389	913.020300	107.570				60.385		213.191			(8.964)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/24/2026	1,169	932.838200	40.040				30.947		50.702			(3.337)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2022	07/25/2025	2,667	932.573700	94.000				41.319		110.233			(7.833)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/03/2022	08/01/2025	3,185	936.228720	114.900				51.242		124.839			(9.575)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/14/2026	544	920.869950	15.970				12.650		24.504			(1.331)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/22/2023	03/20/2026	1,749	910.991400	54.560				35.874		116.617			(4.547)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/28/2026	1,397	924.738100	45.890				36.939		67.505			(3.824)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/08/2023	11/06/2026	550	917.736000	14.750				12.818		31.528			(1.229)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2025	2,200	905.593080	68.600				39.944		136.128			(5.706)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2023	01/23/2026	1,960	922.194100	55.440				33.609		82.673			(4.620)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/07/2025	201	980.513000	9.640				2.754		1.997			(0.603)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/18/2022	05/16/2025	319	948.732400	9.570				3.593		9.603			(7.98)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/11/2026	1,948	923.026050	60.300				49.311		86.000			(5.025)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2026	1,407	925.667600	41.210				31.115		71.613			(3.428)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/04/2026	2,489	919.439700	80.500				65.374		159.845			(6.714)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/19/2022	10/17/2025	3,108	900.940000	94.360				48.735		200.821			(7.863)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/13/2022	04/11/2025	723	979.251700	22.190				7.620		10.958			(1.849)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2022	08/22/2025	1,709	934.177900	56.960				26.498		69.813			(4.747)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/16/2026	1,659	900.493600	51.300				43.596		113.348			(4.275)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2023	01/09/2026	3,058	915.750000	93.240				55.329		149.585			(7.770)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/14/2022	09/12/2025	978	925.741300	29.340				14.213		49.665			(2.445)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/21/2023	11/20/2026	1,413	912.719400	47.320				41.692		74.099			(3.940)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/19/2025	2,630	911.717370	79.920				45.888		151.167			(6.660)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/29/2022	06/27/2025	1,187	919.345900	42.900				17.757		59.069			(3.575)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/03/2025	687	1015.	29.890				1.582		1.488			(2.491)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2026	3,202	904.844250	95.990				56.506		199.980			(7.985)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/08/2022	06/06/2025	318	936.944000	12.030				4.748		11.943			(1.003)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/13/2025	2,815	937.525100	77.740				31.181		105.295			(6.478)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/22/2026	2,586	928.130000	76.102				56.485		118.184			(6.330)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2022	05/23/2025	740	944.487200	25.900				9.890		20.555			(2.158)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2022	05/09/2025	957	926.126600	41.580				15.345		45.166			(3.465)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/24/2026	2,714	922.081160	79.000				54.475		145.241			(6.583)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/21/2026	758	920.659700	23.520				18.782		35.829			(1.960)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/20/2024	776	1032.	32.400				7.803		871			(2.700)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/06/2024	291	1034.	11.730				2.675		269			(0.978)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/02/2022	06/02/2025	1,053	946.4														

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	12/08/2021	12/08/2025	291	1036	13,110				5,535		1,258			(818)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/15/2023	02/12/2027	2,502	916,412,500	86,020				61,856		122,891			(5,376)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2027	2,702	925,120,000	88,250				68,592		122,254			(5,504)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2022	05/04/2026	1,886	954,340,000	75,780				39,630		64,234			(4,727)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2026	2,640	902,865,390	94,800				65,106		177,684			(5,913)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/22/2025	873	1052	41,310				17,838		4,229			(2,577)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/04/2023	10/04/2027	775	902,710,000	26,110				22,925		54,030			(1,629)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2027	1,624	925,667,600	54,300				44,326		89,835			(3,387)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/29/2022	06/29/2026	1,403	917,492,400	56,940				31,963		78,387			(3,551)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2027	2,544	943,480,000	89,520				73,874		141,393			(5,584)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/22/2022	11/20/2026	2,080	909,736,400	73,150				48,348		120,588			(4,569)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	06/01/2027	1,731	929,865,900	54,570				43,242		74,573			(3,404)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2027	544	919,950,000	18,525				15,643		26,396			(1,155)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/12/2026	2,998	899,589,510	102,330				64,807		206,572			(6,382)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/22/2022	06/22/2026	3,252	923,815,300	121,500				67,620		145,302			(7,578)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/06/2027	1,083	924,163,200	37,300				34,360		51,859			(2,326)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2026	201	993,480,100	9,380				4,365		2,521			(585)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2027	2,075	916,725,800	70,718				61,412		104,623			(4,411)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/19/2022	01/16/2026	600	1003	26,580				11,957		5,992			(1,661)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2027	2,060	917,788,000	71,288				56,776		101,334			(4,446)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/20/2027	1,494	926,623,800	59,920				55,772		84,366			(3,737)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2027	2,489	926,721,850	83,950				72,500		113,039			(5,236)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/22/2023	03/22/2027	2,077	910,991,400	72,580				53,975		152,592			(4,527)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2022	11/02/2026	1,995	900,355,680	66,420				43,020		136,824			(4,143)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2027	1,223	901,867,500	39,490				35,430		86,115			(2,463)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/30/2027	1,505	924,738,100	54,180				46,270		77,041			(3,379)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/17/2026	3,282	939,777,500	125,550				74,693		115,797			(7,831)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2022	09/08/2026	1,941	929,194,700	70,920				43,262		112,654			(4,423)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2027	1,921	936,212,900	68,580				63,503		119,389			(4,277)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2027	2,276	922,830,000	75,390				57,511		127,591			(4,702)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2022	10/05/2026	2,092	908,310,000	73,340				46,095		150,951			(4,574)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/09/2022	11/09/2026	2,218	901,630,000	72,600				47,372		150,270			(4,528)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	09/28/2022	09/28/2026	1,873	915,808,760	56,950				35,521		93,188			(3,552)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/28/2027	1,378	941,363,500	49,855				46,677		54,650			(3,110)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/19/2022	10/19/2026	3,552	900,940,000	119,400				75,960		241,634			(7,429)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/08/2023	02/08/2027	3,803	922,120,600	73,200				88,072		211,557			(7,684)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/18/2022	05/18/2026	213	952,493,500	6,960				3,707		7,501			(434)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/21/2023	11/19/2027	1,630	914,559,500	58,950				53,690		87,124			(3,682)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2023	05/11/2026	1,170	920,485,200	59,840				31,581		71,240			(3,732)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/15/2027	1,744	914,897,100	60,800				55,133		129,807			(3,792)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	11/17/2021	11/17/2025	96	1035	5,110				2,084		364			(319)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/06/2022	04/06/2026	1,549	967,401,600	59,250				29,848		42,806			(3,696)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/13/2022	04/13/2026	723	976,348,800	26,180				13,314		17,436			(1,633)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2027	1,327	906,681,910	42,720				37,303		104,517			(2,665)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2022	05/22/2026	951	945,433,600	37,170				19,938		31,505			(2,323)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/01/2021	12/01/2025	98	1025	4,970				2,075		1,004			(310)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/26/2027	1,594	927,190,400	63,600				52,789		79,135			(3,967)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2027	1,184	934,077,200	39,270				32,972		72,489			(2,449)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/15/2026	3,140	937,525,100	99,180				54,722		137,232			(6,186)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/23/2027	866	920,659,700	30,000				25,476		42,335			(1,871)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2027	2,926	921,937,100	99,900				75,730		136,401			(6,231)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2022	07/20/2026	2,903	931,799,880	106,650				61,402		117,265			(6,652)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2027	1,973	911,267,800	66,780				58,953		150,712			(4,165)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	1,614	929,560,000	55,950				45,366		85,650			(3,490)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/12/2022	01/12/2026	589	1028	25,200				11,244		3,296			(1,572)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2022	12/14/2026	2,181	919,700,850	72,200				48,843									

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	MS	12/15/2021	12/15/2025	389	1026	19,200				8,198		2,180			(1,198)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2027	1,852	915,106,420	63,240				49,760		116,971			(3,944)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/07/2026	3,935	912,105,450	143,280				96,240		279,915			(8,937)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/14/2022	09/14/2026	869	928,502,000	29,760				18,276		50,906			(1,856)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/21/2026	5,046	912,441,530	180,320				111,603		349,491			(11,247)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2022	10/25/2027	1,567	897,957,500	48,580				43,352		114,056			(3,030)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2027	650	921,024,260	23,280				21,333		38,564			(1,452)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	01/25/2023	01/25/2027	2,177	922,194,100	73,200				51,626		99,765			(4,566)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/26/2022	10/26/2026	2,645	904,687,770	94,800				60,948		199,235			(5,913)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	01/26/2022	01/26/2026	609	987,330,700	26,820				12,224		8,491			(1,673)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	08/10/2022	08/10/2026	3,075	942,027,030	113,390				66,915		104,936			(7,072)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/19/2027	3,392	910,164,720	72,900				84,771		212,833			(7,541)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/16/2022	11/16/2026	2,625	914,460,000	89,040				58,526		144,493			(5,554)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/03/2027	4,657	924,183,300	153,940				118,910		216,407			(9,601)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2027	2,593	917,358,800	96,480				72,674		153,245			(6,018)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2026	1,074	928,958,360	40,400				22,900		52,588			(2,520)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2027	2,477	930,547,400	80,730				64,684		107,758			(5,035)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/30/2026	1,525	915,425,460	55,160				36,786		104,612			(3,440)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	03/30/2022	03/30/2026	817	977,052,000	33,600				16,765		14,839			(2,096)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2026	687	1015	34,090				33,690		5,074			(2,126)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/27/2026	2,101	951,970,000	84,400				43,733		73,771			(5,264)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2027	2,415	909,909,180	78,320				56,794		152,716			(4,885)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2027	2,501	918,730,350	84,640				66,192		142,709			(5,279)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2027	3,533	904,844,250	119,360				82,546		233,311			(7,445)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/21/2026	2,958	911,717,370	101,250				68,980		182,118			(6,315)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/03/2022	08/03/2026	3,610	935,286,840	145,860				85,377		164,919			(9,098)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/08/2022	06/08/2026	424	938,833,000	17,360				9,495		18,135			(1,083)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	03/29/2023	03/29/2027	2,940	918,300,000	93,555				70,022		157,924			(5,835)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/02/2022	06/02/2026	1,369	945,512,800	59,670				37,850		60,992			(2,977)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/08/2022	06/08/2026	424	937,888,500	18,920				12,064		20,518			(944)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/18/2022	05/18/2026	744	943,090,800	29,540				18,495		33,884			(1,474)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	09/28/2022	09/28/2026	1,983	916,716,400	65,700				45,925		101,305			(3,278)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	2,582	932,348,700	96,000				81,482		142,476			(4,787)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2023	01/11/2027	4,368	915,750,000	164,800				124,684		228,501			(8,222)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/29/2026	3,190	906,502,310	117,740				88,240		216,703			(5,674)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/27/2026	2,416	951,970,000	105,800				65,023		98,884			(5,278)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/14/2023	06/14/2027	5,169	928,690,000	188,160				158,261		239,649			(9,382)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/04/2023	10/04/2027	7,865	911,737,100	261,990				236,437		525,699			(13,064)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/31/2022	08/31/2026	2,808	928,557,340	106,080				72,523		126,242			(5,292)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2022	04/20/2026	1,763	965,324,360	75,990				46,411		61,379			(3,791)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2022	01/05/2026	786	1015	42,880				23,720		9,012			(2,139)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/22/2023	03/22/2027	3,061	910,991,400	116,760				92,832		240,934			(5,822)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/06/2022	04/06/2026	1,756	967,401,600	72,420				43,674		59,159			(3,613)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	05/10/2023	05/10/2027	4,540	925,120,000	170,060				131,558		217,193			(7,981)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/03/2022	08/03/2026	4,034	935,286,840	175,560				117,329		203,740			(8,759)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	08/10/2022	08/10/2026	3,606	942,027,030	142,800				95,983		137,539			(7,124)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	12/08/2021	12/08/2026	2,291	1036	14,460				7,777		2,415			(721)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/22/2022	11/22/2026	2,409	909,736,400	90,860				66,252		144,293			(4,533)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/08/2023	02/08/2027	3,369	919,359,700	122,450				94,523		205,301			(6,109)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2022	11/02/2026	2,217	903,964,320	75,400				54,152		153,200			(3,762)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/29/2022	06/29/2026	1,511	917,492,400	65,520				42,531		90,518			(3,269)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/21/2026	4,937	911,530,000	195,300				135,768		373,721			(9,744)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	11/16/2022	11/16/2026	3,171	913,545,500	85,044				48,044		183,087			(5,845)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	09/20/2023	09/20/2027	5,350	916,725,800	199,479				178,493		280,685			(9,947)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/15/2027	4,468	915,814,700	155,953				115,953		355,187			(8,402)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	07/26/2023	07/26/2027	4,781	934,720,800	187,200				161,761		230,705			(9,334)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/26/2022	10/26/2026	3,086	903,780,360	122,360				87,410		251,652			(6,105)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2027	3,650	894,164,800	145,200				132,152		281,369			(7,240)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	MS	12/15/2021	12/15/2026	487	1027	26,000				14,083		4,751			(1,297)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/07/2027	5,086	921,287,800	196,460				174,392		382,592			(9,796)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2027	3,268	915,106,420	120,600				100,048		215,986			(6,013)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2027	5,701	911,267,800	210,600				190,867		466,490			(10,501)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2022	12/14/2026	3,381	916,033,050	125,550				93,061									

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2028	5,015	937.150000	195,050				183,507		340,383			(9,726)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2028	4,551	922.860000	167,160				134,827		221,776			(8,335)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	06/22/2022	06/22/2027	3,685	923.815300	150,280				96,973		173,969			(7,498)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	12/06/2023	12/06/2028	4,766	923.240000	180,400				169,032		234,832			(8,995)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2022	07/07/2027	1,289	928.958360	52,200				34,113		68,984			(2,604)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2028	5,595	934.077200	204,880				178,610		377,716			(10,216)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/05/2023	01/05/2028	4,858	904.844250	176,440				132,910		335,196			(8,803)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/13/2022	04/13/2027	1,033	975.381100	41,500				25,187		31,677			(2,070)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	06/01/2028	2,921	927.093000	103,464				86,286		137,492			(5,159)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	08/23/2023	08/23/2028	3,465	923.430000	125,760				110,600		169,899			(6,271)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/19/2022	10/19/2027	3,885	901.840940	137,900				97,982		273,250			(6,880)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/08/2023	11/08/2028	3,408	913.188200	121,830				112,284		225,982			(6,075)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2022	10/05/2027	3,083	907.401700	122,360				86,001		242,632			(6,105)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2028	4,226	923.752830	150,930				122,315		249,594			(7,526)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	08/30/2023	08/30/2028	3,547	925.668400	134,310				118,634		187,215			(6,697)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2028	5,319	921.160000	193,550				157,597		328,929			(9,651)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/30/2027	1,634	916.343640	64,650				47,424		120,549			(3,225)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2028	6,041	939.706080	242,250				208,401		387,397			(12,079)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/15/2023	02/15/2028	3,155	919.170000	113,520				87,289		158,194			(5,614)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2028	2,926	921.947130	112,130				105,567		180,921			(5,641)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2028	4,645	921.987200	178,450				143,249		278,304			(8,898)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	12/01/2021	12/01/2026	98	1025.	5,630				3,006		1,719			(281)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2022	08/24/2027	1,816	932.305800	78,710				53,509		94,852			(3,927)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2028	3,355	924.873950	126,480				112,688		163,338			(6,307)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2028	2,927	922.400000	103,329				86,513		144,172			(5,152)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2022	05/11/2027	851	921.425400	46,880				29,171		57,518			(2,339)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2022	07/27/2027	3,414	933.511000	142,720				94,834		175,346			(7,120)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/01/2023	02/01/2028	1,945	921.529080	75,841				58,253		104,685			(3,784)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/20/2028	6,617	924.749900	295,120				278,787		400,767			(14,716)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2028	3,003	901.867500	106,110				97,389		218,063			(5,291)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/09/2027	301	986.497800	16,230				9,290		5,977			(810)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	11/09/2022	11/09/2027	2,551	899.826700	92,000				66,428		182,944			(4,590)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/22/2028	7,111	927.201900	248,470				210,076		367,435			(12,389)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/21/2027	4,054	911.717370	149,110				111,097		262,842			(7,439)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2028	3,915	917.810700	145,080				119,900		238,480			(7,234)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/17/2027	3,600	940.722000	145,860				98,599		139,607			(7,277)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2028	4,062	911.730820	140,230				109,401		265,339			(6,996)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2022	09/08/2027	2,265	930.122000	90,930				62,564		145,217			(4,537)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/12/2022	01/12/2027	589	1028.	27,900				15,541		5,896			(1,392)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/28/2028	4,559	946.079750	168,388				159,807		184,776			(8,396)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2028	4,655	923.820000	174,580				148,943		277,619			(8,705)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2028	5,142	935.296900	191,520				166,229		341,766			(9,550)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	07/12/2023	07/12/2028	1,178	945.228200	37,180				31,842		45,976			(1,854)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/19/2022	01/19/2027	700	1004.	33,670				18,884		10,480			(1,680)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/19/2028	4,268	910.164720	163,800				124,646		281,565			(8,172)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/02/2022	02/02/2027	599	991.524600	36,720				20,876		17,844			(1,832)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2028	3,696	921.789900	138,210				121,019		184,570			(6,892)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2023	01/25/2028	3,048	921.275600	111,720				85,383		149,291			(5,574)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/12/2027	3,443	898.689020	126,790				89,601		248,676			(6,326)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/15/2027	3,573	937.525100	124,080				79,591		174,158			(6,190)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/22/2026	970	1032.	50,400				27,493		8,847			(2,514)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	09/14/2022	09/14/2027	1,087	928.502000	41,700				28,829		70,972			(2,080)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2028	5,036	890.809500	184,050				168,217		398,510			(9,177)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2022	05/25/2027	951	945.433600	40,770				25,682		34,292			(2,034)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	05/03/2023	05/03/2028	7,149	925.106500	256,080				209,494		338,044			(12,769)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	03/29/2023	03/29/20																

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/31/2023	08/30/2024	362	1062	27,976				11,903		54,113			(6,899)				0/0	
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/14/2023	12/13/2024	431	1161	25,625				18,072		35,055			(6,424)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/03/2023	08/02/2024	1,729	1098	98,477				33,368		203,168			(24,687)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/16/2023	11/15/2024	639	1089	38,178				23,980		82,213			(9,571)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/27/2023	07/26/2024	900	1109	52,260				16,700		97,058			(13,101)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/21/2023	12/20/2024	86	1170	5,044				3,654		6,591			(1,264)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/13/2023	07/12/2024	997	1127	46,992				13,204		91,691			(11,780)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/17/2023	08/16/2024	1,127	1091	49,884				18,627		139,448			(12,509)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/30/2023	11/29/2024	542	1106	31,188				20,933		63,054			(7,712)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/22/2023	11/22/2024	902	1088	60,800				38,788		116,879			(15,020)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/21/2023	09/20/2024	1,135	1070	55,728				26,406		161,480			(13,970)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/29/2023	06/28/2024	93	1114	3,607				912		9,506			(892)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/26/2023	10/25/2024	589	1016	31,350				17,877		112,014			(7,859)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/29/2023	12/27/2024	429	1151	30,600				22,823		40,298			(7,692)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/02/2023	11/01/2024	567	1087	24,528				14,460		73,579			(6,149)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/09/2023	11/08/2024	283	1074	13,608				8,285		39,602			(3,411)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/22/2023	11/21/2025	361	1143	22,468				18,487		39,344			(2,809)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/20/2023	07/18/2025	1,445	1108	107,072				69,663		179,403			(13,402)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/17/2023	08/15/2025	1,503	1106	85,312				58,791		190,440			(10,679)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/03/2023	08/01/2025	1,729	1138	103,227				69,149		185,505			(12,921)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/29/2023	06/27/2025	93	1132	4,752				2,954		10,193			(595)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/07/2023	12/05/2025	270	1154	16,242				13,695		28,148			(2,033)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/24/2023	08/22/2025	1,031	1138	49,324				34,466		111,751			(6,174)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/29/2023	12/29/2025	343	1204	23,712				20,720		29,699			(2,960)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/05/2023	10/03/2025	965	1104	45,350				34,309		124,970			(5,677)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/13/2023	07/11/2025	544	1151	31,182				19,987		53,950			(3,903)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/14/2023	12/12/2025	517	1197	33,816				28,839		43,741			(4,233)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/26/2023	10/24/2025	295	1042	17,448				13,704		49,990			(2,184)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/16/2023	11/14/2025	639	1142	36,792				29,960		69,789			(4,605)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/12/2023	10/10/2025	1,885	1089	115,100				88,185		261,568			(14,407)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/19/2023	10/17/2025	476	1083	28,015				21,734		67,904			(3,507)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/02/2023	10/31/2025	662	1100	37,142				29,530		87,485			(4,649)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/30/2023	11/28/2025	361	1141	22,544				18,792		39,849			(2,822)					0/0
BX1 ITR12	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/15/2023	06/13/2025	92	1090	6,752				4,068		12,330			(845)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/20/2023	07/19/2024	300	332,934200	2,582				769		5,000			(642)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/07/2023	07/05/2024	2,145	324,455200	19,796				5,195		52,295			(4,976)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/23/2023	06/21/2024	305	322,542000	3,377				756		8,017			(849)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/13/2023	07/12/2024	4,513	334,729900	34,800				9,576		68,031			(8,543)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/07/2023	12/06/2024	1,496	334,227100	12,855				8,818		24,875			(3,223)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/02/2023	11/01/2024	1,534	331,102310	9,660				5,695		28,765			(2,422)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/24/2023	08/23/2024	1,223	326,963400	10,244				4,064		26,904			(2,568)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/30/2023	11/29/2024	2,398	333,577200	20,552				13,794		40,884			(5,082)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/31/2023	08/30/2024	901	334,900100	6,930				2,949		13,842			(1,709)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/12/2023	10/11/2024	2,145	326,034600	18,235				9,695		49,019			(4,571)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/29/2023	12/27/2024	1,168	339,296450	12,744				9,505		16,673			(3,204)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/22/2023	11/22/2024	5,691	330,495600	57,551				37,155		109,988			(14,388)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/10/2023	08/09/2024	605	329,852400	5,304				1,900		11,746			(1,300)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/08/2023	09/06/2024	603	333,283500	4,694				2,049		10,064			(1,180)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/27/2023	07/26/2024	1,199	320,504800	18,588				5,940		33,669			(4,660)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/17/2023	08/16/2024	3,674	327,616100	29,196				11,019		78,627			(7,319)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/26/2023	10/25/2024	939	317,334500	8,634				4,924		28,740			(2,164)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/08/2023	06/07/2024	309	318,604500	3,331				615		9,351			(835)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/28/2023	09/27/2024	1,231	325,003600	10,240				5,120		29,224			(2,532)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/21/2023	09/20/2024	1,228	325,521200	10,408				4,932		28,586			(2,609)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/19/2023	10/18/2024	308	326,401500	2,349				1,294		6,943			(589)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/14/2023	12/13/2024	1,464	341,107800	13,095				9,235		17,830			(3,283)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/05/2023	10/04/2024	1,240	322,917695	10,072				5,161		31,738			(2,525)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/29/2023	06/28/2024	611	329,694200	4,540				1,147		11,888			(1,123)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	06/15/2023	06/14/2024	303	325,520200	3,277				668		7,095			(821)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/13/2023	07/11/2025	903	334,065000	9,468				6,069		16,282			(1,185)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/16/2023	11/14/2025	603	331,594800	6,782				5,523		12,122			(849)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/09/2023	11/07/2025	613	323,173600	7,434				5,982		15,737			(931)					0/0
BX1 ITR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/10/2023	08/																	

STATEMENT AS OF MARCH 31, 2024 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)
BX1 ITRGE	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/14/2023	12/12/2025	293	341.449200	3.382				2.884		4.320			(423)				0/0
BX1 ITRGE	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/07/2023	12/05/2025	299	331.219100	3.747				3.159		6.111			(469)				0/0
BX1 ITRGE	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/14/2023	09/12/2025	598	330.178900	7.682				5.590		12.439			(962)				0/0
BX1 ITRGE	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/03/2023	08/01/2025	603	333.330100	6.286				4.211		11.218			(787)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/08/2023	03/07/2025	2,654	908.067800	58.080				27.125		137.017			(7,260)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/08/2023	03/07/2025	2,543	908.067800	55.660				25.995		131.308			(6,958)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/08/2023	03/06/2026	2,764	904.450000	77.000				49.641		156.736			(6,417)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/08/2023	03/08/2027	3,317	908.067800	98.700				72.452		182.827			(6,156)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/08/2023	03/08/2028	4,533	908.067800	147.190				115.897		254.368			(7,339)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/09/2023	03/07/2025	49,284	254.393598	360.000				168.363		526.490			(45,062)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/16/2023	03/14/2025	49,152	255.579155	405.720				193.652		482.913			(50,785)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/02/2023	02/28/2025	56,389	252.835410	450.450				206.327		688.558			(56,384)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	WF	05/25/2023	05/24/2024	632	4291	76.410				11.156		144.047			(19,155)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	11/02/2023	11/01/2024	360	4136	34.800				20.516		59.356			(8,724)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	12/14/2023	12/13/2024	485	4516	53.460				37.702		82.933			(13,402)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	12/29/2023	12/27/2024	663	4504	77.400				57.729		122.202			(19,457)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	11/09/2023	11/08/2024	331	4178	36.400				22.161		60.549			(9,125)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	08/03/2023	08/02/2024	256	4356	25.080				8.498		45.120			(6,287)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	08/17/2023	08/16/2024	520	4232	45.980				17.353		77.263			(11,527)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	08/10/2023	08/09/2024	502	4353	53.900				19.303		87.860			(13,512)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	12/07/2023	12/06/2024	402	4465	50.040				34.325		82.635			(12,544)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/31/2023	08/30/2024	233	4130	26.100				11.105		46.046			(6,437)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	ML	06/02/2023	05/31/2024	463	4332	49.000				8.678		86.811			(12,150)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	06/15/2023	06/14/2024	550	4361	45.840				9.345		77.684			(11,492)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	WF	06/08/2023	06/07/2024	512	4246	62.040				11.451		106.141			(15,553)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/20/2023	07/19/2024	412	4356	42.840				12.864		71.644			(10,740)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/27/2023	07/26/2024	450	4421	42.600				13.613		69.139			(10,679)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/21/2023	09/20/2024	593	4217	67.500				31.983		117.933			(16,921)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	11/16/2023	11/15/2024	581	4272	52.500				32.975		85.036			(13,161)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	04/06/2023	04/05/2024	766	4297	47.850				5.27		85.659			(11,995)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	12/21/2023	12/20/2024	287	4547	26.520				19.214		42.465			(6,648)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	11/30/2023	11/29/2024	525	4361	56.120				37.668		90.928			(13,878)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	08/24/2023	08/23/2024	402	4249	35.530				14.095		62.530			(8,907)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	04/20/2023	04/19/2024	639	4372	45.640				2.263		80.577			(11,441)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	05/04/2023	05/03/2024	583	4300	51.750				4.562		93.708			(12,973)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	07/07/2023	07/05/2024	283	4287	30.000				7.873		56.525			(7,541)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	10/12/2023	10/11/2024	500	4186	45.570				24.229		75.849			(11,424)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/05/2023	10/04/2024	317	4092	25.870				13.256		44.248			(6,488)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	04/27/2023	04/26/2024	780	4358	66.300				5.405		117.663			(16,399)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	10/19/2023	10/18/2024	318	4094	31.720				17.477		56.681			(7,952)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	05/18/2023	05/17/2024	504	4337	48.400				6.133		83.692			(12,133)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	CITI	09/28/2023	09/27/2024	457	4187	41.040				20.520		72.485			(10,148)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	05/11/2023	05/10/2024	603	4331	55.900				6.006		101.993			(14,013)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	06/29/2023	06/28/2024	551	4359	59.040				14.920		103.525			(14,600)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	WF	06/23/2023	06/21/2024	492	4284	49.560				11.089		87.983			(12,458)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	04/13/2023	04/12/2024	1,169	4341	106.590				3.230		192.928			(26,721)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	11/22/2023	11/22/2024	276	4330	26.640				17.199		42.866			(6,660)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	10/26/2023	10/25/2024	519	4066	55.650				31.734		102.909			(13,951)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	09/08/2023	09/06/2024	378	4241	38.080				9.621		65.634			(9,573)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	WF	09/14/2023	09/13/2024	421	4267	48.260				20.536		76.063			(11,326)				0/0
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	07/13/2023	07/12/2024	433	4317	45.180				13.561		76.321			(12,098)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	37	35212	19.890				6.721		29.083			(4,973)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	24	33383	38.800				19.347		117.493			(9,569)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/28/2023	06/28/2024	35	33954	46.116				11.623		106.636			(11,373)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	04/19/2023	04/19/2024	27	34304	33.390				1.651		38.820			(8,348)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	40	37446	66.600				49.537		100.773			(16,696)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	26	35158	37.170				13.27									

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/07/2023	09/06/2024	14	34466	22.010	22,010			9,580		51,263			(5,518)				0/0	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	32	34627	22.990	22,990			8,653		36,367			(5,748)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/03/2023	05/03/2024	51	33682	25.653	25,653			2,255		45,651			(6,413)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	20	34579	26.530	26,530			12,536		73,975			(6,633)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	11/29/2023	11/29/2024	14	36068	13.950	13,950			9,338		47,909			(3,440)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	49	32866	32.320	32,320			4,706		53,913			(8,080)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/04/2023	10/04/2024	33	33262	18.370	18,370			9,387		31,065			(4,593)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/18/2023	10/18/2024	24	33530	36.880	36,880			20,264		121,641			(9,220)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/01/2023	05/31/2024	21	33062	30.926	30,926			5,462		72,987			(7,647)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	11/01/2023	11/01/2024	27	32942	15.120	15,120			8,889		21,699			(3,780)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	14	35141	22.400	22,400			7,569		33,343			(5,600)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	15	33148	26.000	26,000			286		35,569			(6,500)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/03/2023	05/03/2024	15	34049	17.390	17,390			1,529		29,253			(4,348)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/17/2023	05/17/2024	54	33087	36.918	36,918			4,665		58,951			(9,230)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	36	33450	20.760	20,760			10,352		31,415			(5,120)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	08/30/2023	08/30/2024	32	34506	19.030	19,030			8,075		26,716			(4,680)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	06/14/2023	06/14/2024	32	33979	16.940	16,940			3,444		26,092			(4,235)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2024	20	34527	10.570	10,570			6,795		14,039			(2,643)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	32	34506	47.740	47,740			21,640		114,633			(11,935)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	04/19/2023	04/19/2024	50	34236	26.860	26,860			1,328		47,443			(6,715)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/04/2023	10/04/2024	18	33262	26.040	26,040			13,306		92,795			(6,510)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	10/25/2023	10/25/2024	18	32904	16.268	16,268			16,269		107,424			(7,152)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/11/2023	10/11/2024	33	33771	47.300	47,300			25,079		154,915			(11,825)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	15	34279	20.200	20,200			5,660		42,166			(5,050)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	10/25/2023	10/25/2024	39	32739	17.264	17,264			9,818		26,401			(4,316)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/06/2023	12/06/2024	22	36271	10.960	10,960			7,497		16,304			(2,740)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	23	34682	12.640	12,640			5,973		20,868			(3,160)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/26/2024	20	35414	29.470	29,470			9,392		39,142			(7,368)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/23/2023	08/23/2024	35	34197	18.840	18,840			7,453		29,264			(4,710)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	34	35026	15.600	15,600			4,671		23,491			(3,900)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/18/2023	10/18/2024	48	33598	28.640	28,640			15,736		45,102			(7,160)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	12/20/2023	12/20/2024	16	36822	13.860	13,860			10,014		17,380			(3,465)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/23/2023	08/23/2024	15	34197	24.150	24,150			9,554		52,002			(6,038)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/07/2023	09/06/2024	38	34432	20.813	20,813			9,059		32,816			(5,218)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	11/15/2023	11/15/2024	40	34781	22.960	22,960			14,382		33,757			(5,740)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/17/2023	05/17/2024	30	32853	57.440	57,440			7,259		101,762			(14,360)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/21/2024	32	34150	20.240	20,240			4,516		35,808			(5,074)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	04/26/2023	04/26/2024	24	33269	38.240	38,240			3,109		62,833			(9,430)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/08/2024	23	34249	29.920	29,920			18,166		115,095			(7,480)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	10/11/2023	10/11/2024	21	33636	11.620	11,620			6,161		17,710			(2,905)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/07/2023	06/07/2024	51	33497	32.045	32,045			5,898		52,138			(8,011)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	06/14/2023	06/14/2024	21	33911	30.800	30,800			6,262		58,544			(7,700)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	49	34210	28.220	28,220			7,908		43,441			(7,055)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/10/2024	72	33565	35.040	35,040			3,754		57,215			(8,760)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	15	32997	21.700	21,700			3,160		51,642			(5,425)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	80	33546	45.360	45,360			1,371		75,403			(11,340)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/28/2023	06/28/2024	41	33785	27.468	27,468			6,923		45,531			(6,774)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/07/2023	06/07/2024	24	33631	34.384	34,384			6,329		71,182			(8,596)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2024	29	34632	47.700	47,700			30,664		135,325			(11,925)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2024	30	37090	17.600	17,600			12,378		24,476			(4,400)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	32	37597	18.720	18,720			13,924		24,451			(4,693)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	29	34766	42.800	42,800			16,109		84,030			(10,700)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/10/2024	24	33531	37.980	37,980			3,986		61,964			(9,300)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/06/2023	07/05/2024	21	34329	10.360	10,360			2,711		18,601			(2,597)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/06/2023	07/05/2024	18	34160	22.020	22,020			5,763		51,416			(5,520)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/01/2023	05/31/2024	42	32995	25.326	25,326			4,473		41,604			(6,263)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	11/29/2023	11/29/2024	23	35395	13.680	13,680			9,157		21,335			(3,374)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	20	34991	28.910	28,910			8,657		46,003			(7,228)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/08/2023	09/06/2024	113	34542	88.998	88,998			38,844		129,493			(22,372)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	07/27/2023	07/26/2024	133	35177	97.290	97,290			31,090		140,512			(24,390)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	08/10/2023	08/09/2024	77	35352	58.131	58,131			20,818		86,921			(14,573)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	10/26/2023	10/25/2024	113	33014	60.902	60,902			34,729		92,588			(15,267)					0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/21/2024	122	33761	91.996</														

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/08/2023	06/07/2024	151	33394	130.662				24.117		199.467			(32.755)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/11/2023	05/10/2024	150	33609	90.950				9.771		152.995			(22.800)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/24/2024	128	32765	103.446				15.104		165.140			(25.933)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/14/2023	09/13/2024	146	34733	117.963				53.620		167.858			(29.572)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	08/03/2023	08/02/2024	119	35427	92.652				31.394		139.376			(23.227)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/13/2024	129	37062	104.160				73.457		136.178			(26.112)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	11/30/2023	11/29/2024	100	35735	84.672				56.831		112.606			(20.938)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	12/29/2023	12/27/2024	146	37539	119.350				89.018		143.717			(30.002)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	11/09/2023	11/08/2024	139	33824	119.897				72.995		174.196			(30.057)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	05/18/2023	05/17/2024	119	33502	75.600				9.580		118.630			(18.952)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/27/2023	04/26/2024	148	33860	88.600				7.223		143.617			(21.909)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/02/2023	05/31/2024	104	33526	77.735				13.768		120.058			(19.275)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/27/2024	143	33734	116.640				58.320		182.392			(28.843)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/15/2023	06/14/2024	125	34167	91.418				13.636		137.809			(22.917)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	11/16/2023	11/15/2024	126	35050	74.756				46.954		104.313			(18.740)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	08/17/2023	08/16/2024	125	34509	96.191				36.303		144.604			(24.114)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	08/31/2023	08/30/2024	104	34861	63.072				26.836		92.900			(15.554)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/04/2023	05/03/2024	160	33260	121.900				10.746		204.374			(30.559)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/13/2023	07/12/2024	134	34430	97.336				27.351		149.445			(24.401)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	10/19/2023	10/18/2024	120	33548	83.200				45.840		125.199			(20.857)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/19/2024	222	33685	166.800				8.271		275.716			(41.815)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/22/2024	145	35202	106.590				68.815		151.867			(26.648)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/07/2023	07/05/2024	86	33769	58.493				15.350		89.665			(14.704)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	08/24/2023	08/23/2024	126	34270	101.910				40.427		156.623			(25.548)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TRU	12/21/2023	12/20/2024	104	37404	80.730				58.490		100.152			(20.238)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	04/13/2023	04/12/2024	270	33894	219.144				6.641		357.364			(54.937)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	09/21/2023	09/20/2024	91	34139	58.249				27.600		86.098			(14.602)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	07/20/2023	07/19/2024	116	34697	93.357				28.033		132.027			(23.404)				0/0
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	11/02/2023	11/01/2024	83	33501	78.680				46.384		118.111			(19.724)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/18/2023	05/17/2024	85	257.583301	514.800				65.236		633.228			(129.055)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/17/2023	08/16/2024	148	254.463000	825.630				311.601		1,501.615			(206.976)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/08/2023	09/06/2024	92	254.811765	559.320				244.123		911.798			(140.603)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/31/2023	08/30/2024	102	257.013000	599.640				255.131		823.899			(147.879)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/23/2023	06/21/2024	95	256.664700	560.880				125.501		768.817			(140.995)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/02/2023	11/01/2024	100	251.118535	537.140				316.661		1,315.576			(134.659)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/29/2023	12/27/2024	94	262.655382	567.920				423.587		497.500			(142.764)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/12/2023	10/11/2024	107	250.051887	639.900				340.222		1,517.852			(160.416)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/08/2023	06/07/2024	118	256.626700	736.400				139.611		948.373			(189.621)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/02/2023	05/31/2024	79	258.629900	418.200				74.068		490.722			(103.695)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/26/2023	10/25/2024	114	246.941112	645.240				367.947		1,939.065			(161.754)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/03/2023	08/02/2024	133	257.626400	767.120				259.933		991.476			(192.308)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/09/2023	11/08/2024	126	249.390482	782.990				476.696		1,856.277			(196.287)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/04/2023	05/03/2024	101	259.489800	594.000				52.364		533.677			(148.909)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2023	05/24/2024	120	255.163809	660.050				96.371		1,131.184			(165.467)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/06/2023	04/05/2024	77	260.194670	472.350				5.205		343.945			(118.413)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/16/2023	11/15/2024	105	254.354983	560.700				352.175		1,103.043			(140.561)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/27/2023	04/26/2024	114	259.760800	624.560				50.915		566.584			(154.443)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/27/2023	07/26/2024	135	259.150500	751.140				240.034		840.636			(188.302)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/21/2023	09/20/2024	96	251.468800	578.280				274.006		1,238.257			(144.968)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/15/2023	06/14/2024	99	258.968300	598.810				122.071		595.190			(150.115)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/30/2023	11/29/2024	100	254.932512	583.680				391.763		1,006.203			(144.334)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/07/2023	07/05/2024	92	255.151400	505.400				132.538		873.964			(126.958)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/24/2023	08/23/2024	91	255.437500	479.700				190.294		856.875			(120.255)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/13/2023	07/12/2024	112	261.033000	598.600				168.202		527.759			(150.062)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2023	07/19/2024	79	255.125700	640.660				192.374		753.914			(160.606)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/05/2023	10/04/2024	124	248.103947	765.700				392.342		1,975.826			(191.952)				

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/02/2023	06/02/2025	42,315		257,593,200	333,540			195,366		368,473			(41,635)				0/0	
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/15/2023	06/13/2025	16,186		261,044,200	116,760			70,345		108,791			(14,615)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/30/2023	11/28/2025	28,998		254,932,512	228,660			190,620		312,462			(28,622)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/29/2023	12/29/2025	53,299		261,866,627	455,000			397,579		379,162			(56,797)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/22/2023	11/21/2025	25,187		254,097,300	194,560			160,084		286,076			(24,320)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/12/2023	01/10/2025	39,296		258,271,800	335,580			131,093		305,832			(42,005)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/21/2023	12/19/2025	11,059		262,235,300	89,030			76,784		75,221			(11,144)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/21/2023	09/19/2025	38,061		250,964,400	310,080			228,615		510,180			(38,813)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/19/2023	10/17/2025	20,937		248,368,400	156,520			121,427		321,354			(19,592)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/10/2023	08/08/2025	67,242		257,280,600	524,190			356,190		610,717			(65,614)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/20/2022	10/18/2024	78,536		253,134,000	612,920			168,616		895,796			(76,720)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	61,068		254,944,000	491,400			125,723		601,576			(61,509)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/09/2022	09/09/2024	57,229		261,319,900	486,000			107,333		289,766			(60,667)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/05/2022	05/03/2024	73,548		267,851,400	620,550			27,314		26,654			(77,675)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/17/2022	11/15/2024	29,918		255,053,175	266,420			83,554		297,101			(33,348)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/06/2023	01/06/2025	22,874		256,643,733	193,520			74,329		203,056			(24,157)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/21/2022	07/19/2024	46,218		266,127,500	383,760			57,538		94,988			(48,036)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/23/2023	06/23/2025	33,862		256,921,600	264,480			162,534		310,458			(33,015)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/14/2022	07/12/2024	50,394		263,129,900	433,580			60,832		170,709			(54,272)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/06/2023	04/04/2025	36,822		260,194,670	305,280			154,530		256,157			(38,212)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/11/2023	05/09/2025	53,485		259,626,114	435,070			145,070		401,801			(54,459)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/31/2023	08/29/2025	20,601		257,784,800	155,820			110,381		181,397			(19,504)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/30/2022	06/28/2024	32,167		262,395,000	294,100			35,599		118,028			(36,813)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/25/2022	08/23/2024	79,710		266,494,600	640,200			126,815		184,601			(80,140)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/14/2022	04/12/2024	48,961		272,458,200	404,320			6,118		5			(50,610)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/27/2023	07/25/2025	31,705		261,219,500	214,020			141,306		214,555			(26,789)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/16/2023	11/14/2025	39,827		253,087,012	315,120			256,604		478,949			(39,444)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/14/2023	12/12/2025	34,768		261,471,100	283,010			241,357		250,137			(35,425)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/25/2023	05/23/2025	61,259		255,418,464	455,520			261,282		619,903			(57,018)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/23/2022	06/21/2024	43,636		263,543,000	359,950			40,104		125,868			(45,056)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/12/2023	10/10/2025	49,441		250,553,496	379,440			290,713		678,799			(47,495)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/01/2022	08/30/2024	39,772		258,872,400	371,280			77,116		264,694			(46,474)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/30/2022	12/30/2024	57,546		255,956,600	435,120			162,946		537,657			(54,315)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	29,271		257,762,800	209,250			59,580		228,575			(29,592)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/09/2023	11/07/2025	80,592		248,387,907	694,880			559,154		1,236,103			(86,979)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/13/2023	07/11/2025	22,308		260,513,000	171,100			109,673		158,976			(21,417)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/24/2023	08/22/2025	54,241		254,419,800	416,760			291,216		595,090			(52,167)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/17/2023	08/15/2025	48,385		254,208,800	371,460			255,986		537,233			(46,496)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/26/2023	01/24/2025	50,837		259,653,400	403,920			165,568		354,720			(50,559)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/29/2023	06/27/2025	31,134		256,956,600	242,400			150,708		285,928			(30,342)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	67,162		257,072,500	548,410			267,039		596,778			(68,646)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/09/2023	02/07/2025	46,567		256,402,000	392,400			168,403		425,711			(49,117)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/18/2023	05/16/2025	44,944		257,583,301	366,560			206,726		400,873			(45,883)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/21/2022	04/19/2024	69,342		272,231,696	601,600			14,895		548			(75,303)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/04/2022	08/02/2024	49,433		269,049,300	416,290			70,431		62,513			(52,108)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/30/2023	03/28/2025	39,537		257,730,700	317,220			157,519		333,017			(39,707)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/24/2023	02/24/2025	45,990		254,402,100	354,510			159,991		487,790			(44,253)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/15/2022	09/13/2024	40,849		260,011,700	315,800			71,692		242,822			(39,539)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/09/2022	06/07/2024	59,916		267,843,400	480,000			44,237		52,864			(60,083)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/22/2022	09/20/2024	53,789		255,531,200	447,120			105,784		501,385			(55,967)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/11/2022	08/09/2024	70,957		267,501,830	602,300			107,702		128,041			(75,391)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/07/2022	04/05/2024	67,806		272,836,700	586,450			3,227		7			(73,407)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/28/2023	09/26/2025	46,168		250,501,734	365,400			272,919		634,258			(45,738)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/05/2023	10/03/2025	44,917		249,350,700	338,240			255,890		655,595			(42,338)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/27/2023	04/25/2025	19,306		259,501,800	149,500			79,994		143,229			(18,713)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/04/2023	05/02/2025	46,630		259,749,290	367,840			200,364		341,173			(46,043)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/19/2022	05/17/2024	63,621		266,671,788	552,500			34,959		56,947			(69,158)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/16/2022	06/14/2024	56,556		263,259,800	421,800			42,934		166,268			(52,798)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	08/03/2023	08/01/2025	58,224		257,626,400	453,000			303,454		512,364			(56,703)					0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/02/2023	01/31/2025	47,079		260,481,000	393,600			165,128		306,007			(49,268)					0/0
FIDMFYDN	INDEX LIAB	EX5																					

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	CITI	12/15/2022	12/13/2024	47,605	257,859,447	387,450	136,434			136,434		378,860			(48,498)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	06/08/2023	06/06/2025	48,078	256,368,900	411,680	244,063			244,063		453,636			(51,531)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/08/2022	12/06/2024	37,918	256,643,928	330,260	113,115			113,115		332,222			(41,339)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	10/13/2022	10/11/2024	73,440	254,882,828	562,870	149,428			149,428		728,903			(70,456)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/20/2023	07/18/2025	50,474	257,980,600	432,300	281,263			281,263		432,646			(54,112)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/02/2023	10/31/2025	17,158	250,617,300	129,860	103,245			103,245		234,483			(16,255)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/23/2022	11/22/2024	34,088	257,895,200	271,040	87,492			87,492		267,733			(33,880)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/20/2023	01/17/2025	23,544	259,346,387	184,220	167,835			167,835		167,835			(23,091)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/07/2023	12/05/2025	40,412	257,094,400	322,400	271,845			271,845		383,458			(40,355)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/14/2022	09/12/2025	38,649	256,148,600	298,980	381,748			381,748		478,350			(37,424)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	09/29/2022	09/27/2024	47,097	254,540,900	373,200	91,888			91,888		478,350			(46,714)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/10/2022	11/08/2024	37,670	258,016,900	287,120	289,679			289,679		307,028			(35,939)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	12/01/2022	11/29/2024	43,937	259,202,438	353,400	117,638			117,638		307,028			(44,236)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	05/26/2022	05/24/2024	66,431	269,721,200	558,480	40,715			40,715		22,115			(69,906)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/13/2023	04/11/2025	42,621	260,435,400	341,880	176,348			176,348		292,154			(42,794)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/08/2022	07/08/2024	70,008	263,990,400	586,450	78,837			78,837		200,413			(73,206)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	04/20/2023	04/17/2025	33,542	259,638,480	262,740	137,884			137,884		246,843			(32,933)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/16/2023	02/14/2025	45,180	258,545,739	316,680	138,956			138,956		350,582			(39,639)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	07/07/2022	07/07/2025	31,417	255,406,000	231,200	146,522			146,522		319,564			(28,860)				0/0
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	11/03/2022	11/01/2024	53,428	254,293,600	417,520	122,901			122,901		559,183			(52,262)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	03/14/2025	10,311	106,466,640	31,020	14,806			14,806		78,305			(3,883)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/02/2023	02/28/2025	17,933	106,373,800	47,500	21,757			21,757		137,971			(5,946)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	03/14/2025	41,245	106,253,280	128,400	61,114			61,114		320,782			(16,027)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/02/2023	02/28/2025	39,641	106,479,750	103,320	47,325			47,325		301,357			(12,933)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/09/2023	03/07/2025	46,720	107,341,060	127,000	59,395			59,395		320,692			(15,897)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/09/2023	03/07/2025	28,967	106,912,980	83,700	39,144			39,144		209,228			(10,477)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	03/16/2026	43,120	106,466,640	150,880	98,472			98,472		316,455			(12,550)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/02/2023	03/02/2026	42,473	106,479,750	131,000	84,077			84,077		311,908			(10,930)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/09/2023	03/09/2026	50,458	106,912,980	170,100	109,928			109,928		353,321			(14,149)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2025	9,992	109,209,300	41,250	12,933			12,933		54,454			(3,431)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2025	5,421	106,584,800	31,440	10,059			10,059		41,458			(2,615)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/14/2025	8,986	111,391,300	33,500	9,795			9,795		34,302			(2,794)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2022	02/21/2025	23,600	110,610,700	83,980	25,094			25,094		102,912			(7,005)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/03/2022	03/03/2025	15,383	111,615,100	50,830	15,611			15,611		56,789			(4,228)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/02/2023	03/02/2027	53,799	106,055,950	193,800	141,465			141,465		392,286			(12,088)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2026	5,421	107,359,600	31,020	15,202			15,202		36,101			(1,935)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/09/2023	03/09/2027	56,064	107,341,060	199,200	146,362			146,362		361,772			(12,424)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2022	01/20/2026	15,431	112,703,900	49,130	22,736			22,736		53,432			(3,140)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/17/2026	8,088	111,280,000	34,290	16,146			16,146		33,989			(2,139)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2022	02/24/2026	10,892	108,848,000	52,320	24,887			24,887		61,266			(3,263)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2026	9,992	109,099,200	46,310	22,473			22,473		54,570			(2,888)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/03/2022	03/03/2026	19,908	110,952,000	80,520	38,687			38,687		87,285			(5,022)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	03/16/2027	50,619	106,253,280	200,340	148,161			148,161		361,701			(12,496)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/17/2022	03/17/2027	6,325	108,577,100	34,370	20,351			20,351		36,258			(1,715)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/02/2023	03/02/2028	74,563	105,950,000	290,720	227,956			227,956		526,530			(14,496)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/17/2022	02/17/2027	6,290	111,057,400	29,610	17,078			17,078		28,096			(1,477)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2022	01/13/2027	8,169	112,703,900	29,250	16,693			16,693		30,238			(1,494)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	01/19/2028	11,249	107,960,160	40,080	31,466			31,466		67,315			(2,063)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/03/2022	03/03/2027	20,813	111,173,100	90,390	52,827			52,827		91,883			(4,510)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/09/2022	03/09/2028	71,949	108,411,260	247,940	195,363			195,363		413,118			(12,363)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2022	02/24/2027	20,877	110,500,500	93,150	54,082			54,082		98,906			(4,647)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/16/2023	03/16/2028	67,492	106,039,920	292,320	231,453			231,453		472,394			(14,576)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/10/2022	03/10/2027	12,717	110,640,500	55,160	32,449			32,449		59,411			(2,752)				

STATEMENT AS OF MARCH 31, 2024 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)
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	11/01/2023	10/31/2025	8,467	95.330300	44,400				35,252		116,020			(5,550)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	12/06/2023	12/05/2025	7,093	98.295200	42,910				36,132		83,217			(5,364)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	12/20/2023	12/19/2025	1,968	101.548400	12,060				10,387		19,226			(1,508)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	10/25/2023	10/24/2025	9,627	93.490000	53,010				41,578		144,890			(6,626)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	11/15/2023	11/14/2025	4,058	97.692800	23,200				20,492		49,044			(3,150)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	10/04/2023	10/03/2025	6,446	94.196900	32,520				24,569		93,491			(4,065)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	11/29/2023	11/28/2025	10,097	98.346720	62,500				52,026		117,976			(7,813)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	12/28/2023	12/26/2025	9,744	102.424740	60,800				53,022		90,567			(7,610)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	09/20/2023	09/19/2025	2,082	96.232100	11,620				8,555		27,066			(1,453)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	11/08/2023	11/07/2025	11,304	96.336900	69,740				56,041		146,947			(8,718)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	10/18/2023	10/17/2025	5,314	93.807700	30,000				23,242		78,684			(3,750)				0/0
GESEOTMX	INDEX LIAB	EX5	Equity/ Index	GS	10/11/2023	10/10/2025	5,308	94.378400	29,100				22,265		76,306			(3,638)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/ Index	JPM	03/01/2023	02/28/2025	2,543	908.178200	57,400				26,091		143,662			(7,130)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/ Index	JPM	03/01/2023	02/28/2025	1,769	905.464600	41,600				19,029		103,859			(5,200)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/ Index	JPM	03/01/2023	02/27/2026	2,764	908.178200	74,000				47,233		167,420			(6,167)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/ Index	JPM	03/01/2023	03/01/2027	3,095	908.178200	94,080				68,609		199,201			(5,868)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/ Index	JPM	03/01/2023	03/01/2028	4,422	906.369100	148,400				116,281		302,885			(7,400)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/ Index	JPM	03/16/2023	03/14/2025	8,409	355.699690	94,500				45,105		162,487			(11,829)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/ Index	JPM	03/08/2023	03/07/2025	6,274	349.578110	67,760				31,646		152,516			(8,470)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/ Index	JPM	03/16/2023	03/14/2025	2,538	582.405510	41,600				19,856		54,360			(5,207)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	12/21/2023	12/20/2024	31,331	108.194400	73,440				53,209		194,601			(18,411)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/30/2023	11/29/2024	47,144	108.071820	105,060				70,516		298,495			(25,980)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/28/2023	09/27/2024	23,565	106.832600	42,750				21,375		177,656			(10,571)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	06/23/2023	06/21/2024	17,686	107.322600	38,950				8,715		129,123			(9,791)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	05/11/2023	05/10/2024	14,893	108.504300	25,600				2,750		91,169			(6,418)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	12/14/2023	09/25/2024	12,882	108.027900	29,400				18,323		82,933			(9,420)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/09/2023	11/08/2024	43,766	107.175200	98,700				60,090		312,877			(24,743)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	04/13/2023	04/12/2024	25,102	107.667600	53,460				1,620		179,961			(13,402)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/02/2023	11/01/2024	22,426	108.304240	36,240				21,365		137,994			(9,085)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	07/13/2023	07/12/2024	27,014	107.886800	51,910				14,586		180,954			(13,013)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	06/02/2023	05/31/2024	57,701	107.879800	113,460				20,095		392,986			(28,133)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/08/2023	09/06/2024	47,552	106.928300	109,140				47,636		356,311			(27,436)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/22/2023	11/22/2024	45,299	107.953700	102,900				66,433		291,740			(25,725)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/21/2023	09/20/2024	30,977	106.530000	66,000				31,273		242,833			(16,545)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	07/07/2023	07/05/2024	53,008	107.099900	124,830				32,759		396,540			(31,380)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	05/25/2023	05/24/2024	38,523	106.430000	82,410				12,032		318,493			(20,659)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/02/2023	11/01/2024	15,885	107.127020	33,320				19,643		114,427			(8,353)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	12/14/2023	12/13/2024	56,128	108.571300	125,660				88,620		331,111			(31,502)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/08/2023	09/06/2024	49,417	106.284800	129,320				56,444		400,571			(32,509)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	10/05/2023	10/04/2024	24,598	106.334200	45,500				23,314		196,596			(11,406)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	05/25/2023	05/24/2024	45,100	106.430000	96,480				14,087		372,869			(24,186)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	08/17/2023	08/16/2024	15,976	106.410000	34,170				12,896		128,434			(8,566)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/14/2023	09/13/2024	30,698	107.392500	67,650				30,750		216,182			(16,959)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	04/13/2023	04/12/2024	32,540	107.560000	70,700				2,142		236,774			(17,724)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	09/21/2023	09/20/2024	39,426	106.423500	86,100				40,797		313,039			(21,584)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	05/08/2023	05/08/2024	70,783	107.370000	153,520				15,605		522,720			(38,380)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/30/2023	11/29/2024	17,563	107.963640	40,090				26,908		112,846			(9,914)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	08/10/2023	08/09/2024	29,013	108.025400	48,050				17,208		188,896			(12,046)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	12/07/2023	12/06/2024	45,249	108.290000	98,980				67,895		277,814			(24,813)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/16/2023	11/15/2024	17,584	108.050000	38,190				23,987		111,888			(9,574)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	08/31/2023	08/30/2024	34,486	106.968100	79,500				33,846		257,624			(19,618)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	10/05/2023	10/04/2024	18,921	105.065800	45,800				23,468		174,059			(11,482)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	06/08/2023	06/07/2024	36,466	105.987500	95,500				17,636		315,825			(23,953)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	11/16/2023	11/15/2024	42,573	107.833900	96,600				60,674		278,942			(24,217)				0/0
LSMANFI	INDEX LIAB	EX5	Equity/ Index	GS	08/03/2023	08/02/2024	40,289	106.623300	88,150				29,869		317,059			(22,098)				0/

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/26/2022	05/24/2024	15,599	108.871000	48,450	3,532			5,332		91,279			(6,065)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/19/2022	05/17/2024	12,885	108.541350	39,760	2,516			2,516		78,683			(4,977)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/16/2023	11/14/2025	42,573	108.050000	123,740				100,762		263,786			(15,489)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/07/2023	07/07/2025	48,359	107.422500	141,440				89,637		324,530			(17,656)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/29/2023	06/27/2025	40,828	107.877800	116,160				72,221		259,974			(14,540)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/09/2022	06/07/2024	7,396	109.241600	18,880				1,740		40,379			(2,363)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/28/2022	04/26/2024	8,212	109.480400	25,560				879		43,695			(3,199)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/09/2025	26,994	107.644860	76,850				42,600		174,624			(9,619)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/09/2023	11/07/2025	23,280	107.390000	67,000				53,913		155,257			(8,387)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/12/2023	10/10/2025	9,377	106.106800	28,900				22,142		71,801			(3,617)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/23/2025	39,095	107.430000	112,980				69,431		262,462			(14,103)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/13/2025	52,944	107.552300	155,610				93,751		350,709			(19,478)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/09/2023	02/07/2025	39,073	106.845100	124,320				53,353		285,814			(15,561)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/19/2023	10/17/2025	40,708	105.524400	116,530				90,403		330,070			(14,586)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/03/2023	08/01/2025	35,604	106.623300	103,360				69,238		260,492			(12,938)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/20/2022	10/18/2024	31,315	104.747700	97,350				26,781		296,367			(12,185)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/21/2022	04/19/2024	16,303	110.630800	48,780				1,208		68,374			(6,106)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/30/2023	11/28/2025	12,017	108.288180	34,450				28,716		72,441			(4,312)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	20,835	105.590000	59,620				15,254		181,223			(7,463)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/10/2023	08/08/2025	45,859	107.598000	117,600				79,910		300,828			(14,720)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/21/2025	24,961	107.629200	78,570				64,648		162,017			(9,821)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/01/2022	11/29/2024	14,937	106.584400	46,720				15,552		114,258			(5,848)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/09/2023	02/07/2025	40,934	107.705000	114,840				49,285		269,567			(14,375)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/16/2023	02/14/2025	45,777	107.147000	129,360				56,762		322,647			(16,192)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/26/2023	10/24/2025	64,121	105.534900	152,090				119,454		518,841			(19,037)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/13/2023	07/11/2025	36,330	107.564700	101,790				65,246		239,755			(12,741)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/27/2023	04/24/2025	18,580	107.640000	54,400				29,073		122,336			(6,819)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/26/2023	10/24/2025	37,324	104.699000	100,620				79,029		327,113			(12,595)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/08/2023	09/08/2025	71,795	106.499300	230,230				165,804		529,875			(28,739)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/29/2023	06/27/2025	42,683	107.770000	123,280				76,647		275,287			(15,431)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/12/2022	05/10/2024	18,404	108.996000	53,400				2,865		106,081			(6,684)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/09/2025	64,228	107.752290	180,090				99,830		410,082			(22,542)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/21/2022	07/19/2024	26,110	107.025500	79,800				11,965		196,240			(9,989)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/15/2022	09/13/2024	15,974	107.271360	40,630				9,221		114,909			(5,086)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/13/2025	26,937	107.875300	75,400				45,427		171,724			(9,438)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/18/2023	05/16/2025	66,287	107.120000	193,120				108,912		463,552			(24,173)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/22/2022	12/20/2024	25,445	106.110000	73,170				26,470		204,636			(9,159)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/30/2023	03/28/2025	55,664	107.466600	171,000				84,912		375,302			(21,404)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/21/2022	07/19/2024	27,042	107.132800	81,490				12,218		200,431			(10,200)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/06/2023	04/04/2025	41,872	106.502770	141,750				71,752		315,561			(17,743)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/02/2023	10/31/2025	24,295	107.020000	69,680				55,399		168,721			(8,722)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/12/2022	08/09/2024	19,481	107.907800	57,120				10,228		128,996			(7,160)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/19/2023	10/17/2025	35,028	105.418700	101,750				78,937		286,963			(12,736)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/25/2022	08/23/2024	16,789	107.210000	49,500				9,805		121,819			(6,196)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/08/2022	07/08/2024	11,239	103.460100	52,440				7,050		124,205			(6,546)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/17/2022	11/15/2024	34,804	105.778450	108,040				33,883		293,010			(13,524)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/27/2023	04/24/2025	49,238	107.532400	146,280				78,177		328,424			(18,335)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/04/2022	11/01/2024	26,571	105.274620	76,160				22,449		233,138			(9,546)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	08/02/2024	37,082	107.222800	122,000				20,641		270,344			(15,271)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/30/2022	12/30/2024	32,136	106.540600	81,940				30,685		245,436			(10,228)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/30/2023	03/28/2025	56,592	107.358800	176,290				87,539		386,548			(22,067)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/06/2022	05/02/2024	30,325	109.037600	89,100				3,810		174,201			(11,184)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/06/2023	01/06/2025	20,578	106.803090	60,500				23,237		152,160			(7,552)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.254300	49,640				4,494		100,605			(6,196)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/01/2022	08/30/2024	34,765	106.536400	99,900				20,750		274,025			(12,505)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/22/2022	09/20/2024	24,586	105.644300	71,500				16,916		213,483			(8,950)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/20/2023	01/17/2025	8,417	108.640900	18,720				7,503		49,059			(2,346)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/22/2022	12/20/2024	44,294	106.322220	123,140				44,547		347,710			(15,414)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/22/2022	09/20/2024	50,118	105.750000	143,630				33,981		430,099			(17,978)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/14/2022	07/12/2024	47,780	106.526500	145,350				20,393		383,288			(18,194)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/28/2022	07/26/2024	15,790	107.337000	49,356				7,875		113,642			(6,178)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/06/2023	01/06/2025	48,639	106.589270	147,160				56,522		368,840			(18,370)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index																			

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/08/2023	09/08/2025	57,809	106.713800	179,800	129,486					417,039			(22,444)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/16/2023	02/14/2025	34,567	106.718900	104,340	45,783					256,297			(13,060)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/28/2022	07/26/2024	36,225	107.337000	113,229	18,067					260,709			(14,173)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/17/2025	44,668	107.460000	130,080	68,265					300,748			(16,305)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/02/2023	10/31/2025	29,901	107.983180	73,920	58,770					186,791			(9,253)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/09/2022	09/09/2024	14,082	106.946100	38,700	8,547					105,187			(4,831)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/25/2023	05/23/2025	43,221	106.323570	126,500	72,559					329,732			(15,834)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	43,565	105.695600	122,820	31,423					374,539			(15,374)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/08/2023	05/08/2025	10,245	107.047900	31,460	17,348					72,227			(3,927)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/08/2023	06/06/2025	30,856	105.024900	117,150	69,452					288,625			(14,664)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/25/2023	05/23/2025	50,738	106.323570	148,500	85,178					387,077			(18,588)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/17/2023	08/15/2025	21,615	106.197200	63,480	43,746					165,163			(7,946)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/02/2023	01/31/2025	22,257	106.643900	77,280	32,421					166,898			(9,673)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/20/2023	07/18/2025	34,550	107.197100	97,680	63,552					237,644			(12,227)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/21/2023	09/19/2025	33,793	106.316900	99,000	72,990					253,882			(12,392)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/21/2023	12/19/2025	20,273	108.194400	62,700	54,076					123,425			(7,848)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/27/2022	10/25/2024	42,441	105.924000	123,300	35,107					353,549			(15,434)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/29/2023	12/29/2025	95,597	108.770000	247,180	543,823					543,823			(35,311)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/12/2025	55,814	106.962500	173,400	126,174					391,836			(21,705)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/08/2023	06/06/2025	69,191	106.201400	222,740	132,051					533,748			(27,881)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/01/2022	11/29/2024	26,139	106.263040	85,680	28,521					207,606			(10,725)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/08/2022	12/06/2024	41,110	106.494850	128,480	44,005					317,311			(16,082)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/14/2022	04/12/2024	7,244	110.319600	22,800	345					32,762			(2,854)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/29/2023	12/29/2025	45,041	108.443690	139,650	122,026					265,958			(17,432)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/01/2022	08/30/2024	46,040	106.749300	127,890	26,563					353,529			(16,008)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/16/2023	11/14/2025	37,020	107.833900	110,800	90,225					235,006			(13,869)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/26/2025	50,900	107.787400	110,700	82,682					325,715			(13,857)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/30/2023	11/28/2025	26,807	107.963640	80,620	67,202					167,615			(10,091)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/15/2022	12/13/2024	37,576	106.450000	108,400	38,171					291,104			(13,569)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/02/2023	06/02/2025	31,643	108.202200	82,280	48,194					193,982			(10,271)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/30/2022	06/28/2024	15,939	105.700100	54,230	6,564					141,486			(6,788)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/18/2023	05/16/2025	18,672	107.085760	56,200	31,695					133,816			(7,035)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/13/2023	04/11/2025	22,313	107.882700	62,400	32,187					142,773			(7,811)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/03/2023	08/01/2025	62,775	106.516500	185,590	124,322					464,593			(23,231)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/12/2025	23,901	109.462600	72,800	62,085					141,198			(9,113)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/25/2022	08/23/2024	18,655	107.102800	56,000	17,092					137,258			(7,010)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/08/2022	12/06/2024	42,979	106.601900	132,480	45,375					327,574			(16,503)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/24/2023	08/22/2025	38,476	106.560000	109,880	76,780					282,710			(13,754)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/13/2022	10/11/2024	26,619	105.190000	75,320	19,996					241,185			(9,428)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/17/2025	36,293	107.460000	105,960	55,465					244,358			(13,248)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/24/2023	08/22/2025	43,168	106.666600	120,980	84,536					313,591			(15,143)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/12/2022	08/09/2024	42,672	107.584440	131,100	23,475					295,663			(16,433)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/09/2023	11/07/2025	34,454	106.530900	112,480	90,510					251,730			(14,079)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/21/2022	04/19/2024	5,340	110.520400	19,250	477					27,287			(2,410)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/09/2022	06/07/2024	13,868	108.484500	39,750	3,663					85,946			(4,976)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/07/2022	04/05/2024	21,629	110.738100	69,600	383					89,185			(8,712)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/14/2022	07/12/2024	27,169	106.633300	81,490	11,433					215,112			(10,200)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/23/2023	03/21/2025	32,634	107.142800	96,950	47,208					228,941			(12,135)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/08/2022	07/08/2024	19,668	106.449700	61,110	8,215					159,489			(7,628)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/12/2025	48,722	108.571300	146,280	124,750					284,270			(18,310)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/28/2022	04/26/2024	24,637	109.590000	75,330	2,590					128,397			(9,429)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/24/2023	02/21/2025	37,587	106.845680	100,400	45,083					274,268			(12,585)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/18/2022	08/16/2024	36,225	107.552300	109,200	20,578					251,587			(13,669)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/12/2023	01/10/2025	59,768	106.330400	193,920	75,754					466,612			(24,273)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.362800	48,960	4,433					98,934			(6,112)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/06/2023	04/04/2025	62,343	106.932650	198,320	100,388					447,373			(24,824)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/31/2023	08/29/2025	47,535	107.182700	138,720	98,268					326,188			(17,364)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/17/2022	11/15/2024	15,991	106.203690	46,580	14,608					128,320			(5,831)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/12/2025	19,535	108.145000	51,030	37,132					120,046			(6,388)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/25/2022	11/25/2024	43,067	106.703190	126,040	41,149					325,105			(15,733)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/21/2025	48,997	107.521000	156,350	128,645					321,822			(19,544)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/04/2022	11/01/2024	32,264	104.853100	98,260	28,964					295,976			(12,316)				0/0
LSMANF I	INDEX LIAB	EX5																				

STATEMENT AS OF MARCH 31, 2024 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)	
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/29/2023	06/29/2026	38,044		107.662200	130,380			97,606		242,534			(10,845)				0/0	
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/02/2023	11/02/2026	33,639		107.983180	99,720			86,138		205,592			(8,295)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/12/2022	05/12/2025	16,564		109.322000	54,900			20,374		88,453			(4,567)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2024	12,291		114.127800	47,320			11,506		26,713			(3,836)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/01/2022	12/01/2025	28,940		106.263040	109,120			60,744		220,447			(9,077)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/25/2022	11/25/2025	45,876		107.237240	146,510			80,755		314,089			(12,187)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/27/2023	01/27/2026	27,057		107.072800	93,670			57,024		187,172			(7,792)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/20/2026	53,619		107.521000	196,400			172,881		342,777			(16,337)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/28/2022	07/28/2025	38,083		107.337000	139,940			61,786		262,021			(11,641)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/20/2022	10/20/2025	55,988		105.274600	187,030			96,934		474,553			(15,557)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/21/2022	07/18/2025	28,907		107.132800	102,300			44,352		203,972			(8,533)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/06/2023	04/02/2026	66,065		106.717710	250,630			168,063		470,845			(20,924)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/30/2023	03/30/2026	64,013		107.790000	220,110			146,472		405,678			(18,309)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/15/2026	57,589		107.875300	190,340			140,058		359,210			(15,833)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/12/2023	10/09/2026	58,140		106.746600	190,340			160,681		403,267			(15,876)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2023	02/24/2026	42,285		106.526420	139,050			88,209		309,258			(11,566)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/09/2022	06/06/2025	11,095		108.592600	37,200			14,696		65,491			(3,103)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/19/2023	10/19/2026	39,761		105.313100	134,820			114,733		316,950			(11,214)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/13/2023	07/13/2026	38,193		107.564700	125,870			95,841		245,725			(10,470)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/15/2022	12/15/2025	42,273		106.343550	145,350			82,772		318,597			(12,090)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/10/2022	11/10/2025	33,873		106.386300	112,320			60,369		255,448			(9,343)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/09/2023	02/09/2026	44,655		107.812500	146,400			90,864		283,597			(12,178)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/22/2022	12/22/2025	49,006		106.216110	163,280			94,028		373,948			(13,582)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/18/2023	05/15/2026	69,088		17.154240	230,140			163,271		458,730			(19,196)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/27/2023	07/27/2026	55,887		107.467400	185,400			143,541		362,828			(15,422)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2024	1,757		113.953840	6,880			1,453		3,811			(572)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/08/2023	06/05/2026	75,736		106.415300	272,970			198,910		552,315			(22,768)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/08/2023	09/08/2026	68,998		106.713800	246,420			200,470		482,080			(20,497)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/03/2022	02/03/2025	7,168		113.608800	21,520			6,059		18,105			(1,790)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/03/2023	07/31/2026	66,523		106.409800	230,750			179,989		481,686			(19,247)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/12/2021	11/12/2024	877		113.405500	3,760			773		2,142			(313)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/11/2026	61,435		107.967150	199,320			140,289		374,928			(16,580)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/08/2023	05/08/2026	105,244		107.262600	367,250			257,478		704,037			(30,548)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/16/2023	02/13/2026	48,580		107.254100	159,120			99,614		328,498			(13,272)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/06/2023	01/06/2026	57,057		106.803090	195,810			115,446		407,834			(16,288)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/08/2022	07/08/2025	25,288		106.449700	91,530			38,737		193,038			(7,614)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2025	15,278		111.381300	55,930			18,609		59,143			(4,652)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/26/2024	889		113.317710	3,160			690		2,246			(263)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/30/2023	11/30/2026	27,732		106.288180	93,300			82,981		164,154			(7,761)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	08/01/2025	31,519		107.330700	119,000			53,119		216,857			(9,926)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2025	7,221		111.011600	26,000			8,484		29,622			(2,163)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/17/2023	08/17/2026	23,494		106.090800	81,000			64,267		175,296			(6,738)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/16/2022	06/16/2025	46,213		106.772200	144,060			58,072		341,498			(11,983)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	06/26/2025	9,270		106.252000	39,200			16,758		72,408			(3,381)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/17/2025	7,964		112.897000	31,320			8,354		22,881			(2,612)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/14/2022	04/14/2025	10,867		109.988300	41,760			14,429		52,538			(3,474)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/13/2023	04/13/2026	40,907		107.667600	139,480			94,602		262,474			(11,602)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/13/2022	10/10/2025	38,977		105.084810	129,970			66,355		336,891			(10,841)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/07/2023	07/07/2026	50,219		107.530000	168,480			127,361		324,472			(14,014)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/23/2022	06/23/2025	35,745		107.692030	104,500			42,793		227,535			(8,692)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/24/2023	08/24/2026	43,168		106.666600	141,680			113,318		303,645			(11,785)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/12/2023	01/09/2026	56,967		106.223400	215,940			128,258		433,078			(18,012)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/26/2022	05/23/2025	19,270		108.871000	70,350			26,889		109,605			(5,888)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/12/2022	08/12/2025	44,527		107.584440	160,800			73,198		296,785			(13,376)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/14/2022	07/14/2025	29,979		106.633300	105,600			45,271		224,078			(8,784)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/02/2023	02/02/2026	26,894		107.722200	94,250			57,894		172,709			(7,840)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/21/2023	09/18/2026	48,813		106.210400	167,440			138,126		358,225			(13,966)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/15/2022	09/12/2025	14,095		106.739260	45,900			22,256		103,633			(3,829)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/19/2022	05/16/2025	12,885		108.541350	46,620			17,520		75,820			(3,889)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/29/2022	09/29/2025	31,354		106.092000	94,050			46,939		245,542			(7,823)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/21/2023	12/21/2026	58,054		108.303000	206,010			187,179		342,843			(17,136)					0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/25/202																		

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/18/2022	08/18/2025	39,012		107.444700	140,280			64,626		264,218			(11,669)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/06/2022	05/02/2025	31,244		109.037600	108,800			39,527		173,893			(9,083)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/28/2026	51,843		106.832600	155,650			129,471		357,041			(12,947)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/29/2023	12/29/2026	46,879		109.770000	162,690			149,009		263,729			(13,539)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/01/2022	08/29/2025	37,583		106.642900	125,600			59,289		278,606			(10,476)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/27/2022	10/27/2025	46,213		106.030000	154,350			80,984		362,692			(12,839)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/04/2022	11/04/2025	35,111		104.853100	122,840			65,350		304,458			(10,218)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/23/2023	03/23/2026	53,147		107.464500	177,840			117,205		349,573			(14,793)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2024	7,047		113.633520	27,440			6,321		16,831			(2,282)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/27/2023	04/27/2026	50,167		107.317100	179,820			124,263		334,094			(14,958)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/14/2026	58,605		107.500000	196,560			160,985		377,543			(16,350)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/07/2022	04/07/2025	21,629		110.738100	81,600			27,672		92,944			(6,788)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/06/2022	06/06/2025	18,420		108.254300	68,200			26,869		113,748			(5,673)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/20/2026	48,390		107.460000	165,880			113,569		317,483			(13,798)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/17/2022	11/17/2025	37,626		105.565830	138,000			75,055		308,550			(11,479)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/20/2023	01/20/2026	66,399		106.395350	242,110			145,841		494,981			(20,139)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/22/2022	09/22/2025	54,846		105.750000	183,860			90,586		445,407			(15,294)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/23/2026	69,813		107.215100	242,250			180,027		467,118			(20,151)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/30/2022	06/30/2025	13,126		105.593400	51,940			21,602		109,728			(4,320)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2025	17,982		111.998500	62,600			17,281		61,291			(5,207)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/07/2023	12/07/2026	38,785		108.181700	134,820			120,771		231,960			(11,214)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/28/2022	04/28/2025	24,637		109.590000	88,830			31,829		126,537			(7,389)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/16/2023	11/16/2026	40,722		107.725900	143,440			125,739		255,180			(11,931)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/20/2023	07/17/2026	47,623		107.197100	158,100			121,292		318,363			(13,187)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/30/2022	12/30/2025	34,972		106.117400	112,480			65,956		269,271			(9,356)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/26/2023	10/26/2026	39,238		104.594500	125,460			107,570		333,866			(10,436)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2025	893		112.499700	3,180			916		2,802			(265)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/08/2022	12/08/2025	45,782		106.708900	161,700			91,049		332,022			(13,040)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/14/2026	54,238		108.462600	192,930			174,060		315,355			(16,048)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2024	3,523		111.600000	17,160			4,063		12,697			(1,427)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/06/2025	45,459		105.590000	152,160			76,915		374,345			(12,657)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/27/2023	01/27/2027	28,923		107.287200	108,500			76,671		188,210			(6,767)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/15/2022	09/15/2026	20,673		106.632840	76,120			46,799		146,095			(4,748)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/15/2022	12/15/2026	46,031		106.450000	173,460			117,463		326,300			(10,819)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/19/2022	05/19/2026	19,328		108.541350	77,910			41,545		111,152			(4,859)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/05/2023	10/05/2027	64,333		105.700000	231,880			203,749		471,786			(14,463)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/20/2023	01/20/2027	75,750		106.288420	307,800			216,030		543,048			(19,198)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/16/2023	11/16/2027	45,349		107.725900	174,930			158,744		277,942			(10,911)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/17/2023	08/17/2027	31,952		106.303600	118,320			99,992		223,459			(7,380)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/24/2023	02/24/2027	41,346		106.739260	146,960			106,669		282,808			(9,166)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/02/2023	11/02/2027	38,311		107.983180	127,100			114,120		229,749			(7,927)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/10/2022	11/10/2026	38,577		106.386300	141,450			92,393		276,329			(8,822)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2025	4,404		111.486500	23,800			10,179		17,839			(1,484)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/02/2023	02/02/2027	33,386		107.722200	129,960			92,370		208,221			(8,106)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/27/2023	04/27/2027	61,316		107.532400	237,600			182,556		387,238			(14,819)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/09/2022	09/09/2026	15,959		107.159100	56,950			34,779		106,531			(3,552)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/21/2022	07/21/2026	34,502		107.132800	135,790			78,272		232,157			(8,469)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/16/2023	02/16/2027	56,054		106.611800	218,400			157,326		388,414			(13,622)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/13/2026	7,895		114.787930	32,220			14,399		20,077			(2,010)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/29/2023	12/29/2027	55,152		108.878770	210,000			196,758		304,390			(13,098)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/07/2023	12/07/2027	41,555		108.290000	157,500			145,194		242,183			(9,824)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2025	7,928		113.520000	35,190			14,882		24,082			(2,195)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/07/2023	07/07/2027	59,518		107.530000	220,160			179,870		374,215			(13,732)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/21/2023	12/21/2027	63,583		108.085900	254,610			237,159		376,957			(15,880)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/26/2025	889		113.767830	3,440			1,424		2,586			(215)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/23/2022	06/23/2026	41,388		107.798340	135,960			75,761		251,484			(8,480)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/03/2023	08/03/2027	76,829		106.516500	289,460			241,845		527,979			(18,054)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/18/2022	08/18/2026	45,514		107.444700	182,280			108,568		295,588			(11,369)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/06/2026	9,681		111.915700	50,490			32,321		37,210			(3,149)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/06/2022	06/05/2026	21,183		108.471400	84,870			46,277		123,875			(5,297)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/18/2023	05/18/2027	80,291		117.137120	301,860			236,274		521,331			(18,827)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2025	2,635		113.953840	11,610			4,743		7,431			(724)				0/0
LSMANF I	INDEX LIAB	EX5</																				

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/12/2022	05/12/2026	14,723	109,430700	54,240	-28,663			28,663		77,460			(3,383)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/27/2023	07/27/2027	60,544	107,574700	220,350	183,046			183,046		378,642			(13,744)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/26/2022	05/26/2026	22,022	108,871000	89,760	48,294			48,294		123,312			(5,598)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/12/2021	11/12/2025	877	113,405500	4,200	2,682			2,682		196,485			(6,262)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/01/2022	12/01/2026	28,940	106,905760	111,910	74,709			74,709		291,812			(6,980)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/13/2023	07/13/2027	46,577	107,564700	170,500	139,999			139,999		291,812			(10,634)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2026	15,278	111,047500	64,770	32,363			32,363		66,443			(4,040)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/01/2022	09/01/2026	43,221	106,323600	166,520	100,779			100,779		314,406			(10,386)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/11/2027	76,329	107,859720	281,260	218,801			218,801		461,545			(17,543)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/22/2022	12/22/2026	57,488	106,216110	212,280	144,769			144,769		416,503			(13,240)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/07/2022	04/07/2026	26,136	110,738100	109,330	55,152			55,152		118,041			(6,819)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/24/2023	08/24/2027	38,476	106,666600	139,400	118,476			118,476		260,417			(8,695)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/12/2022	08/12/2026	51,948	107,584440	208,880	123,553			123,553		332,665			(13,028)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/28/2022	07/28/2026	41,798	107,229490	172,499	100,260			100,260		278,209			(10,759)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/29/2023	06/29/2027	42,683	107,770000	159,620	129,534			129,534		262,696			(9,956)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/25/2022	11/25/2026	51,493	106,703190	194,150	128,812			128,812		356,797			(12,109)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/25/2023	05/25/2027	45,100	106,004280	176,640	139,109			139,109		327,043			(11,017)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/02/2023	06/02/2027	57,701	107,772400	211,420	167,658			167,658		355,601			(13,187)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/13/2023	04/13/2027	52,994	107,667600	201,210	152,666			152,666		330,776			(12,550)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/25/2022	08/25/2026	23,319	107,102800	91,250	54,788			54,788		156,804			(5,691)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/30/2023	11/30/2027	34,202	108,071820	129,870	119,099			119,099		203,237			(8,100)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2026	20,680	112,109800	80,960	37,012			37,012		77,807			(5,050)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/14/2027	67,907	106,962500	265,720	229,659			229,659		446,909			(16,573)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/14/2022	04/14/2026	12,678	110,540400	51,100	26,023			26,023		58,648			(3,187)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/16/2022	06/16/2026	53,758	106,666200	190,380	105,172			105,172		381,459			(11,874)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/08/2023	06/08/2027	83,216	106,094400	340,870	271,715			271,715		597,536			(21,261)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/09/2023	02/09/2027	51,168	107,490000	193,600	138,532			138,532		326,188			(12,075)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/21/2023	09/21/2027	55,383	106,316900	205,910	178,954			178,954		385,497			(12,843)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/20/2022	10/20/2026	64,528	104,642300	252,960	161,589			161,589		547,220			(15,777)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/20/2027	56,765	107,137620	223,260	170,467			170,467		372,131			(13,925)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/28/2027	57,498	106,090000	208,010	181,777			181,777		407,928			(12,974)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/23/2023	03/23/2027	61,538	107,571800	227,010	168,996			168,996		388,123			(14,961)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/09/2023	11/09/2027	41,903	105,886500	180,000	162,481			162,481		301,159			(11,227)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/14/2027	62,569	108,571300	242,080	224,326			224,326		355,649			(15,099)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2025	13,169	114,241700	56,850	24,567			24,567		36,065			(3,546)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/23/2027	77,260	107,107700	299,630	241,922			241,922		505,262			(18,688)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/17/2022	11/17/2026	43,270	105,884760	168,360	110,778			110,778		325,198			(10,501)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/06/2022	04/30/2026	35,639	109,037600	199,230	72,729			72,729		197,007			(8,720)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/06/2023	04/06/2027	69,787	106,932650	285,000	214,673			214,673		466,895			(17,776)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/13/2022	10/13/2026	44,681	105,190000	162,150	102,802			102,802		360,652			(10,114)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/22/2027	61,940	107,521000	247,230	225,371			225,371		386,292			(15,420)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/30/2022	12/30/2026	40,643	106,011600	170,060	101,097			101,097		299,907			(9,172)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/30/2023	03/30/2027	68,652	107,466600	247,840	202,898			202,898		437,094			(16,893)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/08/2022	07/08/2026	26,225	106,556500	103,880	58,953			58,953		187,668			(6,479)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/22/2022	09/18/2026	62,411	105,750000	231,000	142,887			142,887		479,244			(14,447)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/19/2023	10/19/2027	44,495	105,207500	165,910	147,374			147,374		339,892			(10,348)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/09/2022	06/09/2026	12,019	108,051800	47,840	26,199			26,199		73,581			(2,984)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/08/2023	09/08/2027	84,848	106,713800	331,240	284,925			284,925		571,073			(20,660)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/08/2022	12/08/2026	56,993	106,708900	222,650	149,705			149,705		394,229			(13,887)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2026	3,573	108,246000	21,640	10,086			10,086		21,578			(1,350)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/10/2023	08/10/2027	59,897	107,598000	205,440	172,632			172,632		373,482			(12,814)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	07/31/2026	38,009	107,546400	155,390	90,884			90,884		244,578			(9,719)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	06/24/2026	8,343	106,359800	38,160	21,906			21,906		61,044			(2,449)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/29/2022	09/29/2026	36,105	106,092000	121,220	75,690			75,690		267,737			(7,561)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/04/2022	11/04/2026	38,907	104,853100	148,420	96,336			96,336		318,188			(9,257)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/26/2023	10/26/2027	44,980	104,699000	155,570	138,936			138,936		358,530			(9,703)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/06/2026	53,035	105,695600	193,760	121,913			121,913		408,399			(12,085)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/08/2023	05/07/2027	110,832	107,370000	424,830	329,549			329,549		709,966			(26,515)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/06/2023	01/06/2027	56,122	106,803090	213,000	147,450			147,450		383,453			(13,285)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2026	9,026	111,344000	35,300	17,469			17,469		37							

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/09/2022	09/09/2027	18,776		106.839600	74,800			51,507		124,942			(3,732)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/19/2023	10/19/2028	103,190		105.418700	398,940			363,309		742,021			(19,892)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/30/2022	06/30/2027	16,876		105.700100	77,040			50,051		125,234			(3,844)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/09/2021	12/09/2026	8,809		113.520000	42,700			22,989		29,425			(2,130)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/23/2021	12/23/2026	14,047		114.241700	66,400			36,258		43,057			(3,313)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/21/2022	07/21/2027	37,300		107.132800	158,000			104,467		242,842			(7,885)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/20/2022	01/20/2027	11,503		112.897000	55,250			31,018		41,669			(2,756)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/15/2028	117,035		107.767700	467,460			393,435		705,558			(23,309)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/13/2022	10/13/2027	50,385		105.190000	195,040			137,939		385,768			(9,731)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/30/2023	03/30/2028	89,990		107.682200	372,480			297,780		549,010			(18,573)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/29/2022	09/29/2027	40,855		106.197300	146,630			102,577		287,126			(7,315)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/17/2022	11/17/2027	53,617		105.672140	227,430			165,211		392,164			(11,347)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/04/2022	07/30/2027	50,987		107.222800	232,100			155,031		328,996			(11,611)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/02/2021	12/02/2026	888		114.351480	3,600			1,924		2,672			(180)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/18/2022	08/18/2027	49,229		107.552300	210,410			142,350		308,066			(10,497)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/14/2023	12/14/2028	110,416		108.571300	457,200			430,394		616,927			(22,797)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/20/2028	78,169		107.460000	320,400			259,539		485,161			(15,958)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/27/2023	01/27/2028	51,316		107.072800	211,750			162,063		330,944			(10,564)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/19/2022	05/19/2027	18,408		108.541350	80,200			50,257		104,795			(4,001)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/06/2022	06/04/2027	23,945		107.494200	113,100			71,945		151,347			(5,649)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/06/2022	01/06/2027	11,442		112.142940	62,790			34,769		45,156			(3,133)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/13/2022	01/13/2027	7,895		114.901920	35,100			19,571		22,406			(1,751)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/31/2023	08/31/2028	101,594		107.290000	403,300			356,451		633,448			(20,110)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/22/2023	11/22/2028	127,577		107.629200	534,060			496,310		769,812			(26,630)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/08/2023	06/08/2028	101,917		106.094400	443,630			371,677		704,347			(22,121)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/24/2022	03/24/2027	9,929		108.574200	54,120			32,252		56,924			(2,700)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/14/2028	95,814		107.607500	374,920			334,244		581,878			(18,695)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/23/2028	147,073		107.430000	592,500			501,271		911,144			(29,544)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/25/2022	11/24/2027	55,238		106.916810	218,890			159,935		362,783			(10,926)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/20/2022	10/20/2027	70,222		105.274600	274,540			195,218		533,259			(13,697)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/26/2022	05/26/2027	24,775		108.871000	109,080			68,773		137,876			(5,442)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/10/2022	11/10/2027	41,400		106.492600	161,480			116,683		282,353			(8,056)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/12/2023	01/12/2028	89,653		106.330400	394,560			298,732		616,460			(19,685)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/08/2022	12/08/2027	63,534		106.280790	274,440			204,734		440,186			(13,842)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/02/2023	06/02/2028	75,384		107.879800	297,840			246,050		450,668			(14,702)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/06/2023	01/06/2028	72,023		106.803090	294,140			221,734		476,001			(14,675)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/12/2022	08/12/2027	57,514		107.692200	246,760			166,130		355,488			(12,311)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	03/23/2023	03/23/2028	78,322		107.142800	324,240			257,971		500,068			(16,168)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/06/2027	58,718		105.590000	232,500			163,540		434,681			(11,600)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	04/14/2022	04/14/2027	13,583		110.540400	59,250			35,952		64,195			(2,956)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	08/10/2023	08/10/2028	120,730		107.491100	452,790			394,982		741,838			(22,577)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/26/2021	11/25/2026	889		113.205180	4,000			2,124		3,075			(200)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/20/2023	01/20/2028	91,649		106.395350	393,960			300,006		626,153			(19,655)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	01/28/2022	01/28/2027	23,377		112.109800	100,620			56,930		92,800			(5,020)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/10/2022	02/10/2027	7,147		109.589300	40,640			23,283		37,124			(2,028)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/15/2022	12/15/2027	57,304		106.343550	234,850			174,206		394,646			(11,717)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/21/2023	09/21/2028	108,890		106.423500	425,720			381,165		726,043			(21,228)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/08/2023	09/08/2028	113,753		106.713800	470,920			418,280		742,147			(23,481)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/30/2023	11/30/2028	80,422		108.071820	326,250			304,619		468,246			(16,268)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/18/2021	11/18/2026	2,635		113.953840	12,690			6,686		8,310			(633)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/08/2023	05/08/2028	151,811		107.370000	625,920			513,769		948,306			(31,210)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/12/2021	11/12/2026	877		113.405500	4,550			2,382		2,954			(227)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/16/2022	06/16/2027	62,247		106.242100	248,820			159,741		440,618			(12,414)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/25/2023	05/25/2028	88,321		106.430000	335,320			294,964		594,771			(17,717)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	06/29/2023	06/29/2028	55,674		107.123400	237,600			201,797		353,469			(11,847)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/22/2022	12/22/2027	71,624		106.322220	281,960			210,233		493,825			(14,067)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	11/04/2022	11/04/2027	52,192		105.274620	202,950			145,982		390,120			(10,125)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	05/12/2022	05/12/2027	20,245		109.322000	82,060			51,108		107,957			(4,094)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	07/14/2022	07/14/2027	39,348		106.633300	166,320			109,330		268,105			(8,298)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	09/01/2022	09/01/2027	46,979		106.536400	191,000			130,684		321,385			(9,529)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	02/09/2023	02/09/2028	61,401		107.490000	249,480			192,718		381,988			(12,447)				0/0
LSMANF I	INDEX LIAB	EX5	Equity/Index	GS	12/16/2021	12/16/2026	6,166		111.600000	35,350			19,167		25,831			(1,764)				0/0

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/13/2023	07/13/2028	70,796	107.779400	273,600	234,471			234,471		425,706			(13,643)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/27/2023	04/27/2028	104,980	107.532400	437,310	356,318			356,318		647,367			(21,806)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/28/2028	94,260	107.257000	324,000	291,334			291,334		588,133			(16,156)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/24/2023	02/24/2028	72,355	106.420000	285,670	223,023			223,023		491,723			(14,252)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/22/2022	09/22/2027	69,976	105.644300	281,200	195,638			195,638		516,468			(14,029)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/07/2023	12/07/2028	100,656	108.290000	407,660	382,195			382,195		575,619			(20,327)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/28/2022	07/28/2027	47,371	107.229400	210,798	140,185			140,185		305,588			(10,517)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/13/2023	04/13/2028	66,939	107.775100	271,440	219,086			219,086		404,883			(13,535)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/11/2028	99,600	107.859720	396,040	327,374			327,374		590,736			(19,847)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/28/2022	04/28/2027	32,850	109.480400	143,640	88,358			88,358		172,527			(7,166)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/08/2022	07/08/2027	31,844	106.556500	135,660	88,729			88,729		218,566			(6,768)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/18/2023	05/18/2028	115,769	117.120000	473,680	391,402			391,402		738,107			(23,619)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/12/2023	10/12/2028	120,968	106.426700	478,590	434,009			434,009		804,883			(23,864)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/16/2023	11/16/2028	101,805	107.942000	409,200	378,930			378,930		599,477			(20,404)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/25/2022	08/25/2027	27,050	106.888400	116,290	79,121			79,121		179,486			(5,802)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/16/2023	02/16/2028	66,330	106.718900	273,350	212,206			212,206		440,075			(13,638)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/05/2023	10/05/2028	183,538	105.594300	710,040	641,176			641,176		1,303,764			(35,405)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/23/2022	06/23/2027	46,092	107.798340	176,010	107,279			107,279		274,992			(8,287)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/01/2022	12/01/2027	42,942	107.012880	176,180	129,334			129,334		279,637			(8,790)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	12/29/2023	12/29/2028	124,092	108.878770	507,600	482,011			482,011		674,342			(25,310)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/27/2022	10/27/2027	55,645	105.817900	224,200	160,283			160,283		402,906			(11,185)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	05/06/2022	05/06/2027	39,515	109.037600	165,980	102,828			102,828		216,494			(8,281)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/27/2023	07/27/2028	115,499	107.037900	474,920	410,643			410,643		736,816			(23,681)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/31/2022	03/31/2027	17,076	110.936200	79,230	47,521			47,521		77,414			(3,953)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	10/26/2023	10/26/2028	77,519	104.699000	285,120	260,748			260,748		588,744			(14,217)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	07/07/2023	07/07/2028	106,947	107.422500	426,650	364,231			364,231		662,333			(21,274)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/02/2023	02/02/2028	51,006	107.614300	215,600	165,719			165,719		314,132			(10,756)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	08/17/2023	08/17/2028	74,241	106.197200	295,460	258,872			258,872		505,523			(14,733)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/07/2022	04/07/2027	27,938	110.738100	126,840	76,346			76,346		129,342			(6,310)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	09/15/2022	09/15/2027	20,673	106.100740	86,240	59,668			59,668		147,246			(4,303)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	04/21/2022	04/21/2027	20,831	110.630800	89,240	54,552			54,552		97,564			(4,452)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	11/09/2023	11/09/2028	100,568	106.101300	443,880	409,342			409,342		684,546			(22,133)				0/0
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	06/09/2022	06/09/2027	12,944	110.106900	45,640	29,126			29,126		63,968			(2,277)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/02/2022	02/28/2025	1,013	992.871700	37,500	11,435			11,435		7,228			(3,125)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/14/2025	101	970.844500	4,840	1,414			1,414		1,360			(403)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/14/2025	512	967.592580	22,100	7,023			7,023		7,711			(1,842)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/21/2025	1,126	979.214500	42,900	12,807			12,807		12,072			(3,575)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/13/2026	202	975.787700	10,160	4,766			4,766		3,607			(639)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2026	1,228	977.260000	54,000	25,649			25,649		21,458			(3,368)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/02/2022	03/02/2026	1,115	992.871700	46,970	22,535			22,535		14,564			(2,930)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/16/2026	717	964.663440	35,350	17,299			17,299		15,978			(2,205)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/16/2022	02/16/2027	101	966.889900	5,880	3,388			3,388		2,662			(293)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/23/2027	1,535	986.055300	68,250	39,588			39,588		30,970			(3,405)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/02/2022	03/02/2027	1,216	992.871700	56,400	32,931			32,931		22,311			(2,814)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/16/2027	717	960.757920	39,550	23,396			23,396		20,764			(1,973)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/03/2024	4,707	280.036400	66,625	1,952			1,952		0			(5,552)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/09/2023	03/09/2026	10,058	252.526800	109,000	70,442			70,442		113,453			(9,067)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/09/2021	06/07/2024	8,527	282.304400	134,880	8,276			8,276		9			(11,240)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/23/2022	02/21/2025	6,832	279.212400	101,870	30,233			30,233		4,267			(8,439)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/07/2021	04/05/2024	4,384	276.477400	64,080	235			235		0			(5,340)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/04/2021	08/02/2024	3,871	284.434200	63,140	7,112			7,112		44			(5,262)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/23/2022	03/21/2025	16,127	285.447700	197,550	64,041			64,041		5,469			(16,463)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/16/2023	03/16/2026	2,004	255.528960	20,750	13,543			13,543		19,698			(1,726)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/12/2024	4,010	274.614300	63,690	642			642		0			(5,308)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/16/2022	03/14/2025	22,949	282.784320	307,200	97,618			97,618		10,428			(25,600)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/10/2024	9,495	274.113840	150,332	5,369			5,369		22			(12,528)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	05/24/2024	3,956	280.532300	58,520	2,840			2,840		2			(4,877)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/09/2022	03/07/2025	14,576	283.821600	208,280	64,849			64,849		5,549			(17,357)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/13/2021	10/11/2024	2,140	280.880640	34,140	6,034			6,034		298			(2,845)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/19/2024	5,408	280.431180	79,200	1,305			1,305		1			(6,600)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/28/2021	07/26/2024	5,995	284.117100	96,730	10,275			10,275									

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	03/09/2023	03/07/2025	5,561	262.167840	71,850				33,602		94,190			(8,994)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/16/2023	03/14/2025	6,190	281.210880	43,690				20,853		33,567			(5,469)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/02/2023	02/28/2025	4,471	279.373170	23,760				10,883		27,185			(2,974)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/09/2023	03/07/2025	40,342	290.160000	415,360				194,254		448,202			(51,991)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/16/2023	03/14/2025	46,099	288.917060	377,520				180,192		551,672			(47,255)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/02/2023	02/28/2025	14,087	295.405600	105,780				48,452		112,243			(13,241)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	03/02/2023	02/28/2025	1,362	582.294020	29,120				13,338		27,928			(3,645)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	03/09/2023	03/07/2025	1,967	579.170110	39,100				18,286		44,414			(4,894)				0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/01/2023	02/28/2025	6,532	199.418000	37,570				17,185		41,972			(4,696)				0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/15/2023	03/14/2025	2,521	198.101700	15,700				7,483		18,469			(1,963)				0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/08/2023	03/07/2025	3,518	201.576870	17,150				8,010		18,426			(2,144)				0/0
SPWAESSE	INDEX LIAB	EX5	Equity/Index	NS	03/01/2023	02/28/2025	403	245.787800	3,790				1,734		5,281			(474)				0/0
SPPR1SME	INDEX LIAB	EX5	Equity/Index	NS	03/08/2023	03/07/2025	18	5586	3,290				1,537		4,480			(411)				0/0
SPPR1SME	INDEX LIAB	EX5	Equity/Index	NS	03/01/2023	02/27/2026	18	5628	3,540				2,260		4,984			(295)				0/0
SPPR1SME	INDEX LIAB	EX5	Equity/Index	NS	03/01/2023	03/01/2027	18	5628	4,110				2,997		5,795			(256)				0/0
SPPR1SME	INDEX LIAB	EX5	Equity/Index	NS	03/01/2023	03/01/2028	18	5628	4,630				3,628		6,389			(231)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/24/2024	18,487	254.791680	77,970				11,384		56,087			(19,546)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/21/2023	12/20/2024	2,793	243.149900	30,940				22,417		38,731			(7,756)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/11/2023	05/10/2024	23,565	259.967020	108,300				11,636		20,939			(27,150)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/05/2024	11,572	254.619800	57,130				14,993		46,093			(14,361)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/22/2023	11/22/2024	16,248	250.365100	79,200				51,132		136,690			(19,800)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/13/2023	04/12/2024	14,491	260.947300	65,490				1,985		998			(16,418)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/27/2023	04/26/2024	19,309	259.860500	82,810				6,751		8,610			(20,477)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	04/05/2024	18,097	259.527990	82,800				912		731			(20,757)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/27/2023	07/26/2024	16,548	259.129800	75,180				24,024		38,712			(18,847)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/08/2023	09/06/2024	13,584	256.297000	57,120				24,931		56,175			(14,359)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/06/2024	22,533	253.738900	100,800				69,144		148,022			(25,269)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/24/2023	08/23/2024	14,880	254.130500	64,750				25,686		74,954			(16,232)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/12/2024	18,078	259.284600	86,020				24,171		37,332			(21,564)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/28/2024	17,946	256.266500	78,750				19,901		54,284			(19,474)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/18/2023	05/17/2024	24,571	257.628900	111,570				14,138		38,395			(27,969)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/08/2023	06/07/2024	16,308	254.929700	84,460				15,589		53,366			(21,173)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/12/2023	10/11/2024	12,234	251.105300	50,400				26,797		91,477			(12,635)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/29/2023	12/27/2024	15,535	259.634220	54,600				40,724		65,171			(13,729)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/30/2024	10,328	257.278300	45,760				19,470		37,101			(11,289)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/15/2023	06/14/2024	15,385	257.302500	78,780				16,060		35,395			(19,749)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/29/2024	22,544	253.864800	98,560				66,153		144,788			(24,372)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/04/2023	05/03/2024	18,906	259.221690	86,400				7,617		13,964			(21,660)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/10/2023	08/09/2024	13,489	258.361500	56,100				20,091		38,279			(14,664)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/05/2023	10/04/2024	13,934	249.622230	58,480				29,965		116,688			(14,660)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/16/2024	14,872	254.512200	63,640				24,018		70,291			(15,954)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/02/2023	11/01/2024	18,724	250.583400	84,180				49,627		150,676			(21,103)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/28/2023	09/27/2024	12,637	251.933400	48,980				24,490		85,827			(12,112)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/21/2024	21,567	254.886800	102,600				22,957		77,189			(25,792)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/08/2024	15,121	249.349300	69,190				42,124		135,078			(17,345)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/19/2023	10/18/2024	15,114	250.185600	64,750				35,675		123,209			(16,232)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/03/2023	08/02/2024	19,777	259.140500	82,500				27,955		48,297			(20,682)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/15/2024	23,155	251.093400	104,310				65,517		182,413			(26,149)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/19/2024	14,543	258.480600	73,260				21,998		35,850			(18,365)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/13/2024	18,314	257.459500	75,900				34,500		67,938			(19,027)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/14/2023	12/13/2024	22,375	256.036400	96,880				68,323		122,478			(24,287)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/26/2023	10/25/2024	19,152	250.798800	82,720				47,171		149,996			(20,737)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	14,609	249.377000	77,040				36,504		122,508			(19,313)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/02/2023	05/31/2024	23,118	257.162300	95,700				16,950		47,759			(23,729)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/20/2023	04/19/2024	20,505	258.164800	99,320				4,925		12,815			(24,898)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/10/2021	11/08/2024	5,253	285.845600	86,250				17,455		462			(7,188)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/26/2022	01/24/2025	2,175	273.327700	36,360				9,922		2,398			(3,030)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/02/2022	06/02/2025	13,422	272.779700	164,520				64,214		25,610			(13,685)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/08/2023	06/08/2026	6,762	250.404400	90,950				66,342		88,793			(7,565)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/08/2022	12/08/2025	10,327	255.043010	119,880				67,051		96,036			(9,905)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/14/2022	07/14/2025	12,486	267.990060	153,780				65,926		40,433			(12,792)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/03/2023	08/03/2026	2,769	257.370800	30,100				23,497		27,909			(2,504)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/04/2022	08/04/2025	11,677	274.240800	120,280				53,873		23,861			(10,005)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/27/2022	04/25/2025	16,481	275.770400														

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	10/12/2023	10/12/2026	6,525	247,427,000	74,560	247,427,000	74,560		62,974		102,674			(6,202)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/06/2022	10/06/2025	9,539	256,621,800	102,240	256,621,800	102,240		51,681		76,657			(8,504)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/03/2021	11/01/2024	3,492	286,123,600	58,600	286,123,600	58,600		11,484		60,260			(4,883)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/21/2021	07/19/2024	5,661	281,792,100	95,400	281,792,100	95,400		9,487		78			(7,920)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/12/2022	01/10/2025	5,309	284,537,900	78,900	284,537,900	78,900		20,520		1,203			(6,575)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/30/2023	03/30/2026	12,687	254,752,300	151,040	254,752,300	151,040		100,509		130,932			(12,564)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/08/2021	07/08/2024	4,631	281,552,100	73,190	281,552,100	73,190		6,556		39			(6,088)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/26/2023	01/26/2026	7,811	258,108,500	96,400	258,108,500	96,400		58,598		64,490			(8,019)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/09/2026	2,452	247,636,400	27,300	247,636,400	27,300		23,756		38,784			(2,271)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/30/2026	5,636	247,406,400	74,480	247,406,400	74,480		66,242		90,699			(6,195)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/24/2023	02/24/2026	18,526	251,031,300	211,140	251,031,300	211,140		133,941		221,932			(17,563)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/13/2026	4,323	257,757,900	50,050	257,757,900	50,050		38,109		42,108			(4,163)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/14/2021	07/12/2024	4,606	282,824,500	73,879	282,824,500	73,879		6,901		34			(6,157)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/16/2026	11,374	249,862,600	124,320	249,862,600	124,320		108,979		166,303			(10,341)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/19/2022	01/17/2025	3,582	280,256,560	56,000	280,256,560	56,000		14,923		1,579			(4,667)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/17/2026	3,216	249,287,600	39,920	249,287,600	39,920		31,673		45,896			(3,321)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/20/2026	7,468	254,410,000	97,280	254,410,000	97,280		74,694		84,875			(8,092)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/12/2023	01/12/2026	10,578	258,302,900	125,280	258,302,900	125,280		74,550		85,316			(10,421)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/03/2022	11/03/2025	8,029	255,566,300	79,200	255,566,300	79,200		42,061		70,402			(6,588)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/30/2022	03/28/2025	9,701	280,835,000	134,460	280,835,000	134,460		44,451		6,053			(11,205)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/20/2023	04/20/2026	4,732	255,628,800	57,720	255,628,800	57,720		39,518		47,631			(4,801)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/29/2023	12/29/2026	5,975	256,115,460	65,100	256,115,460	65,100		59,625		71,175			(5,415)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/23/2022	06/23/2025	10,605	266,406,270	136,920	266,406,270	136,920		56,070		35,570			(11,389)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/04/2022	05/02/2025	15,862	274,614,200	202,100	274,614,200	202,100		73,289		15,897			(16,842)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/01/2022	08/29/2025	8,518	263,435,400	95,480	263,435,400	95,480		45,071		42,422			(7,964)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/18/2022	05/16/2025	11,648	268,259,000	153,760	268,259,000	153,760		57,730		31,937			(12,813)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/13/2022	04/11/2025	11,095	276,336,500	185,380	276,336,500	185,380		63,661		12,339			(15,448)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/25/2021	08/23/2024	3,868	285,771,800	60,830	285,771,800	60,830		8,022		64			(5,069)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/06/2021	10/04/2024	3,216	279,870,000	52,110	279,870,000	52,110		8,876		483			(4,343)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/29/2022	09/29/2025	14,325	255,833,600	156,600	255,833,600	156,600		78,157		119,567			(13,026)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/08/2022	07/08/2025	14,006	266,557,600	180,560	266,557,600	180,560		76,416		49,744			(15,019)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/05/2023	10/05/2026	3,279	241,325,890	44,720	241,325,890	44,720		37,485		63,783			(3,720)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/07/2026	2,793	255,121,000	30,030	255,121,000	30,030		22,701		30,487			(2,498)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/18/2021	08/16/2024	3,185	285,960,840	46,530	285,960,840	46,530		5,838		40			(3,878)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/23/2023	03/23/2026	6,756	251,861,600	87,720	251,861,600	87,720		57,812		79,344			(7,297)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/22/2022	09/22/2025	10,683	257,794,800	115,830	257,794,800	115,830		57,069		78,869			(9,635)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/15/2022	06/13/2025	13,708	282,104,700	192,240	282,104,700	192,240		77,107		65,446			(16,020)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/22/2021	12/20/2024	1,760	285,460,200	27,865	285,460,200	27,865		6,711		287			(2,322)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/04/2023	05/04/2026	7,484	257,444,460	87,400	257,444,460	87,400		60,956		69,906			(7,270)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/20/2022	10/20/2025	13,620	253,883,880	147,560	253,883,880	147,560		76,478		133,527			(12,274)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/09/2022	09/09/2025	15,065	263,798,700	170,820	263,798,700	170,820		82,131		74,372			(14,209)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/24/2023	08/24/2026	4,424	250,897,900	51,370	250,897,900	51,370		41,087		59,460			(4,273)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/15/2022	09/15/2025	9,000	260,149,900	100,970	260,149,900	100,970		49,101		56,948			(8,399)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/23/2021	11/22/2024	1,052	286,250,440	16,800	286,250,440	16,800		3,612		106			(1,399)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/21/2023	12/21/2026	3,590	252,675,400	43,380	252,675,400	43,380		39,415		48,093			(3,608)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/01/2022	12/01/2025	12,675	257,266,930	138,240	257,266,930	138,240		76,954		103,866			(11,499)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/30/2022	06/30/2025	5,278	268,973,600	65,240	268,973,600	65,240		27,134		15,156			(5,427)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/08/2022	06/06/2025	11,614	268,798,500	154,690	268,798,500	154,690		61,054		32,032			(12,891)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/11/2022	05/09/2025	14,232	269,413,100	186,580	269,413,100	186,580		68,857		34,550			(15,548)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/15/2023	06/15/2026	4,339	257,049,000	49,610	257,049,000	49,610		36,505		42,743			(4,127)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/26/2023	10/26/2026	5,297	247,854,000	59,800	247,854,000	59,800		51,273		82,597			(4,974)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/15/2021	12/13/2024	2,814	284,818,500	45,600	284,818,500	45,600		10,690		468			(3,800)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/06/2023	01/06/2026	4,342	254,089,990	55,110	254,089,990	55,110		32,492		43,386			(4,584)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/23/2026	3,595	254,386,100	39,780	254,386,100	39,780		29,562		40,143			(3,309)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/02/2023	06/02/2026	11,957	254,904,200	133,530	254,904,200	133,530		96,669		128,591			(11,107)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/11/2022	08/11/2025	7,586	264,704,600	102,400	264,704,600	102,400		46,520		33,346			(8,518)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/25/2022	05/23/2025	9,308	270,748,800	126,250	270,748,800	126,250		48,211		20,865			(10,521)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/09/2022	02/0																

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	01/05/2022	01/03/2025	3,186		285,022300	46,710			11,849		628			(3,893)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/30/2022	12/30/2025	16,771		257,692500	163,800			95,525		138,112			(13,625)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/09/2021	09/09/2024	3,140		287,509950	50,850			7,483		52			(4,230)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/29/2021	12/27/2024	3,500		287,985600	54,000			13,352		408			(4,500)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/23/2021	06/21/2024	6,832		277,533820	111,910			8,301		101			(9,329)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/20/2022	04/17/2025	12,921		277,226900	201,960			70,529		13,420			(16,845)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/21/2022	07/21/2025	11,332		268,711100	138,300			60,174		35,068			(11,504)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/10/2023	08/10/2026	5,554		256,597100	60,480			47,599		58,252			(5,031)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/30/2021	06/28/2024	4,317		278,000000	69,360			5,589		78			(5,780)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/27/2022	10/27/2025	11,114		257,472500	116,480			61,115		86,964			(9,689)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/17/2022	11/17/2025	9,963		259,451280	92,750			50,444		71,176			(7,715)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	06/16/2021	06/14/2024	4,298		280,296720	66,840			4,529		17			(5,570)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/15/2022	12/15/2025	5,562		252,213420	71,260			40,580		60,110			(5,927)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/31/2026	7,150		255,516100	79,740			64,288		79,765			(6,633)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/18/2022	08/18/2025	5,695		267,087600	69,600			32,064		21,343			(5,789)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/08/2023	09/08/2026	3,596		251,040900	44,550			36,243		48,439			(3,706)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/18/2023	05/18/2026	9,891		255,530250	117,220			83,254		104,287			(9,750)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/27/2023	07/27/2026	3,152		257,607000	35,520			257,607000		31,270			(2,955)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	04/06/2026	3,934		255,969330	49,100			32,988		38,493			(4,084)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/28/2023	09/28/2026	3,669		252,914600	33,750			28,074		46,392			(2,807)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/22/2026	2,411		256,284600	23,298			16,678		24,177			(1,943)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	11/23/2022	11/21/2025	9,579		255,310500	102,960			56,477		86,681			(8,580)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/19/2023	10/19/2026	2,859		247,248000	32,130			27,343		45,441			(2,673)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/02/2022	01/31/2025	6,473		278,636200	98,460			27,500		3,855			(8,205)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	08/25/2022	08/25/2025	4,201		267,600500	46,800			21,939		15,392			(3,907)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/14/2026	7,962		254,194200	90,970			74,366		94,719			(7,553)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/02/2023	02/02/2026	7,021		259,200200	84,600			51,966		55,084			(7,037)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/07/2026	5,633		251,005200	65,660			58,818		79,745			(5,462)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	10/27/2021	10/25/2024	3,162		284,294000	51,570			9,776		294			(4,298)				0/0
MSDB	INDEX LIAB	EX5	Equity/Index	NS	07/28/2022	07/28/2025	10,885		271,215600	130,790			57,744		28,044			(10,879)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/21/2023	12/20/2024	8,404		272,037900	63,250			45,826		79,087			(15,856)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/05/2024	7,638		275,204900	50,400			13,227		41,521			(12,670)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/24/2023	08/23/2024	4,765		273,395700	30,680			12,171		34,887			(7,691)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/03/2023	08/02/2024	6,241		272,390000	41,650			14,113		48,368			(10,441)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/08/2023	09/06/2024	11,692		276,605830	68,480			29,889		71,586			(17,215)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/16/2024	8,492		270,569160	57,270			21,614		78,431			(14,357)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	10,011		269,170600	68,580			32,495		106,183			(17,192)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/10/2023	08/09/2024	9,880		272,996730	67,230			24,077		73,266			(16,854)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/29/2024	4,052		271,721450	26,510			17,793		38,170			(6,555)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/11/2023	05/10/2024	2,882		280,108490	16,600			1,783		5,255			(4,161)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/28/2023	09/27/2024	4,849		264,356460	40,820			20,410		70,460			(10,094)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/22/2023	11/22/2024	4,808		269,278600	34,450			22,241		53,062			(8,613)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/30/2024	10,571		273,791300	73,660			31,340		75,636			(18,165)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/13/2024	9,490		273,706020	64,740			29,427		69,905			(16,230)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/08/2023	06/07/2024	6,555		273,796100	46,620			8,605		39,279			(11,687)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	04/05/2024	8,304		276,149060	59,800			659		23,184			(14,991)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/04/2023	05/03/2024	3,232		280,429360	19,440			1,714		4,893			(4,873)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/20/2023	04/19/2024	3,985		274,945800	29,150			1,445		16,856			(7,308)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/28/2024	7,937		278,288700	49,940			12,621		28,400			(12,349)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/12/2023	10/11/2024	7,111		266,388400	49,210			26,164		91,917			(12,336)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/08/2024	4,116		266,705500	27,940			17,010		52,911			(7,004)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/19/2024	3,973		275,742600	28,930			8,687		21,234			(7,252)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/21/2024	9,719		276,430900	72,360			16,191		43,440			(18,190)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/15/2024	8,913		268,721500	60,960			38,289		101,477			(15,282)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/24/2024	4,407		271,463160	31,188			4,554		33,684			(7,818)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/27/2023	07/26/2024	9,026		276,980000	61,250			19,573		42,896			(15,355)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/26/2023	10/25/2024	7,566		264,350000	49,000			27,942		110,946			(12,284)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/06/2024	1,848		265,719400	16,900			11,593		25,448			(4,237)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/29/2023	12/27/2024	9,138		275,089080	59,250			44,192		74,812			(14,894)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/13/2023	04/12/2024	4,325		276,320300	31,800			964		12,769			(7,972)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/02/2023	05/31/2024	2,548		274,730000	17,143			3,036		13,284			(4,251)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/12/2024	5,778		278,868500	34,240			9,621		20,448			(8,584)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/27/2023	04/26/2024	2,548		274,475300	17,570			1,432		12,174			(4,345)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/14/2023	12/13/2024	8,099		271,640000	54,120			38,167		77,765							

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	11/02/2023	11/01/2024	7,883	266,942820	49,560	29,217			29,217		99,508			(12,424)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/19/2023	10/17/2025	27,847	271,320500	193,140				149,836		334,420			(24,176)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/15/2022	06/14/2024	12,683	285,353000	79,100				8,040		11,929			(9,888)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/11/2022	08/09/2024	8,225	281,327900	75,900				13,572		24,401			(9,501)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/21/2023	12/19/2025	3,289	285,448200	17,640				15,214		20,029			(2,208)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/20/2023	04/17/2025	5,796	273,013500	64,000				33,587		56,444			(8,022)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/01/2022	11/29/2024	3,279	273,636620	32,490				10,815		26,959			(4,067)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/23/2025	17,637	284,487700	123,970				76,185		89,225			(15,475)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/06/2023	01/06/2025	2,948	278,154250	20,080				7,712		18,096			(2,507)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/22/2022	12/20/2024	11,141	280,320480	60,300				21,814		55,995			(7,548)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/04/2022	08/02/2024	9,283	281,760500	86,060				14,560		25,038			(10,772)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/14/2025	21,912	275,183700	153,400				124,914		222,150			(19,201)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/12/2025	33,214	279,459600	242,060				176,134		255,337			(30,299)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	02/02/2023	01/31/2025	6,531	279,478680	52,560				22,051		37,776			(6,579)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/05/2025	20,696	275,731200	152,320				128,435		207,011			(19,066)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/28/2025	14,367	279,593500	91,260				76,071		117,553			(11,423)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/08/2022	12/06/2024	9,845	273,985700	95,040				32,552		79,597			(11,896)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	02/24/2023	02/24/2025	7,439	276,925800	46,400				20,940		53,461			(5,792)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/01/2022	08/30/2024	14,299	278,194800	106,470				22,114		66,578			(13,327)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/15/2022	12/13/2024	12,086	276,862560	96,030				33,815		79,433			(12,020)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/27/2022	04/26/2024	4,244	285,557300	38,040				1,306		1,044			(4,755)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	04/04/2025	10,109	281,411680	80,080				40,536		55,856			(10,024)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/06/2022	10/04/2024	6,701	273,196710	50,400				12,895		53,130			(6,309)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/25/2022	05/24/2024	7,089	288,336900	54,400				3,960		2,076			(6,800)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/23/2022	06/21/2024	14,126	285,742800	87,750				9,777		13,283			(10,984)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/18/2022	05/17/2024	10,340	289,715200	67,280				4,251		1,529			(8,410)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/24/2023	08/22/2025	22,723	281,308350	141,980				99,210		153,515			(17,772)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/29/2023	12/29/2025	38,379	284,148900	231,000				201,848		266,915			(28,835)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/17/2022	11/15/2024	9,155	279,623680	63,500				19,915		45,357			(7,948)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/29/2025	21,142	281,198500	144,420				102,306		144,943			(18,077)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/07/2025	20,733	280,978500	147,630				93,560		134,677			(18,428)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/18/2025	19,144	282,110150	143,100				93,104		117,810			(9,912)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	02/19/2025	2,527	263,407980	42,490				20,156		40,182			(5,661)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/13/2022	04/12/2024	15,478	291,945300	112,200				11,695		14			(14,029)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/11/2025	7,944	284,961000	52,140				33,421		40,170			(6,528)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/22/2022	09/20/2024	10,328	276,261100	76,440				18,085		61,332			(9,568)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/02/2023	10/31/2025	7,507	272,537430	51,200				40,706		85,765			(6,409)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/09/2022	09/09/2024	5,855	284,494900	32,640				7,209		13,476			(4,074)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/27/2025	12,266	287,990000	69,700				43,335		49,056			(8,724)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/12/2023	01/10/2025	13,556	275,952500	112,110				43,795		99,047			(14,033)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/29/2022	09/27/2024	7,829	277,896640	45,360				11,168		40,459			(5,678)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/23/2025	13,222	275,002800	110,592				63,434		118,201			(13,843)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	02/09/2023	02/07/2025	6,242	277,252300	46,750				20,063		43,053			(5,852)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/08/2023	09/08/2025	14,250	280,258560	98,280				70,778		104,036			(12,268)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/14/2023	12/12/2025	10,676	277,072800	66,776				66,776		100,484			(9,801)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/21/2022	07/19/2024	7,293	269,862000	86,600				12,984		69,276			(10,840)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/12/2023	10/10/2025	17,965	273,068200	124,320				95,249		197,605			(15,561)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/02/2022	05/31/2024	12,011	290,712900	85,680				7,071		2,115			(10,725)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/08/2022	07/08/2024	6,895	285,469800	41,800				5,619		8,254			(5,218)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/20/2023	01/17/2025	4,738	281,260000	32,760				13,131		23,234			(4,106)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/15/2023	06/13/2025	19,389	280,459600	171,180				103,132		126,753			(21,427)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/04/2023	05/02/2025	12,927	283,214160	101,520				55,298		65,738			(12,707)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/10/2023	08/08/2025	23,420	279,281940	166,400				113,070		175,597			(20,829)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/20/2022	04/19/2024	11,599	292,476300	82,500				2,040		37			(10,313)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/05/2023	10/03/2025	11,325	268,863350	85,200				64,457		151,360			(10,665)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/30/2022	06/28/2024	17,310	284,499540	121,920				14,758		22,620			(15,261)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/18/2023	05/16/2025	7,624	283,703200	49,432				27,878		40,984			(6,187)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/19/2025	22,988	276,722500	151,280				111,535		206,677			(18,936)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	03/23/2023	03/21/2025	3,269	281,683050	23,400				11,394		17,302			(2,929)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/27/2023	07/25/2025	6,499	282,519600	47,880				31,613		39,358			(5,993)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/28/2022	07/26/2024	9,281	281,810780	86,060				13,732		23,820			(10,772)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/08/2022	06/07/2024	16,253	288,407570	128,800				11,854		6,600			(16,100)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/15/2025	10,707	278,423520	69,310				47,764		84,973			(8,676)				0/0
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/30/2022																	

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	03/30/2023	03/28/2025	10,152		283,798200	66,640			33,091		46,310				(8,341)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/25/2022	08/23/2024	13,369		280,911400	108,040			21,400		44,630				(13,524)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/06/2022	04/05/2024	23,363		287,020000	194,040			1,066		194,100				(24,255)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/22/2023	11/21/2025	15,905		275,767200	115,240			94,820		157,417				(14,405)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/03/2023	08/01/2025	11,014		277,837800	79,800			53,456		89,154				(9,989)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/26/2023	01/24/2025	5,816		275,915270	53,760			22,036		43,330				(6,729)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/27/2023	04/25/2025	4,004		277,772300	33,440			17,893		29,239				(4,186)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/08/2023	06/06/2025	5,826		276,817000	50,240			29,785		47,366				(6,289)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/23/2022	11/22/2024	8,409		280,347800	57,500			18,561		39,670				(7,188)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/20/2022	10/18/2024	22,092		272,134140	159,300			43,824		199,813				(19,940)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/11/2022	05/10/2024	8,604		276,997400	94,080			5,040		28,859				(11,760)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/14/2022	07/12/2024	17,120		281,942310	117,500			16,486		41,777				(14,708)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/07/2025	12,723		273,119300	88,060			70,860		141,942				(11,023)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/28/2023	09/26/2025	20,887		276,153300	129,360			96,620		194,618				(16,192)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/14/2023	12/13/2024	26,198		291,550500	155,040			109,340		254,937				(38,867)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/29/2024	58,889		288,391320	389,300			261,296		695,988				(96,267)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/28/2023	09/27/2024	65,773		291,372900	317,520			158,760		610,266				(78,517)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	75,035		288,621600	505,610			239,573		844,424				(126,751)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/02/2023	11/01/2024	70,004		286,842800	414,000			244,066		900,007				(103,785)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/22/2023	11/22/2024	76,508		287,993400	528,190			341,002		924,664				(132,048)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/29/2023	12/27/2024	64,186		291,757950	430,100			320,793		650,848				(108,119)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/24/2023	08/23/2024	49,744		290,637900	298,080			118,247		474,357				(74,725)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/06/2023	04/05/2024	33,655		291,481190	216,580			2,387		261,999				(54,294)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/03/2023	08/02/2024	81,259		291,368300	542,730			183,900		715,510				(136,056)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/26/2023	10/25/2024	63,240		284,182200	370,530			211,294		947,211				(92,888)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/13/2024	63,857		290,204400	497,420			226,100		639,072				(124,698)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/06/2024	45,349		288,870000	294,750			202,184		522,091				(73,891)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/20/2023	04/19/2024	44,966		291,038670	301,300			14,941		368,655				(75,533)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/16/2024	64,581		285,129900	505,920			190,940		903,386				(126,828)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/05/2023	10/04/2024	78,106		283,661540	517,260			265,042		1,200,525				(129,671)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/15/2024	62,039		288,530000	402,750			252,967		722,899				(100,965)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/27/2023	07/26/2024	58,945		294,894800	398,460			127,332		369,898				(99,889)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/25/2023	05/24/2024	49,104		291,511220	315,887			46,121		395,094				(79,189)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/30/2024	62,990		291,525800	453,552			182,409		563,552				(105,728)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/15/2023	06/14/2024	55,319		297,052900	354,240			72,214		240,606				(88,804)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/02/2023	05/31/2024	48,552		294,235500	327,184			57,948		289,166				(81,127)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/21/2024	59,590		294,464000	418,880			93,727		363,114				(105,299)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/12/2024	41,790		296,684600	234,930			66,013		208,235				(58,694)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/13/2023	04/12/2024	31,925		290,727400	218,550			6,623		271,169				(54,788)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/18/2023	05/17/2024	27,709		292,904600	175,320			22,217		188,451				(43,951)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/04/2023	05/03/2024	36,231		292,277430	243,800			21,492		259,303				(61,118)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/19/2023	10/18/2024	50,459		281,955400	406,080			223,736		851,077				(101,800)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/08/2024	75,699		283,793400	590,240			359,347		1,160,889				(147,967)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/05/2024	55,514		293,620000	365,120			95,819		380,548				(91,784)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	05/11/2023	05/10/2024	33,115		292,041240	232,315			24,959		257,408				(58,239)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/28/2024	39,870		297,143800	244,260			61,729		180,094				(60,401)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	04/27/2023	04/26/2024	30,129		291,495800	205,920			16,787		235,055				(50,920)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	10/12/2023	10/11/2024	85,654		289,523500	511,290			271,843		917,241				(128,175)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/08/2023	09/06/2024	62,794		293,470000	355,020			154,953		481,302				(89,245)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	12/21/2023	12/20/2024	66,902		290,887100	456,300			330,598		683,293				(114,389)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	06/08/2023	06/07/2024	47,191		290,383000	354,660			65,461		430,323				(88,909)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/19/2024	61,222		291,657900	471,600			141,610		517,446				(118,225)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	08/10/2023	08/09/2024	55,666		294,512200	285,120			102,109		372,786				(71,476)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	11/02/2023	10/31/2025	19,601		294,271000	117,600			93,498		199,836				(14,720)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	02/24/2023	02/24/2025	41,312		288,727180	186,298			186,298		494,823				(51,529)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/26/2023	01/24/2025	21,506		288,578300	196,540			80,562		256,929				(24,601)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/13/2023	07/11/2025	2,378		297,273300	19,530			12,519		18,968				(2,445)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	07/21/2022	07/19/2024	33,145		283,883600	303,620			45,522		499,668				(38,005)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	09/29/2022	09/27/2024	34,274		278,011500	293,550			72,277		700,634				(36,744)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/20/2023	01/17/2025	29,527		284,991300	312,800			125,379		429,683				(39,208)			0/0	
MSDC	INDEX LIAB	EX5	Equity/Index	NS	01/12/2023	01/10/2025	29,498		284,990200	315,350			123,190		428,596				(39,473)			0/0	
MSDC	INDEX LIAB																						

STATEMENT AS OF MARCH 31, 2024 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.	INDEX LIAB.	EX5.	Equity/Index	NS	09/21/2023	09/19/2025	29,247	289,758110	280,500	206,806			206,806		389,761			(35,111)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	06/23/2022	06/21/2024	23,054	286,280000	217,140	24,193			24,193		295,953			(27,180)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/30/2023	03/28/2025	33,300	289,251000	342,410	170,028			170,028		393,891			(42,860)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/23/2022	11/22/2024	26,776	282,988500	253,080	81,695			81,695		429,334			(31,639)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/24/2023	08/22/2025	35,926	286,585200	376,480	263,070			263,070		514,140			(47,129)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	06/23/2023	06/23/2025	57,897	293,873300	583,110	358,345			358,345		554,512			(72,789)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	07/07/2023	07/07/2025	27,587	293,620000	257,580	163,240			163,240		270,267			(32,153)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/07/2023	12/05/2025	21,463	288,581100	201,500	269,903			269,903		291,222			(25,222)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/04/2023	05/02/2025	37,256	292,277430	357,520	194,743			194,743		378,674			(44,751)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	09/01/2022	08/30/2024	32,118	279,939800	297,000	61,688			61,688		600,821			(37,176)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/30/2022	12/30/2024	29,492	280,585700	276,390	103,504			103,504		533,037			(34,501)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/19/2023	10/17/2025	28,734	282,811600	291,920	226,469			226,469		491,411			(36,540)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/27/2022	10/25/2024	19,061	276,947800	178,610	50,856			50,856		407,225			(22,357)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/31/2023	08/29/2025	20,198	291,817900	190,570	134,998			134,998		225,121			(23,854)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	07/08/2022	07/08/2024	41,765	285,499900	379,610	51,031			51,031		566,642			(47,386)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/14/2023	12/12/2025	15,167	289,809900	143,440	122,328			122,328		195,347			(17,955)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/12/2023	10/10/2025	28,782	288,081600	267,260	204,765			204,765		391,197			(33,453)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/25/2022	08/23/2024	29,348	283,092800	267,260	52,937			52,937		464,273			(33,453)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/11/2022	08/09/2024	36,246	283,601660	346,080	61,885			61,885		556,291			(43,320)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/30/2023	11/28/2025	27,712	288,102640	262,400	218,727			218,727		383,043			(32,845)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/01/2022	11/29/2024	14,762	281,105760	157,500	52,428			52,428		260,193			(19,715)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/03/2022	11/01/2024	28,042	277,593700	255,060	75,080			75,080		582,105			(31,926)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	04/06/2023	04/04/2025	35,716	290,316430	350,480	177,409			177,409		399,517			(43,870)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/08/2022	12/06/2024	49,456	281,664600	480,200	164,470			164,470		848,536			(60,108)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/25/2022	05/24/2024	14,045	285,074800	131,200	9,552			9,552		196,378			(16,400)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	07/28/2022	07/26/2024	21,380	285,320000	200,690	32,022			32,022		294,543			(25,121)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/20/2022	10/18/2024	28,825	278,095080	248,000	68,226			68,226		589,554			(31,043)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/06/2022	10/04/2024	32,653	279,247400	284,830	72,873			72,873		629,911			(35,653)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	09/08/2023	09/08/2025	42,206	290,555700	407,130	293,201			293,201		502,716			(50,821)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	04/20/2023	04/17/2025	32,609	291,330000	305,900	160,534			160,534		346,895			(38,343)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/18/2022	08/16/2024	27,411	284,594300	251,160	47,330			47,330		396,581			(31,438)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/05/2023	10/03/2025	16,888	282,240390	160,040	126,371			126,371		294,726			(20,909)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/22/2022	12/20/2024	39,430	282,917550	333,000	120,466			120,466		636,345			(41,682)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/09/2023	02/07/2025	24,006	289,257300	249,200	106,947			106,947		277,422			(31,193)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	07/20/2023	07/18/2025	36,053	293,422000	346,620	225,518			225,518		360,171			(43,387)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/04/2022	08/02/2024	25,578	284,258400	252,580	42,734			42,734		377,150			(31,616)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/21/2023	12/19/2025	35,681	290,887100	344,240	296,889			296,889		438,947			(43,089)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/29/2023	12/29/2025	33,294	290,589750	333,680	291,569			291,569		429,831			(41,653)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	07/27/2023	07/25/2025	45,394	294,894800	432,820	285,768			285,768		420,035			(54,777)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	09/09/2022	09/09/2024	21,707	282,425100	185,440	40,955			40,955		356,308			(23,148)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	12/15/2022	12/13/2024	31,992	282,163960	278,100	97,928			97,928		535,796			(34,810)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/06/2023	01/06/2025	38,027	286,066720	358,610	137,738			137,738		520,309			(44,765)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/17/2022	11/15/2024	27,025	278,970240	270,560	84,852			84,852		526,968			(33,867)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/25/2023	05/23/2025	29,188	291,220000	273,190	156,699			156,699		318,880			(34,196)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/23/2023	03/21/2025	52,247	291,611100	431,860	210,287			210,287		537,740			(54,057)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/09/2023	11/07/2025	34,536	286,086700	323,730	260,498			260,498		517,769			(40,522)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/18/2023	05/16/2025	26,682	292,330000	251,171	141,651			141,651		273,009			(31,440)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/11/2023	05/09/2025	18,776	293,505840	173,580	96,221			96,221		182,582			(21,727)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	05/18/2022	05/17/2024	5,274	284,440000	49,650	3,137			3,137		77,071			(6,206)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	04/27/2023	04/25/2025	30,813	291,495800	297,900	159,399			159,399		326,047			(37,289)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	06/02/2023	06/02/2025	23,767	295,119100	218,680	128,088			128,088		208,714			(27,298)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	06/02/2022	05/31/2024	15,968	285,189300	173,420	14,313			14,313		221,296			(21,707)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/10/2022	11/08/2024	49,226	280,059700	448,500	136,339			136,339		912,486			(56,140)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/17/2023	08/15/2025	29,860	288,586000	266,600	183,723			183,723		387,960			(33,712)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	11/16/2023	11/14/2025	25,301	287,375900	245,280	199,733			199,733		359,479			(30,702)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	10/26/2023	10/24/2025	50,874	284,465300	427,680	335,908			335,908		813,858			(53,534)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	08/10/2023	08/08/2025	38,829	294,221200	310,750	211,156			211,156		376,555			(38,897)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	04/13/2023	04/11/2025	24,029	290,436100	235,200	121,321			121,321		268,036			(29,440)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	09/14/2023	09/12/2025	29,709	296,939800	288,810	166,493			166,493		254,200			(28,641)				0/0
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	06/08/2022	06/07/2024	26,027	288,496000	293,360	26,999			26,999		280,555			(36,67				

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/29/2023	06/28/2024	261	15074	89,506				22,619		147,890							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/23/2023	06/21/2024	342	14951	94,304				21,101		156,226							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	04/06/2023	04/05/2024	398	13036	110,448				1,217		192,033							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	06/02/2023	05/31/2024	220	14532	92,800				16,436		156,216							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/09/2023	11/08/2024	296	15082	120,105				73,122		173,688							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	11/02/2023	11/01/2024	181	14830	67,770				39,953		101,818							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	12/14/2023	12/13/2024	236	16505	88,842				62,654		111,606							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	12/21/2023	12/20/2024	161	16824	49,410				35,798		61,143							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/14/2024	277	15094	84,470				17,220		136,726							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TRU	07/27/2023	07/26/2024	246	15372	91,580				29,265		139,567							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	08/24/2023	08/23/2024	243	14876	83,772				33,232		132,028							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	08/03/2023	08/02/2024	156	15584	56,544				9,160		90,387							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	05/11/2023	05/10/2024	299	13390	90,280				9,700		154,528							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	07/07/2023	07/05/2024	146	15052	47,960				12,586		76,923							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	08/31/2023	08/30/2024	258	15470	79,600				33,868		117,052							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	10/26/2023	10/25/2024	227	14392	61,504				35,073		100,851							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	05/25/2023	05/24/2024	251	13702	61,425				8,968		96,608							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	09/14/2023	09/13/2024	349	15335	135,000				61,364		195,239							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	08/17/2023	08/16/2024	217	14878	74,240				28,019		120,827							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	10/12/2023	10/11/2024	217	15123	73,920				39,302		110,075							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	12/07/2023	12/06/2024	231	15894	67,377				46,217		89,470							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/22/2023	11/22/2024	194	15873	70,339				45,411		92,536							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/08/2023	09/06/2024	105	15280	31,440				13,722		47,160							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	06/08/2023	06/07/2024	276	14296	102,560				42,930		163,915							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/27/2023	04/26/2024	289	13107	72,922				5,945		120,880							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/13/2023	04/12/2024	580	13018	162,564				4,926		272,751							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	05/18/2023	05/17/2024	253	13641	84,000				10,645		134,891							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/20/2023	04/19/2024	377	12921	96,187				4,770		160,972							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/21/2023	09/20/2024	238	14797	70,875				33,583		110,914							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	12/29/2023	12/27/2024	297	16725	110,100				82,119		131,726							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	10/19/2023	10/18/2024	223	14827	72,600				40,000		111,124							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	11/30/2023	11/29/2024	245	15964	92,040				61,777		125,412							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/16/2023	11/15/2024	253	15802	70,480				44,268		95,061							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	10/05/2023	10/04/2024	211	14782	75,702				38,789		119,315							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	08/10/2023	08/09/2024	185	15008	54,656				19,574		82,719							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TRU	09/28/2023	09/27/2024	258	14644	80,750				40,375		124,257							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	07/13/2023	07/12/2024	289	15432	89,550				25,163		137,341							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	07/20/2023	07/19/2024	168	15420	66,040				19,630		102,485							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	05/04/2023	05/03/2024	324	13073	91,266				8,045		158,413							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	09/14/2023	09/13/2024	4,300	15474	53,750				24,432		95,462							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2023	05/10/2024	5,700	13390	64,410				6,920		348,874							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	08/17/2023	08/16/2024	3,700	14716	48,470				18,293		171,520							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	05/04/2023	05/03/2024	4,900	12982	67,620				5,961		313,711							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/26/2024	3,400	15499	51,680				16,469		175,657							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/24/2023	05/24/2024	5,700	13604	83,790				12,200		254,776							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	07/12/2023	07/12/2024	4,500	15307	67,500				18,915		201,440							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	07/20/2023	07/19/2024	5,200	15466	59,800				17,956		144,106							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	08/03/2023	08/02/2024	3,900	15354	51,090				17,311		58,411							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/05/2023	04/05/2024	6,000	12967	59,400				653		418,656							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	4,800	14970	57,600				27,218		111,415							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	10/26/2023	10/25/2024	3,700	14110	49,950				28,484		167,257							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	11/09/2023	11/08/2024	2,700	15188	45,360				27,616		97,230							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	12/29/2023	12/27/2024	5,600	16826	70,000				52,210		112,685							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	10/05/2023	10/04/2024	3,900	14723	41,730				21,382		162,439							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	06/07/2023	06/07/2024	5,600	14303	63,840				11,751		233,530							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	07/13/2023	07/12/2024	4,500	15572	68,850				19,346		125,328							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	04/20/2023	04/19/2024	6,500	12986	68,900				3,417		187,578							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	11/29/2023	11/29/2024	3,600	15988	51,480				34,460		107,410							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	11/22/2023	11/22/2024	2,900	16001	37,120				23,965		86,673							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	10/12/2023	10/11/2024	5,300	15184	59,890				31,842		190,981							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/13/2023	04/12/2024	8,700	13109	119,190				3,612		609,757							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	10/04/2023	10/04/2024	3,800	14776	41,800				21,359		173,190							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	08/09/2023	08/09/2024	4,200	15102	49,140				17,550		141,859							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	04/06/2023	04/05/2024	6,100	13063	61,610				8,679		567,968							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	06/22/2023	06/21/2024	6,200	15042	70,660				15,633		89,689							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/28/2023	09/27/2024	3,900	14703	56,940				28,470		136,544							0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/02/2023	11/01/2024	3,700	1														

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/15/2024	4,600	15617	63,940				40,050		132,422			(15,985)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/06/2023	12/06/2024	4,500	15788	53,550				36,632		144,653			(13,388)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	07/19/2023	07/19/2024	5,200	15826	60,840				18,219		113,912			(15,210)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	09/08/2023	09/06/2024	3,900	15280	47,190				20,597		112,254			(11,863)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/26/2023	04/26/2024	4,600	12806	58,880				4,787		66,964			(14,521)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/24/2023	08/23/2024	5,100	14816	58,140				23,064		179,298			(14,575)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	05/18/2023	05/17/2024	5,500	13835	64,900				8,224		68,942			(16,270)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG	12/14/2023	12/13/2024	5,300	16538	66,250				46,722		118,607			(16,608)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/31/2023	08/30/2024	3,900	15501	48,190				20,576		26,510			(11,926)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	06/23/2023	06/21/2024	6,300	14891	71,360				15,929		107,559			(17,896)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/23/2023	08/23/2024	5,200	15148	59,280				23,451		97,689			(14,820)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/15/2023	06/14/2024	5,100	15185	65,790				13,412		148,262			(16,493)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2024	5,400	15241	61,020				32,354		177,442			(15,255)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	10/18/2023	10/18/2024	5,600	14909	81,760				44,923		277,697			(20,440)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	3,800	16554	46,740				33,771		78,493			(11,685)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2023	09/20/2024	4,900	14694	58,310				27,629		146,115			(14,618)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	5,600	16898	70,000				52,066		113,278			(17,548)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	07/06/2023	07/05/2024	3,800	15089	43,700				11,437		164,225			(10,955)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/10/2023	05/10/2024	5,600	13348	64,400				6,900		430,104			(16,100)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	11/16/2023	11/15/2024	4,600	15833	63,940				40,161		191,071			(16,029)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/10/2023	08/09/2024	4,300	15129	51,170				18,325		169,933			(12,828)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/28/2023	06/28/2024	4,800	14965	53,760				13,549		3,259			(13,258)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2024	3,000	15934	36,300				23,336		74,835			(9,075)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/02/2023	05/31/2024	2,900	14547	21,750				3,852		66,574			(5,393)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2023	12/06/2024	4,500	16022	54,000				37,041		92,136			(13,537)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/25/2023	10/25/2024	3,600	14382	49,680				28,252		195,501			(12,420)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	12/21/2023	12/20/2024	3,900	16757	47,970				34,755		89,101			(12,026)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	3,900	14580	54,990				27,420		119,294			(13,561)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2024	5,400	16562	69,120				48,612		122,630			(17,280)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/25/2023	05/24/2024	5,700	13939	84,360				12,317		130,674			(21,148)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	07/27/2023	07/26/2024	3,300	15465	51,150				16,345		22,108			(12,823)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	11/30/2023	11/29/2024	3,600	15948	50,400				33,828		123,036			(12,463)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	06/08/2023	06/07/2024	5,700	14485	66,120				12,204		325,159			(16,576)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/01/2023	05/31/2024	2,800	14442	3,511				3,511		9,198			(4,916)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	06/14/2023	06/14/2024	5,000	15006	66,500				13,519		167,229			(16,629)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	04/19/2023	04/19/2024	6,500	13089	72,150				3,568		93,382			(18,038)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/17/2023	05/17/2024	5,400	13589	65,880				8,325		134,909			(16,470)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2024	3,800	15371	50,540				17,078		77,975			(12,638)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/03/2024	4,800	13030	67,680				5,950		236,915			(16,920)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/07/2023	09/06/2024	4,000	15259	48,800				21,241		135,126			(12,234)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/28/2024	4,700	14940	53,580				13,541		4,085			(13,249)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	10/19/2023	10/18/2024	5,700	14783	62,650				45,537		304,253			(20,719)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	08/16/2023	08/16/2024	3,800	14876	52,060				19,594		242,115			(13,015)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	04/12/2023	04/12/2024	8,800	12848	114,400				3,457		861,089			(28,600)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	08/30/2023	08/30/2024	3,800	15462	46,360				19,672		23,327			(11,402)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	04/27/2023	04/26/2024	4,500	13160	57,600				4,696		81,659			(14,243)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	11/01/2023	11/01/2024	3,800	14665	36,860				21,670		117,576			(9,215)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	07/07/2023	07/05/2024	3,700	15037	42,180				11,069		118,362			(10,603)				0/0
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	09/13/2023	09/13/2024	4,200	15349	53,340				24,179		117,254			(13,335)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BNP	12/14/2023	12/13/2024	1,900	0.996000	38,950				27,469		49,582			(9,764)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	09/14/2023	09/13/2024	2,200	1.000000	44,880				20,400		62,293			(11,251)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	11/30/2023	11/29/2024	2,100	0.996000	57,750				38,762		80,121			(14,281)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	10/19/2023	10/18/2024	1,400	1.005000	32,900				18,127		49,224			(8,248)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BNP	07/20/2023	07/19/2024	2,400	0.985000	52,080				15,638		72,395			(13,056)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	06/15/2023	06/14/2024	2,700	0.990000	73,440				14,971		109,288			(18,411)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BNP	07/27/2023	07/26/2024	2,400	0.998000	45,840				14,649		64,443			(11,492)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	05/18/2023	05/17/2024	2,300	1.002000	57,500				7,287		90,546			(14,415)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BNP	12/07/2023	12/06/2024	1,700	1.009000	37,230				25,538		51,507			(9,333)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	06/29/2023	06/28/2024	3,100	1.010000	87,110				22,014		134,961			(21,541)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/13/2023	04/12/2024	3,700	0.996000	91,020				2,758		143,888			(22,818)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	11/09/2023	11/08/2024	1,700	0.974000	46,070				28,048		62,647			(11,549)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	10/12/2023	10/11/2024	2,200	1.005000	45,760				24,330		66,800			(11,472)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	NL	08/17/2023	08/16/2024	2,700	0.999000	70,740				26,698		106,035			(17,734)				0/0
RA INBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/26/2023	10/25/2024	1,500	0.999000	44,550													

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/09/2024	1,200		1.020000	26,880			9,626		40,022			(6,739)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	04/27/2023	04/26/2024	3,200		1.000000	60,160			4,904		92,145			(14,877)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2023	12/27/2024	2,500		0.984000	62,500			46,616		77,487			(15,711)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/24/2024	1,900		0.974000	52,600			7,601		76,865			(13,051)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/08/2023	06/07/2024	2,100		0.970000	52,710			9,729		73,903			(13,214)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/13/2023	07/12/2024	3,100		0.970000	69,440			19,512		98,623			(17,408)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	RBC-	11/16/2023	11/15/2024	2,200		1.000000	44,220			27,775		64,840			(11,089)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/02/2024	2,200		0.997000	56,320			19,084		83,777			(14,119)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	2,400		1.000000	64,080			37,777		96,246			(16,064)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/10/2024	3,000		1.009000	59,100			6,350		94,998			(14,816)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/05/2024	3,100		1.003000	52,800			574		83,564			(13,056)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	08/24/2023	08/23/2024	1,500		1.031000	34,650			13,745		56,011			(8,686)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/02/2023	05/31/2024	2,500		1.020000	59,000			10,450		90,325			(14,629)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/23/2023	06/21/2024	1,600		0.983000	42,720			9,559		62,083			(10,739)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	08/30/2024	1,600		0.998000	40,640			17,291		58,373			(10,022)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/20/2024	1,700		0.991000	45,730			21,668		66,276			(11,464)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/28/2023	09/27/2024	2,100		0.995000	52,920			26,460		77,800			(13,086)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	1,500		0.990000	50,250			32,442		69,346			(12,563)				0/0
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/03/2024	3,000		0.999000	70,800			6,241		113,151			(7,749)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/07/2024	318		1828	46,014			8,470		36,875			(11,504)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/12/2024	621		1924	16,152			4,526		20,823			(4,038)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	363		1931	11,760			4,200		14,364			(2,940)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/02/2024	356		1959	9,870			3,335		8,141			(2,468)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/17/2024	394		1750	10,920			1,380		17,372			(2,730)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	259		1942	25,800			9,214		12,551			(6,450)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/03/2024	460		1753	12,064			1,061		22,271			(3,016)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	378		1822	10,430			7,135		16,331			(2,608)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/07/2024	582		1858	20,735			3,817		33,204			(5,184)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/10/2024	341		1772	33,180			3,555		49,631			(8,295)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/30/2023	08/30/2024	263		1898	27,345			11,603		27,738			(6,725)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	336		1767	10,200			6,557		17,122			(2,550)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/14/2024	480		1833	13,734			2,792		21,249			(3,434)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	350		1733	6,660			4,044		12,768			(1,665)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	243		1953	44,250			32,913		41,940			(11,093)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2023	09/06/2024	377		1865	9,450			4,113		16,297			(2,369)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/30/2023	08/30/2024	263		1865	7,055			2,994		10,336			(1,735)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/23/2024	374		1842	10,010			3,960		15,411			(2,503)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/21/2024	325		1852	7,470			1,667		12,914			(1,873)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	10/18/2023	10/18/2024	521		1736	14,733			8,095		25,901			(3,683)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBC-	12/20/2023	12/20/2024	303		1999	7,800			5,636		11,046			(1,950)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	09/27/2024	337		1797	8,220			4,099		14,977			(2,027)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/10/2024	568		1760	14,400			1,543		24,842			(3,600)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	04/26/2023	04/26/2024	462		1736	13,520			1,099		23,101			(3,334)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/05/2023	04/05/2024	514		1759	12,780			140		23,367			(3,195)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	303		1696	22,600			12,852		108,235			(5,650)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/19/2024	504		1965	16,670			4,992		8,893			(4,168)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	677		1770	17,160			519		29,920			(4,290)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	280		1726	36,550			23,496		100,659			(9,138)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/12/2024	259		1860	39,215			10,989		28,236			(9,804)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	278		1756	9,250			5,794		14,318			(2,313)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2024	445		1819	11,840			585		22,317			(2,960)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	292		2040	7,320			5,445		7,906			(1,835)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/20/2024	497		1816	14,490			6,847		25,786			(3,623)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	395		1752	47,740			1,443		53,819			(11,935)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/04/2023	10/04/2024	347		1741	8,340			4,262		15,077			(2,085)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	08/16/2023	08/16/2024	267		1881	7,550			2,842		12,357			(1,888)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	09/27/2024	337		1775	34,800			17,353		82,974			(8,58				

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/06/2024	1,134	1859	51,240	22,364					75,701			(12,881)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/12/2024	974	1935	38,722	10,881					52,592			(9,707)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	04/06/2023	04/05/2024	1,596	1760	53,396	5,588					95,034			(13,386)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	04/26/2024	1,713	1755	48,210	3,930					82,923			(11,922)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/19/2024	1,169	1955	41,630	12,500					54,357			(10,436)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	10/12/2023	10/11/2024	980	1741	34,008	18,294					54,453			(8,626)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/14/2024	1,270	1876	48,216	9,629					73,594			(12,087)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	11/09/2023	11/08/2024	1,304	1680	41,734	25,408					65,033			(10,462)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/17/2024	952	1778	40,477	5,129					67,565			(10,147)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	06/02/2023	05/31/2024	1,147	1813	47,817	8,469					75,825			(11,857)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	1,026	1672	42,500	24,236					73,630			(10,654)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	08/17/2023	08/16/2024	1,027	1863	38,190	14,413					57,174			(9,574)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	09/14/2023	09/13/2024	1,125	1872	49,140	22,336					71,479			(12,319)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	12/14/2023	12/13/2024	1,200	1957	46,392	32,717					54,248			(11,630)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	06/23/2023	06/21/2024	1,153	1820	52,353	11,714					83,573			(13,161)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2023	09/27/2024	1,560	1787	31,416	8,832					95,409			(15,537)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	06/08/2023	06/07/2024	1,382	1826	63,180	11,661					95,938			(15,839)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/02/2024	1,377	1981	58,266	19,743					75,117			(14,607)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	694	1999	22,820	16,534					26,305			(5,721)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	09/21/2023	09/20/2024	1,010	1793	39,600	18,764					62,078			(9,927)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	05/25/2023	05/24/2024	798	1763	42,518	6,208					74,216			(10,659)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2023	12/27/2024	1,381	2029	76,720	57,222					86,088			(19,286)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	10/05/2023	10/04/2024	1,040	1737	38,970	19,968					62,781			(9,769)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/23/2024	1,192	1859	50,600	20,073					76,617			(12,685)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	11/02/2023	11/01/2024	700	1704	27,780	16,377					43,910			(6,964)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	10/19/2023	10/18/2024	822	1718	29,456	16,229					47,589			(7,384)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TRU-	11/30/2023	11/29/2024	884	1804	37,760	25,344					55,957			(9,337)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	08/30/2024	842	1890	33,280	14,160					45,913			(8,207)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	04/20/2023	04/19/2024	1,341	1791	49,440	2,452					85,384			(12,394)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/05/2024	858	1861	37,104	9,737					56,880			(9,327)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/26/2024	1,074	1945	45,108	14,415					59,539			(11,308)				0/0
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/03/2024	1,629	1739	63,252	5,576					115,644			(15,857)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	234	2520	38,220	7,035					49,984			(9,555)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	523	2505	11,279	11,279					40,332			(5,578)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2024	279	2502	11,060	5,547					18,831			(2,765)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	214	2751	38,220	28,428					56,018			(9,581)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	220	2662	36,060	10,798					23,185			(9,015)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	246	2419	10,920	6,630					17,447			(2,730)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	09/07/2023	09/06/2024	194	2574	25,900	11,273					52,219			(6,493)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2023	11/21/2024	197	2522	8,500	5,464					14,002			(2,129)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/02/2024	186	2659	29,800	10,070					26,504			(7,450)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	200	2505	6,200	3,287					9,729			(1,550)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	322	2473	47,760	1,443					54,731			(11,940)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS-	12/06/2023	12/06/2024	269	2578	13,090	8,954					19,818			(3,273)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/24/2024	372	2434	14,607	2,127					25,872			(3,652)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/03/2024	245	2442	33,900	2,980					57,366			(8,475)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS-	09/13/2023	09/13/2024	390	2563	16,200	7,343					24,058			(4,050)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/26/2024	183	2717	7,650	2,438					10,105			(1,913)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	244	2443	34,440	4,352					62,706			(8,610)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	08/16/2023	08/16/2024	192	2623	24,400	9,184					37,396			(6,100)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2023	12/20/2024	328	2739	14,220	10,274					19,249			(3,555)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/21/2024	275	2557	9,485	2,116					16,576			(2,378)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	244	2454	33,660	18,495					108,358			(8,415)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	241	2510	28,740	14,331					87,613			(7,088)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	11/01/2023	11/01/2024	252	2376	33,900	33,900					140,243			(8,475)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/10/2024	286	2432	10,990	1,178					18,077			(2,748)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	06/28/2023	06/28/2024	272	2542	40,530	10,215					59,879			(9,995)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	197	2517	7,250	4,541					10,640			(1,813)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	467	2545	19,680	3,622					32,040			(4,820)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS-	06/14/2023	06/14/2024	195	2505	8,200	1,667					11,367			(2,050)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	08/23/2023	08/23/2024	424	2597	16,390	6,484					26,659			(4,098)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	447	2663	17,760	4,977					27,448			(4,440)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	338	2655	15,750	5,625					24,682			(3,838)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-	10/25/2023	10/25/2024	426	2347	16,300	9,270					27,194			(4,075)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC-</																		

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	08/30/2023	08/30/2024	189	2592	8,000	3,395			3,395		11,621			(1,968)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/03/2024	286	2474	14,560	1,280			1,280		26,447			(3,640)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	10/04/2023	10/04/2024	246	2485	8,940	4,568			4,568		16,945			(2,235)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	571	2447	20,020	220			220		34,943			(5,005)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	04/26/2023	04/26/2024	288	2428	13,510	1,098			1,098		22,304			(3,332)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	523	2453	17,940	542			542		31,117			(4,485)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	06/28/2023	06/28/2024	272	2572	12,040	3,034			3,034		20,693			(2,969)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	12/06/2023	12/06/2024	192	2557	31,650	21,651			21,651		83,997			(7,913)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	08/03/2023	08/02/2024	895	2709	55,584	18,834			18,834		86,022			(13,934)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	09/14/2023	09/13/2024	964	2605	52,525	23,875			23,875		80,407			(13,167)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/20/2023	04/19/2024	1,200	2478	70,110	3,477			3,477		116,398			(17,576)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/27/2023	07/26/2024	1,002	2687	58,185	18,594			18,594		86,814			(14,586)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/29/2023	06/28/2024	960	2613	62,200	15,719			15,719		100,666			(15,381)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	10/12/2023	10/11/2024	895	2448	58,234	30,962			30,962		90,749			(14,599)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/06/2024	1,068	2621	57,204	39,239			39,239		85,336			(14,340)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TRU	12/29/2023	12/27/2024	1,438	2804	79,307	59,152			59,152		105,516			(19,936)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TRU	12/21/2023	12/20/2024	648	2770	43,542	31,547			31,547		58,796			(10,915)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/27/2023	04/26/2024	1,175	2472	55,738	4,544			4,544		95,010			(13,783)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/13/2023	07/12/2024	1,000	2683	50,868	14,293			14,293		76,005			(12,752)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	10/19/2023	10/18/2024	992	2418	48,864	26,922			26,922		75,896			(12,250)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/18/2023	05/17/2024	1,009	2470	57,575	7,296			7,296		95,962			(14,433)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/06/2023	04/05/2024	1,308	2462	64,000	705			705		111,816			(16,044)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/08/2023	06/07/2024	1,095	2491	72,968	13,468			13,468		114,294			(18,292)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	11/02/2023	11/01/2024	905	2406	54,120	31,905			31,905		87,893			(13,567)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS	09/28/2023	09/27/2024	1,195	2541	59,100	29,550			29,550		98,895			(14,614)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	10/05/2023	10/04/2024	821	2438	53,900	27,618			27,618		88,399			(13,512)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/15/2023	06/14/2024	926	2570	44,064	8,983			8,983		71,364			(11,046)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	08/10/2023	08/09/2024	939	2672	47,150	16,886			16,886		71,352			(11,820)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/25/2023	05/24/2024	992	2415	58,776	8,582			8,582		99,127			(14,734)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	09/08/2023	09/06/2024	1,049	2557	58,617	25,584			25,584		88,598			(14,735)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	10/26/2023	10/25/2024	975	2370	42,251	24,094			24,094		68,245			(10,592)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/13/2023	04/12/2024	1,798	2498	91,800	2,782			2,782		157,001			(23,013)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	1,080	2506	64,746	30,679			30,679		105,141			(16,231)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/29/2024	1,014	2556	49,894	33,489			33,489		75,411			(12,338)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	11/16/2023	11/15/2024	1,272	2521	67,712	42,530			42,530		105,053			(18,979)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/11/2023	05/10/2024	1,315	2445	7,911	7,911			7,911		129,636			(18,459)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	11/22/2023	11/22/2024	902	2536	49,634	32,044			32,044		75,467			(12,409)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/23/2023	06/21/2024	1,034	2522	57,616	12,892			12,892		94,962			(14,484)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TRU	12/14/2023	12/13/2024	1,047	2721	52,490	37,018			37,018		71,163			(13,159)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/02/2023	05/31/2024	1,078	2483	52,434	9,287			9,287		84,464			(13,001)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	11/09/2023	11/08/2024	1,079	2404	57,382	34,935			34,935		90,420			(14,385)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	08/17/2023	08/16/2024	778	2592	45,280	17,089			17,089		72,034			(11,351)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/30/2024	718	2638	36,043	15,335			15,335		53,151			(8,889)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS	05/04/2023	05/03/2024	1,618	2430	87,828	7,742			7,742		161,792			(22,017)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/20/2023	07/19/2024	811	2704	54,912	16,489			16,489		81,910			(13,766)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/07/2023	07/05/2024	499	2582	29,146	7,649			7,649		45,297			(7,327)				0/0
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	08/24/2023	08/23/2024	973	2573	62,675	24,863			24,863		97,977			(15,712)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	8,222	364,860,000	95,700	8,808			8,808		76,792			(11,963)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM	06/02/2022	05/31/2024	5,449	366,692,940	64,800	5,348			5,348		42,206			(8,111)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM	06/30/2022	06/28/2024	5,296	357,315,000	64,030	7,751			7,751		86,017			(8,015)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS	05/10/2023	05/09/2025	5,505	362,956,680	60,934	33,731			33,731		81,602			(7,617)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/22/2022	09/20/2024	8,603	346,966,450	98,400	23,280			23,280		225,093			(12,317)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/20/2022	04/19/2024	6,959	374,367,240	79,560	1,967			1,967		12,060			(9,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	8,688	367,215,040	106,880	3,670			3,670		57,196			(13,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS	10/06/2022	10/04/2024	8,028	347,046,050	95,323	24,388			24,388		208,392			(11,932)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM	12/08/2022	12/06/2024	5,359	353,101,920	60,610	20,759			20,759		111,809			(7,587)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/28/2022	07/26/2024	3,039	359,416,350	38,060	6,073			6,073		44,505			(4,764)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	8,662	345.993660	94,200				24,973		235,245			(11,775)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2022	08/30/2024	9,605	352.928030	112,540				23,375		197,738			(14,087)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/04/2023	05/02/2025	7,982	362.946690	88,450				48,179		115,667			(11,071)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	02/16/2023	02/14/2025	3,389	354.080000	34,680				15,217		68,957			(4,341)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/20/2023	07/18/2025	8,282	361.887750	90,600				58,946		124,886			(11,341)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/24/2025	7,126	351.531660	71,580				32,304		161,213			(8,935)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/24/2025	5,008	357.952440	57,060				23,357		86,169			(7,133)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	8,152	368.725980	92,400				4,062		45,123			(11,550)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	5,300	357.026160	63,840				7,717		87,518			(7,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2023	11/28/2025	6,693	357.872820	74,640				62,217		130,033			(9,343)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	02/23/2023	02/21/2025	7,385	352.422070	73,580				32,995		160,528			(9,210)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/19/2025	11,277	354.690000	118,800				87,468		241,946			(14,850)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	05/12/2022	05/10/2024	9,620	363.476160	113,750				6,102		97,590			(14,238)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	06/27/2025	5,851	359.288900	61,660				38,284		103,338			(7,708)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/05/2023	10/03/2025	7,253	344.680000	77,500				58,631		204,999			(9,701)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/22/2023	11/21/2025	6,457	355.863780	68,770				56,584		136,123			(8,596)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CS	05/11/2022	05/10/2024	9,890	363.655980	117,360				6,287		97,153			(14,670)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	3,377	354.629320	37,200				26,710		71,629			(4,656)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/16/2023	11/14/2025	5,908	355.480000	63,210				51,472		124,031			(7,912)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/29/2022	12/27/2024	10,775	352.327320	113,240				42,056		232,420			(14,174)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/08/2022	07/08/2024	3,081	355.074000	36,850				4,954		56,657			(4,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/21/2023	11/21/2025	6,734	356.390000	71,760				58,963		137,424			(8,958)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2023	10/10/2025	4,600	347.502150	48,640				37,266		123,415			(6,088)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/21/2023	09/19/2025	11,101	351.320000	114,660				84,536		260,363			(14,352)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/23/2022	06/21/2024	6,411	358.401240	72,680				8,098		97,367			(9,098)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2023	04/04/2025	5,785	362.980000	63,420				32,103		82,124			(7,938)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/08/2022	09/06/2024	9,582	355.174820	103,020				22,389		178,602			(12,895)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	02/09/2023	02/07/2025	3,092	351.856530	37,840				16,239		67,739			(4,737)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/31/2022	08/30/2024	9,568	354.273980	109,820				22,779		185,324			(13,728)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/11/2025	3,861	360.041940	46,340				29,703		62,899			(5,800)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/25/2023	10/24/2025	5,182	347.330000	53,820				42,213		140,046			(6,728)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	9,846	355.825470	108,500				23,962		177,248			(13,544)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2023	01/31/2025	5,270	361.611590	53,677				22,519		77,896			(6,719)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	6,629	363.478120	67.195				34,613		94,299			(8,399)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/02/2025	7,722	362.237400	85.120				46,302		109,890			(10,640)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/21/2022	09/20/2024	8,570	348.309700	100.200				23,674		213,874			(12,525)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/17/2023	08/15/2025	7,087	353.092740	73.000				50,307		155,887			(9,138)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/13/2023	09/12/2025	8,447	355.150000	88.500				64,308		174,192			(11,063)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/28/2023	12/26/2025	4,928	364.864770	54.720				47,720		73,554			(6,849)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/07/2025	3,645	357.333240	38.090				24,139		68,765			(4,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	9,667	360.953880	116.200				21,897		129,797			(14,545)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/27/2023	07/25/2025	4,722	358.920000	52.530				34,683		83,638			(6,575)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/04/2023	10/03/2025	7,254	344.660000	75.000				56,662		205,133			(9,375)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/07/2023	06/06/2025	9,763	357.773020	107.450				63,614		177,781			(13,431)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/28/2022	04/26/2024	8,940	368.391740	107.580				3,699		51,258			(13,466)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/24/2023	08/22/2025	4,797	354.065580	51.170				35,756		102,015			(6,405)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/22/2023	03/21/2025	10,613	357.333900	116.280				56,543		191,814			(14,535)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2023	01/17/2025	4,463	357.464380	50.240				20,138		78,268			(6,297)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	8,052	347.024560	87.629				24,916		209,613			(10,954)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS-	04/06/2022	04/05/2024	4,010	375.182180	46.350				255		3,277			(5,794)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/09/2022	06/07/2024	7,975	363.620000	90.770				8,365		84,089			(11,362)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	10/27/2022	10/25/2024	8,049	347.164280	86.800				24,715		209,227			(10,865)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	05/26/2022	05/24/2024	7,088	366.463170	84.500				6,160		55,345			(10,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	10/20/2022	10/18/2024	4,353	344.954610	44.400				12,215		122,026			(5,558)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	8,240	363.705930	90.900				59,060		123,486			(11,363)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/11/2023	01/10/2025	3,364	356.056460	37.320				14,559		62,587			(4,665)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/01/2023	10/31/2025	4,582	349.200000	47.840				37,983		117,204			(5,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	3,068	358.510000	32.775				20,061		55,662			(4,102)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/22/2022	06/21/2024	6,701	358.150000	74.880				8,331		103,897			(9,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	11/03/2022	11/01/2024	5,508	344.980000	56.620				16,667		154,347			(7,087)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/15/2023	11/14/2025	6,214	354.060000	66.000				53,670		136,761			(8,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	08/29/2025	7,537	356.777160	86.130				61,014		147,896			(10,781)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2022	09/27/2024	8,915	348.087740	94.550				23,248		224,398			(11,819)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	2,801	356.980000	29.704				17,038		53,242			(3,718)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/05/2023	04/04/2025	5,784	363.050000	62.580				31,634		81,993			(7,823)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	8,941	346.353300	95.468				25,344		237,979			(11,950)				0/0

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

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S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/12/2023	01/10/2025	3,352	356.945940	37,800				14,766		59,984			(4,732)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/21/2022	12/20/2024	3,392	353.436210	36,120				13,049		70,002			(4,515)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/06/2024	5,356	353.301120	60,230				20,601		109,436			(7,529)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/01/2023	05/30/2025	10,533	359.677720	118,560				69,146		171,776			(14,840)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/29/2023	06/27/2025	5,870	358.087730	61,320				38,125		106,395			(7,676)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	01/05/2023	01/03/2025	2,832	353.513160	29,000				11,050		57,745			(3,630)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/23/2023	06/23/2025	3,068	358.918560	32,010				19,671		53,670			(3,996)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/27/2022	07/26/2024	3,059	357.821900	37,730				6,012		48,785			(4,716)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/15/2022	12/13/2024	6,214	353.321940	67,320				23,706		128,703			(8,427)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/13/2025	3,592	364.764960	34,450				20,755		46,729			(4,312)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/02/2023	10/31/2025	4,837	351.118530	49,810				39,601		119,321			(6,235)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/22/2022	12/20/2024	3,120	352.227420	33,110				11,978		67,553			(4,144)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	6,682	358.820820	73,680				61,333		125,583			(9,210)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/06/2025	2,811	356.421420	28,900				11,100		51,375			(3,608)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	2,805	355.470380	33,200				4,652		50,582			(4,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	08/04/2022	08/02/2024	11,815	361.746420	148,350				25,099		155,523			(18,569)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/26/2023	10/24/2025	5,182	347.687340	52,920				41,564		138,574			(6,624)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/12/2023	07/11/2025	3,879	359.105450	45,080				28,856		67,927			(5,635)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2023	12/19/2025	5,775	363.640000	63,420				54,696		91,917			(7,938)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/08/2025	3,377	354.669240	36,960				26,617		71,565			(4,614)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	4,467	357.125400	50,240				20,110		79,532			(6,289)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/13/2023	04/11/2025	6,604	364.843560	66,960				34,539		82,533			(8,382)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/14/2022	12/13/2024	6,190	354.323830	69,300				24,369		123,007			(8,663)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	05/25/2022	05/24/2024	7,105	365.574060	85,020				6,190		60,613			(10,628)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2023	01/24/2025	5,011	357.783120	57,240				23,463		90,064			(7,165)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	05/19/2022	05/17/2024	6,890	362.840000	80,250				5,078		68,098			(10,045)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/25/2022	08/23/2024	9,161	361.660880	95,700				18,956		119,654			(11,979)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/27/2023	04/25/2025	9,140	361.040000	98,340				52,619		143,056			(12,309)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/16/2022	06/14/2024	5,324	358.297480	55,480				5,647		80,824			(6,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/22/2022	11/22/2024	3,973	352.047600	42,980				13,855		86,276			(5,365)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	08/24/2022	08/23/2024	9,198	360.225160	97,680				19,321		128,382			(12,210)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2023	10/17/2025	5,170	348.180000	53,640				41,613		136,071			(6,714)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	08/10/2022	08/09/2024	6,048	364.851280	64,900				11,589		66,046			(8,113)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	5,611	358.202100	58.400				5,936		86,084			(7,300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/01/2025	8,375	358.588230	87.900				58,882		154,140			(11,003)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/26/2023	04/25/2025	8,877	360.500000	95.360				50,955		142,190			(11,920)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/27/2023	09/26/2025	9,782	347.580000	100.300				74,812		257,675			(12,538)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	11/16/2022	11/15/2024	7,360	350.807040	86.840				27,197		167,429			(10,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/07/2023	12/05/2025	3,059	359.290400	33.550				28,289		56,683			(4,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	08/11/2022	08/09/2024	6,062	363.655860	66.660				11,920		67,098			(8,344)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	10,551	359.419720	119.320				58,101		167,929			(14,936)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/07/2022	07/05/2024	3,081	355.581960	36.520				4,772		55,313			(4,571)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2023	11/07/2025	4,842	350.076610	53.380				42,954		120,723			(6,682)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/20/2023	04/17/2025	8,577	361.450000	91.760				48,155		126,884			(11,502)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/22/2025	5,058	356.195840	53.100				37,053		96,592			(6,638)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/29/2023	03/28/2025	5,010	361.415560	49.320				24,457		76,097			(6,165)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	05/05/2022	05/03/2024	8,212	365.310000	95.100				4,186		68,757			(11,904)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/11/2023	05/09/2025	5,237	362.467170	57.760				32,018		77,650			(7,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/14/2022	09/13/2024	9,066	352.960000	100.160				22,701		186,855			(12,520)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	11/10/2022	11/08/2024	8,232	351.917730	88.160				26,800		179,068			(11,035)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	3,886	363.492250	36.680				22,068		56,376			(4,585)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/30/2023	03/28/2025	4,723	361.739700	46.750				23,214		70,739			(5,852)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/07/2025	3,364	352.835640	41.652				17,851		72,196			(5,207)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	10/11/2023	10/10/2025	4,583	348.740910	47.840				36,603		121,466			(5,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/12/2025	8,721	355.480000	91.760				66,769		172,773			(11,486)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/19/2022	10/18/2024	4,346	345.170000	45.449				12,486		120,527			(5,681)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/08/2025	6,434	357.470000	68.310				46,417		123,680			(8,551)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/17/2023	05/16/2025	10,537	360.620000	113.240				63,775		169,536			(14,155)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/29/2025	7,813	357.314830	88.200				62,394		150,318			(11,025)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/29/2023	12/29/2025	5,210	365.230000	57.000				49,807		78,324			(7,115)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	04/21/2022	04/19/2024	6,995	372.423360	80.080				1,983		17,573			(10,024)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	04/14/2022	04/12/2024	6,151	372.050400	79.580				1,204		17,380			(9,961)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/24/2023	05/23/2025	2,794	357.960000	29.800				17,070		50,175			(3,725)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/17/2022	11/15/2024	7,091	350.111940	84.250				26,422		166,061			(10,546)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/01/2022	11/29/2024	6,465	356.471520	66.470				22,126		116,671			(8,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	11/09/2022	11/08/2024	8,048	347.204200	85.960				26,095		207,830			(10,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/16/2025	10,562	359.780000	113.601				64,067		179,426			(14,220)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411	361.651780	49,760				32,809		72,034			(6,220)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	9,715	359.909730	106,176				62,946		165,864			(13,290)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	07/21/2022	07/19/2024	6,432	357.252390	72,680				10,897		104,931			(9,098)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/23/2022	11/22/2024	4,250	352.567100	46,050				14,865		90,369			(5,756)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	08/03/2022	08/02/2024	11,595	360.408900	141,960				23,985		160,795			(17,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	5,160	348.820000	53,820				41,696		133,226			(6,728)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	05/18/2022	05/17/2024	6,890	362.477160	80,000				5,055		77,491			(10,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	07/14/2022	07/12/2024	2,536	353.815360	29,250				4,104		49,409			(3,661)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	06/03/2022	06/03/2024	5,751	364.044580	70,140				6,061		57,213			(8,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545	350.993850	49,120				39,471		108,581			(6,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777	348.107760	98,600				73,645		249,883			(12,342)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	8,014	347.623150	92,400				23,608		204,952			(11,550)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	07/20/2022	07/19/2024	6,468	355.214430	74,060				11,089		118,399			(9,258)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/15/2022	09/13/2024	9,112	351.190000	98,240				22,297		201,016			(12,297)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	5,775	345.983670	61,600				18,108		157,007			(7,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS-	04/13/2022	04/12/2024	6,118	374.446200	78,660				1,189		9,801			(9,833)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	04/07/2022	04/05/2024	4,004	375.743860	46,050				253		1,300			(5,764)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	5,274	361.691000	53,200				22,288		76,456			(6,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/30/2022	11/29/2024	6,224	354.186960	64,460				21,428		123,836			(8,058)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	3,932	356.040000	41,580				26,231		78,546			(5,212)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	7,059	354.140000	76,250				52,474		145,260			(9,531)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,424	358.060000	68,770				46,665		117,943			(8,596)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/29/2022	09/27/2024	8,940	346.046520	96,720				23,814		240,483			(12,107)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	3,384	354.235410	35,868				15,717		68,988			(4,484)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	8,353	359.170000	89,100				59,604		141,781			(11,138)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281	358.820300	116,180				68,051		180,257			(14,503)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	9,390	360.631680	114,240				21,498		133,597			(14,280)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	8,309	360.708930	90,444				47,399		133,814			(11,321)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990	359.998600	55,440				47,215		84,750			(6,930)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063	358.790850	32,560				27,417		58,289			(4,070)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234	361.567920	60,800				51,851		89,642			(7,610)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	5,511	362.567070	61,400				52,882		91,290			(7,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/12/2024	16,511	371.747970	74,400				2,255		43,545			(18,651)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	3,833	368.517070	24,780				18,431		37,749			(6,212)				0/0

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	13,707	357.470000	106.330				38,080		222,549			(26,656)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/27/2023	07/26/2024	18,056	362.520000	120.900				38,635		217,909			(30,308)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/10/2024	12,111	372.039680	53.610				5,744		43,195			(13,402)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	05/31/2024	21,395	362.059400	145.530				25,775		249,688			(36,085)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/23/2024	8,431	362.956800	39.300				15,547		97,196			(9,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/20/2023	07/19/2024	16,287	365.872500	102.070				30,649		148,836			(25,588)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	10,057	365.835120	46.440				6,762		85,465			(11,610)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/17/2023	08/16/2024	7,371	360.853020	33.020				12,462		100,539			(8,278)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/20/2023	12/20/2024	7,991	364.018790	58.000				41,907		99,683			(14,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	25,067	361.930940	208.390				146,964		347,749			(52,241)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	13,964	357.701940	111.500				39,821		226,662			(27,875)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/24/2023	08/23/2024	12,133	356.192100	83.420				33,092		213,872			(20,912)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2023	11/29/2024	8,924	361.817310	56.000				37,587		123,277			(13,848)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/23/2023	06/21/2024	13,108	360.711360	89.300				19,981		173,056			(22,448)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	15,912	361.095840	103.740				35,152		208,543			(26,006)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/19/2023	07/19/2024	7,141	371.351400	35.620				10,666		41,154			(8,905)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/13/2023	09/13/2024	15,205	354.794850	119.340				54,096		289,000			(29,835)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	15,700	364.865250	109.440				1,203		133,468			(27,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/23/2024	22,201	356.551680	158.790				62,818		376,358			(39,698)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2023	10/18/2024	6,606	347.135460	52.670				29,019		172,375			(13,204)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/18/2023	05/17/2024	14,175	363.737580	86.027				10,901		138,937			(21,566)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/03/2024	11,583	366.951200	68.040				5,982		77,405			(17,010)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	09/20/2023	09/20/2024	5,075	357.172800	33.480				15,820		85,582			(8,370)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	08/30/2024	6,421	360.717470	42.320				18,006		88,365			(10,437)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	11,092	368.914260	50.800				6,420		66,566			(12,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2023	10/18/2024	18,669	347.483640	146.250				80,579		481,069			(36,663)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/21/2024	9,205	366.397220	42.603				9,506		76,614			(10,680)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/15/2023	11/15/2024	16,946	353.705940	132.000				82,681		343,059			(33,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	13,921	359.180000	108.000				72,293		220,154			(26,634)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	10,858	367.081960	49.530				33,154		110,956			(12,215)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	6,307	347.773540	50.600				27,802		160,819			(12,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	17,586	358.588230	134.190				45,469		267,365			(33,640)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	18,348	355.796400	85.760				47,121		335,320			(21,440)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/20/2023	07/19/2024	7,177	369.132750	36.400				10,930		49,558			(9,125)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	22,322	356.956440	188,800				80,112		378,437			(46,435)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	08/30/2024	12,562	365.374200	60,300				25,656		127,979			(14,871)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	12,277	365.557800	58,960				25,018		123,466			(14,501)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	10/11/2023	10/11/2024	6,302	352.231810	38,720				20,530		137,147			(9,680)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2023	12/20/2024	7,975	366.185480	52,780				38,240		88,061			(13,231)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	16,348	360.549090	131,570				36,869		221,402			(32,893)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	08/30/2024	22,612	356.777160	191,160				81,334		386,926			(47,142)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	8,909	362.412620	56,320				37,699		119,203			(13,889)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	16,879	355.124520	132,000				82,909		321,191			(33,091)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	05/31/2024	15,282	360.619800	113,850				20,164		198,461			(28,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	20,084	357.773020	162,720				29,951		316,775			(40,680)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/21/2023	11/21/2024	14,030	364.586970	61,000				39,214		165,124			(15,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/26/2023	10/25/2024	23,032	356.023500	93,600				53,375		417,617			(23,464)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/21/2023	09/20/2024	5,124	353.779240	33,300				15,779		102,057			(8,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/29/2023	12/27/2024	12,888	365.230000	101,990				76,070		157,450			(25,638)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/19/2023	04/19/2024	14,402	369.735680	63,310				3,131		60,586			(15,828)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/13/2023	04/12/2024	12,934	363.753390	99,170				3,005		123,777			(24,861)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/11/2023	05/10/2024	23,151	362.104340	190,680				20,486		266,328			(47,801)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/02/2023	11/01/2024	11,665	359.553810	50,840				29,972		180,768			(12,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/23/2023	06/21/2024	9,203	366.806880	41,580				9,304		75,948			(10,452)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/26/2023	07/26/2024	11,027	362.377260	88,800				28,299		132,134			(22,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2023	11/08/2024	14,525	359.205990	63,240				38,501		226,940			(15,854)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/06/2024	13,788	363.198360	62,230				27,161		163,590			(15,643)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/04/2023	05/03/2024	17,891	362.946690	144,300				12,721		190,347			(36,174)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/20/2023	04/19/2024	13,557	363.618700	91,630				4,544		132,341			(22,971)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/04/2023	10/04/2024	3,482	343.626020	26,040				13,306		101,449			(6,510)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	23,033	355.665920	96,800				55,048		424,650			(24,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/07/2023	12/06/2024	11,400	367.922000	50,020				34,311		111,590			(12,539)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	12/06/2023	12/06/2024	6,126	365.973850	30,140				20,618		67,703			(7,535)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/26/2023	04/26/2024	16,089	363.384000	104,400				8,488		163,097			(25,746)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/27/2023	07/26/2024	2,500	367.200000	12,240				3,911		21,457			(3,068)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/14/2024	14,093	361.146260	115,770				23,601		177,385			(29,022)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/22/2023	06/21/2024	13,389	361.736590	85,003				18,968		160,997			(21,309)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2023	12/20/2024	10,725	373.094640	43,680				31,647		76,536			(10,950)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	12/13/2023	12/13/2024	25,227	360.359300	200,200				140,800		368,142			(50,050)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/16/2024	11,577	357.681400	70,110				26,388		184,119			(17,528)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/26/2023	04/26/2024	19,417	360.500000	151,200				12,293		250,654			(37,288)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/15/2023	11/15/2024	21,748	361.849320	97,790				61,253		297,187			(24,448)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	22,136	353.415600	113,960				60,590		449,697			(28,568)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/01/2023	05/31/2024	21,344	362.924560	145,530				25,705		232,234			(35,987)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	12/06/2023	12/06/2024	11,694	367.769600	50,400				34,477		115,403			(12,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/06/2024	3,939	358.578420	24,500				10,693		61,437			(6,159)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/14/2024	9,119	369.831140	42,900				8,745		53,220			(10,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/24/2023	08/23/2024	22,290	354.420000	171,430				68,005		428,069			(42,976)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/20/2024	22,837	354.690000	175,770				83,056		433,539			(43,943)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	7,193	351.055800	43,500				21,691		161,034			(10,728)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/22/2023	11/22/2024	8,141	358.713540	53,070				34,262		133,356			(13,268)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	10/11/2023	10/11/2024	15,469	349.788180	111,780				59,268		371,812			(27,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/12/2024	16,272	361.492260	136,290				38,296		203,984			(34,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	08/02/2023	08/02/2024	10,023	367.071740	46,800				15,814		85,079			(11,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/13/2024	18,285	363.656040	81,900				37,227		209,352			(20,531)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	3,581	366.287180	22,620				15,952		39,008			(5,671)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/05/2023	10/04/2024	3,191	343.645960	24,420				12,513		92,929			(6,122)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/10/2023	05/10/2024	23,120	362.593360	189,798				20,336		247,741			(47,450)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	13,508	363.157480	60,960				26,534		160,688			(15,282)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	15,259	346.982670	116,600				66,308		400,514			(29,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	08/02/2023	08/02/2024	15,870	361.684190	106,020				35,825		199,607			(26,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	14,505	363.508860	82,160				15,123		154,290			(20,540)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/07/2023	12/06/2024	10,844	360.009700	81,510				55,912		165,208			(20,434)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/13/2024	15,472	355.124520	121,550				55,250		286,146			(30,471)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/12/2024	7,447	369.106440	38,610				10,849		50,699			(9,679)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/04/2023	10/04/2024	20,310	343.626020	151,900				77,619		591,787			(37,975)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/19/2023	07/19/2024	21,424	363.705930	173,160				51,853		232,205			(43,290)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/17/2024	11,118	368.054940	50,200				6,361		70,472			(12,585)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/11/2023	05/10/2024	12,127	371.175090	55,440				5,956		51,969			(13,898)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/12/2024	16,573	370.356690	74,442				2,250		56,946			(18,611)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/02/2023	11/01/2024	16,787	351.118530	129,210				76,173		384,283			(32,391)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/13/2024	4,220	357.612880	28,500				12,955		68,862			(7,145)				0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/19/2023	07/19/2024	16,206	368.074770	100,300				30,035		125,221			(25,075)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	2,757	370.357540	13,300				4,238		17,840			(3,325)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/29/2023	12/27/2024	11,791	373.630290	54,180				40,411		87,535			(13,620)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2023	11/29/2024	13,944	358.231410	110,000				73,832		230,949			(27,201)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/05/2024	12,920	356.040000	100,280				26,244		222,716			(25,139)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	10,408	358.679320	64,750				40,669		167,639			(16,232)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	17,182	349.200000	129,000				75,841		415,928			(32,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	8,113	365.334340	37,410				13,398		80,951			(9,378)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/13/2023	04/12/2024	15,686	365.570340	107,160				3,247		122,500			(26,864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/28/2023	06/28/2024	6,129	368.980000	24,350				6,137		41,112			(6,005)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	11,773	373.265060	55,470				41,259		86,277			(13,906)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	12/13/2023	12/13/2024	3,604	364.687900	21,710				15,269		41,425			(5,428)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/17/2023	08/16/2024	19,561	353.092740	146,970				55,468		399,112			(36,844)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/10/2024	18,716	365.499920	128,636				13,782		152,843			(32,159)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	10/11/2023	10/11/2024	22,057	355.024530	111,650				59,199		423,989			(27,913)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/12/2023	04/12/2024	15,468	364.202180	105,336				3,183		136,946			(26,334)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/20/2023	04/19/2024	14,663	370.124800	63,600				3,154		59,796			(15,944)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/21/2023	11/21/2024	6,734	358.528340	44,640				28,697		109,543			(11,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	19,986	363.852500	124,560				25,323		205,519			(31,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	7,820	365.579260	37,520				13,400		77,743			(9,380)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/27/2023	04/26/2024	16,065	364.289360	102,080				8,322		149,227			(25,243)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	16,322	355.340000	125,280				54,530		300,683			(31,406)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	6,139	361.257120	39,600				16,803		81,791			(9,739)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	17,643	365.641920	116,480				37,120		167,963			(29,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/04/2023	05/03/2024	11,285	367.669720	68,060				6,000		73,795			(17,062)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	18,179	371.037100	84,480				928		50,666			(21,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/16/2024	19,201	354.494140	142,800				53,746		361,101			(35,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/27/2023	04/26/2024	10,248	373.315360	34,780				2,835		25,973			(8,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/26/2023	10/25/2024	6,622	351.160740	38,410				21,903		148,364			(9,629)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	6,137	366.376780	28,600				5,264		51,138			(7,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/16/2024	7,342	361.931080	33,280				12,526		90,133			(8,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/19/2024	11,632	360.708930	92,673				4,583		143,329			(23,168)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/03/2024	18,202	362.600000	141,240				12,417		194,673			(35,310)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/05/2024	12,618	357.689860	90,900				23,855		200,992			(22,851)				0/0

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/02/2023	11/01/2024	11,096	354.281760	70.200				41,385		222,198			(17,598)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/25/2023	05/24/2024	19,889	356.980000	152.820				22,313		320,498			(38,310)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/27/2023	07/26/2024	11,111	359.280000	90.400				28,888		164,007			(22,662)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2023	04/05/2024	18,458	370.965560	84.420				930		50,065			(21,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/22/2023	11/22/2024	14,317	364.413060	62.730				40,499		171,437			(15,683)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	19,555	357.602040	154.700				22,525		310,135			(38,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2023	11/08/2024	20,790	350.778870	160.600				97,776		473,848			(40,261)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	13,588	360.980620	103.880				13,128		171,432			(25,970)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/20/2023	12/20/2024	7,715	365.107580	52.360				37,832		90,599			(13,090)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/03/2024	13,238	370.939800	59.040				5,190		48,181			(14,760)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	6,325	350.980650	38.500				20,470		142,395			(9,652)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/05/2023	10/04/2024	20,309	343.301280	158.900				81,420		598,093			(39,834)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	15,976	361.960850	133.400				1,466		182,034			(33,350)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/04/2023	10/04/2024	18,279	350.863880	82.530				42,172		407,306			(20,633)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2023	11/29/2024	10,876	366.478980	49.530				33,244		115,290			(12,248)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	13,865	364.586820	84.500				10,679		130,212			(21,125)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/20/2023	07/19/2024	21,256	361.887750	170.940				51,329		260,746			(42,853)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/27/2023	04/26/2024	19,111	361.040000	149.040				12,150		236,669			(36,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/23/2024	12,084	358.330880	76.970				30,450		185,822			(19,243)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	11/08/2023	11/08/2024	14,487	360.147150	63.750				38,705		217,348			(15,938)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	11,455	352.342800	70.000				41,154		244,774			(17,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2023	04/05/2024	15,979	361.891060	132.820				1,464		183,049			(33,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/09/2024	16,505	361.044700	102.070				36,554		218,473			(25,588)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2023	12/20/2024	7,975	364.730920	58.000				42,022		95,652			(14,540)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/13/2023	09/13/2024	18,584	363.318450	83.160				37,696		224,043			(20,790)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/12/2024	12,982	362.392030	98.968				2,991		138,018			(24,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	16,757	361.282540	107.400				38,357		221,574			(26,850)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/21/2023	09/20/2024	23,056	351.320000	174.960				82,901		510,262			(43,860)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/07/2024	19,985	360.270000	156.398				28,867		262,747			(39,207)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/17/2023	08/16/2024	11,623	356.620140	69.700				26,306		200,216			(17,473)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	11,454	361.539600	70.930				10,328		139,540			(17,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	05/31/2024	3,612	364.938600	20.280				3,592		33,104			(5,029)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/06/2023	07/05/2024	7,864	363.516800	37.240				9,746		84,626			(9,336)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2023	04/05/2024	15,703	364.794900	108.870				1,200		134,378			(27,292)				0/0

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STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	27,620	356.617080	113,280				56,487		483,488			(27,936)				0/0	
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	12/06/2023	12/06/2024	10,581	359.509150	79,800				54,588		167,831			(19,950)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	17,550	347.927580	129,930				64,789		443,408			(32,042)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	12,595	364.864770	102,120				75,957		152,345			(25,600)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/17/2024	13,619	360.139780	103,826				13,157		177,930			(26,028)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/29/2023	06/28/2024	6,150	367.388710	25,080				6,338		49,031			(6,202)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/01/2023	05/31/2024	14,968	361.481520	111,240				19,648		182,106			(27,508)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/13/2023	09/13/2024	4,224	357.280900	28,500				12,919		71,224			(7,125)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/28/2023	09/27/2024	27,318	357.149520	107,350				53,675		458,538			(26,546)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	11,455	357.231600	49,600				29,160		196,632			(12,400)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	21,661	363.300560	97,790				61,422		273,143			(24,515)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	7,204	368.128200	35,880				10,054		55,546			(8,970)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	17,905	371.006440	81,250				57,300		145,300			(20,368)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/28/2023	09/27/2024	7,189	351.933120	41,000				20,500		153,917			(10,139)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2023	10/18/2024	18,669	355.491780	84,500				46,556		346,071			(21,183)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/12/2024	17,927	365.118060	120,900				33,972		172,286			(30,308)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/21/2023	11/21/2024	7,857	358.884730	50,960				32,760		125,582			(12,740)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/20/2024	18,044	362.138500	85,120				40,222		233,070			(21,280)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/26/2023	10/25/2024	15,259	347.687340	111,300				63,469		390,490			(27,902)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/06/2024	16,602	355.380000	126,850				55,365		305,240			(31,888)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/25/2023	05/24/2024	11,485	360.906780	68,646				10,023		142,669			(17,209)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	04/26/2023	04/26/2024	10,541	372.757000	35,720				2,904		29,735			(8,809)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	6,334	350.803300	37,620				21,394		143,966			(9,405)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/29/2023	06/28/2024	17,611	360.949570	112,140				28,340		230,220			(27,730)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	09/21/2023	09/20/2024	18,502	358.697720	85,800				40,655		290,827			(21,509)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/19/2023	04/19/2024	13,294	362.875350	92,702				4,584		135,662			(23,176)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/04/2023	05/03/2024	13,487	371.666130	62,230				5,486		50,624			(15,600)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	8,883	368.535750	40,320				8,197		59,410			(10,080)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/06/2023	07/05/2024	13,482	359.244400	85,440				22,360		193,375			(21,419)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/07/2024	14,711	365.674050	81,631				15,067		126,443			(20,464)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/20/2023	12/20/2024	10,746	372.366180	44,070				31,842		80,587			(11,018)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	11/22/2023	11/22/2024	6,457	358.001100	44,160				28,510		109,573			(11,040)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	06/28/2024	14,209	358.930000	110,645				27,886		206,843			(27,286)					0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/28/2023	09/27/2024	17,541	348.455520	125,660				62,830		432,046			(31,074)					0/0

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	05/11/2023	05/10/2024	18,466	365.006980	127,300				13,677		164,377			(31,913)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/22/2023	06/21/2024	12,831	360.302550	89,263				19,918		170,225			(22,377)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	12/29/2023	12/27/2024	4,113	368.517070	26,550				19,802		41,841			(6,674)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	18,921	348.122360	148,500				81,593		476,308			(37,125)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/29/2023	06/28/2024	14,257	357.372270	113,220				28,613		231,968			(27,997)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	15,811	348.197850	115,500				61,409		396,669			(28,955)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/05/2024	7,852	365.178880	33,880				8,891		74,569			(8,517)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	08/02/2023	08/02/2024	17,262	359.170000	134,540				45,463		253,862			(33,635)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/25/2023	05/24/2024	10,085	365.190540	44,744				6,533		87,812			(11,217)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	11/08/2023	11/08/2024	20,736	351.345900	164,250				99,723		461,452			(41,063)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/07/2023	12/06/2024	6,117	366.483400	29,700				20,373		65,356			(7,445)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	06/23/2023	06/21/2024	13,387	362.145600	83,040				18,581		160,141			(20,875)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	07/12/2023	07/12/2024	17,733	364.158190	114,560				32,102		187,803			(28,640)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	08/24/2023	08/23/2024	8,747	360.799560	44,330				17,585		120,258			(11,113)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/07/2024	5,829	368.556210	26,519				4,895		37,945			(6,648)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	10/05/2023	10/04/2024	18,278	350.884240	84,420				43,257		406,939			(21,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/02/2024	10,049	366.469290	45,720				15,492		91,108			(11,461)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	3,940	358.538060	24,640				10,725		61,579			(6,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	06/28/2024	17,552	362.160400	111,705				28,153		206,494			(27,548)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/01/2023	05/31/2024	3,604	365.810640	20,280				3,582		30,472			(5,015)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/15/2023	11/15/2024	10,733	357.246540	66,500				41,654		185,272			(16,625)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/05/2024	13,740	360.899440	80,360				21,089		179,175			(20,201)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	14,434	359.529500	118,040				23,997		203,602			(29,510)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	04/20/2023	04/19/2024	11,343	361.450000	87,740				4,351		134,648			(21,995)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/14/2024	19,897	365.488700	125,280				25,539		177,703			(31,406)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	12/13/2023	12/13/2024	17,742	369.377300	77,440				54,463		152,053			(19,360)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	WF	11/02/2023	11/01/2024	6,249	351.335920	34,980				20,622		73,604			(8,769)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2023	05/03/2024	2,531	354.818940	17,010				1,500		16,441			(4,264)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	WF	10/19/2023	10/18/2024	3,443	348.171480	19,080				10,512		44,286			(4,783)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	NS	06/23/2023	06/21/2024	3,663	353.835300	31,070				6,952		33,844			(7,810)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	07/20/2023	07/19/2024	4,155	359.897060	31,200				9,369		26,067			(7,821)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BAML	05/18/2023	05/17/2024	3,106	354.140000	26,290				3,332		28,188			(6,591)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	17,403	360.561960	78,750				55,537		121,044			(19,742)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	WF	07/13/2023	07/12/2024	1,955	358.695960	16,030				4,504		16,155			(4,019)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	06/28/2024	2,248	357.659400	14,800				3,740		14,071			(3,660)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	7,195	346.755100	44,250				23,527		108,261			(11,093)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BAML	11/30/2023	11/29/2024	5,861	356.846880	31,080				20,861		58,743			(7,686)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	CITI	04/06/2023	04/05/2024	4,786	355.240000	34,850				384		34,912			(8,737)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	08/17/2023	08/16/2024	6,781	354.293940	38,160				14,402		53,596			(9,566)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2023	04/19/2024	4,492	353.151340	34,080				1,690		29,774			(8,543)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2023	09/27/2024	5,155	351.624280	26,820				13,410		61,960			(6,632)				0/0
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BAML	06/08/2023	06/07/2024	2,543	352.836300	17,280				3,189		18,819			(4,332)				0/0

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STATEMENT AS OF MARCH 31, 2024 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 LIAB	EX5	Equity/Index	JPM	10/05/2023	10/04/2024	3,176	347.766520	15,620				8,004		43,170			(3,916)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2023	04/26/2024	1,962	356.473170	14,770				1,204		11,066			(3,652)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/26/2023	10/25/2024	5,740	347.723160	33,600				19,160		80,912			(8,423)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/09/2023	11/08/2024	4,262	351.618030	19,500				11,872		42,527			(4,889)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/22/2023	11/22/2024	2,240	356.355860	9,520				6,146		17,048			(2,380)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	5,629	354.589400	24,400				15,326		48,202			(6,117)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/29/2023	12/27/2024	2,203	362.014520	9,200				6,862		15,260			(2,313)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/11/2023	05/10/2024	1,684	357.409020	13,740				1,476		13,208			(3,444)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/25/2023	05/24/2024	1,714	349.429740	10,320				1,507		13,348			(2,587)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2023	12/20/2024	1,664	360.550000	6,120				4,434		11,201			(1,534)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/14/2023	09/13/2024	2,802	354.094400	20,000				9,091		38,287			(5,014)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/13/2023	04/12/2024	5,339	355.138300	38,000				1,152		33,312			(9,526)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	08/03/2023	08/02/2024	3,350	356.100500	26,640				9,027		28,588			(6,678)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS	09/21/2023	09/20/2024	4,238	352.210100	30,300				14,357		47,427			(7,596)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI	12/07/2023	12/06/2024	5,844	357.174000	27,510				18,871		46,605			(6,896)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS	08/31/2023	08/30/2024	1,970	355.270000	11,550				4,914		15,310			(2,848)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2023	08/23/2024	1,979	356.499360	9,170				3,638		13,472			(2,299)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/27/2023	09/27/2024	12,031	365.846320	117,600				58,641		264,155			(29,002)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	06/07/2023	06/07/2024	18,129	367.846840	184,960				34,045		252,258			(46,240)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2023	04/19/2024	16,563	375.812100	121,540				6,027		65,107			(30,469)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/11/2023	05/10/2024	13,751	373.444320	113,190				12,161		100,925			(28,375)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BAML	06/08/2023	06/07/2024	18,367	368.409900	188,500				34,792		250,585			(47,255)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/25/2023	05/24/2024	25,705	376.039620	124,200				18,134		163,112			(31,136)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	07/13/2023	07/12/2024	18,437	376.594960	159,720				44,880		162,939			(40,040)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2023	07/05/2024	23,597	381.955810	128,520				33,728		118,599			(32,308)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/28/2023	12/27/2024	40,249	394.298380	135,780				100,993		258,412			(34,039)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	14,354	370.933200	147,390				92,576		288,040			(36,949)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/29/2023	11/29/2024	20,486	374.513340	178,120				119,229		366,895			(43,927)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	04/05/2023	04/05/2024	25,364	373.281160	178,200				1,958		115,040			(44,550)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/29/2023	12/27/2024	40,214	393.935640	141,620				105,628		258,462			(35,601)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/25/2023	05/24/2024	16,851	369.037020	132,160				19,296		202,387			(33,131)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/09/2023	11/08/2024	34,378	381.183510	142,780				86,927		409,424			(35,793)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	52,761	390.970800	227,290				160,293		396,377			(56,979)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	04/12/2023	04/12/2024	39,952	381.020960	180,340				5,450		20,727			(45,085)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	10,649	364.475050	99,530				52,918		254,950			(24,951)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/01/2023	05/31/2024	25,113	367.580090	211,200				37,304		337,517			(52,226)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	12,729	372.256560	112,050				48,771		194,484			(28,090)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/15/2023	11/15/2024	14,369	370.536480	146,880				92,002		294,723			(36,720)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS	06/22/2023	06/21/2024	16,281	372.270800	161,240				35,979		176,896			(40,421)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/22/2023	11/22/2024	24,925	387.778020	97,010				62,630		209,231			(24,253)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/06/2023	12/06/2024	25,049	390.188940	93,600				64,029		192,094			(23,400)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	04/12/2023	04/12/2024	36,013	373.201500	282,880				8,549		187,464			(70,720)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/29/2023	11/29/2024	26,941	386.985240	100,800				67,473		246,299			(24,859)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	05/17/2023	05/17/2024	22,571	371.807560	184,000				23,253		199,239			(46,000)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2023	08/23/2024	23,468	383.024610	102,090				40,499		161,496			(25,593)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2023	05/03/2024	20,533	375.084150	140,890				12,420		114,601			(35,320)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS	06/23/2023	06/21/2024	22,260	381.162600	116,920				26,162		101,518			(29,391)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/03/2023	05/03/2024	20,511	375.129140	138,920				13,092		111,470			(37,230)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/19/2023	07/19/2024	23,994	375.634640	241,340				69,275		238,366			(57,835)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS	08/31/2023	08/30/2024	12,385	370.901880	128,040				54,478		198,020			(31,576)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	29,984	382.862160	129,320				56,288		228,686			(32,419)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/16/2023	11/15/2024	47,284	385.145200	186,480				117,128		452,631			(46,748)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/03/2023	05/03/2024	29,221	382.247340	127,920				11,246		41,739			(31,980)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/13/2023	09/13/2024	35,479	384.616620	158,760				71,965		247,814			(39,690)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2024	16,571	375.978240</														

STATEMENT AS OF MARCH 31, 2024 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 LIAB	EX5	Equity/Index	BAML	05/18/2023	05/17/2024	22,590	371.492860	186,400				23,621		216,256			(46,728)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2024	28,064	373.433800	271,100				128,102		421,539			(67,775)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BAML	05/18/2023	05/17/2024	29,649	381.054640	133,350				16,898		90,416			(33,429)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/05/2023	10/04/2024	18,766	375.129540	79,300				40,633		271,314			(19,880)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	05/17/2023	05/17/2024	29,624	381.377440	132,300				16,719		78,033			(33,075)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/26/2023	10/25/2024	35,302	377.338860	146,370				83,467		489,430			(36,693)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	35,452	384.198210	165,564				62,314		205,015			(41,391)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2023	07/26/2024	16,647	376.638900	174,600				55,795		159,611			(43,770)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/14/2023	09/13/2024	9,805	374.083600	98,700				44,545		139,962			(24,568)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2023	11/29/2024	27,074	389.092080	106,700				71,617		233,276			(26,385)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/20/2023	07/19/2024	24,101	377.946060	239,550				71,841		199,441			(59,977)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI	12/07/2023	12/06/2024	25,047	389.873100	91,800				62,970		196,546			(23,013)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI	04/06/2023	04/05/2024	27,868	380.817280	117,810				1,298		981			(29,534)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/11/2023	05/10/2024	33,956	381.996480	154,800				16,640		71,692			(38,827)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	08/02/2023	08/02/2024	10,559	378.233880	95,760				32,358		92,060			(23,940)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	4,860	362.413520	57,970				34,081		130,698			(14,493)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2024	25,602	377.202420	125,100				18,215		142,174			(31,275)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/19/2023	07/19/2024	15,066	389.254980	58,320				17,464		37,937			(14,580)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/15/2023	11/15/2024	47,335	384.733280	189,840				118,911		468,584			(47,460)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/28/2023	09/27/2024	11,742	366.639000	109,470				54,735		249,358			(27,070)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/08/2023	09/06/2024	29,939	383.082100	134,620				58,757		226,083			(33,841)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/28/2023	06/28/2024	22,554	371.725600	212,000				53,431		266,558			(52,282)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2024	15,208	373.899240	113,400				9,220		90,207			(27,966)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	07/12/2023	07/12/2024	18,464	376.047920	161,898				45,367		168,414			(40,475)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/23/2023	08/23/2024	23,691	384.343040	102,900				40,708		143,027			(25,725)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	12/28/2023	12/27/2024	3,032	379.788780	27,280				20,291		46,089			(6,839)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2023	10/11/2024	30,796	376.288350	128,400				68,268		429,454			(32,188)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/27/2023	09/27/2024	40,964	379.809920	154,440				77,011		434,903			(38,087)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	07/06/2023	07/05/2024	23,512	382.982700	136,920				35,833		104,538			(34,324)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2023	04/26/2024	26,063	383.235420	116,250				9,477		23,368			(28,747)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/13/2023	04/12/2024	39,904	381.471200	186,020				5,637		16,169			(46,633)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/10/2023	08/09/2024	8,675	374.492320	83,700				29,975		103,891			(20,983)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	06/29/2023	06/28/2024	22,198	373.318120	206,190				52,108		232,705			(50,987)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/08/2023	09/06/2024	12,710	372.460600	114,750				50,084		193,156			(28,846)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/05/2023	10/04/2024	5,485	348.111900	106,970				54,811		214,101			(26,818)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/26/2023	04/26/2024	26,473	381.000840	119,380				9,706		42,876			(29,441)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	08/02/2023	08/02/2024	18,339	387.230880	97,680				33,007		71,557			(24,420)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/13/2023	09/13/2024	10,137	372.541860	98,640				44,713		157,352			(24,660)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2023	04/26/2024	15,414	376.456650	111,650				9,102		62,469			(27,609)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/28/2023	06/28/2024	29,602	380.238400	161,700				40,754		165,738			(39,877)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	07/06/2023	07/05/2024	15,395	376.552000	131,450				34,402		127,055			(32,953)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	27,968	370.617060	274,230				129,938		485,155			(68,746)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/02/2023	11/01/2024	39,200	381.611360	155,940				91,932		441,671			(39,092)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/20/2023	07/19/2024	14,682	391.663300	58,300				17,506		26,689			(14,615)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/13/2023	04/12/2024	36,251	373.642500	278,640				8,444		176,018			(69,852)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	9,716	367.087060	92,480				50,813		213,288			(23,120)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI	10/11/2023	10/11/2024	10,582	366.793340	90,650				48,064		233,803			(22,663)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2023	07/26/2024	31,352	387.091080	171,760				54,887		112,567			(43,058)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/15/2023	06/14/2024	22,177	373.318560	205,400				41,872		208,631			(51,491)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/15/2023	06/14/2024	25,265	381.867840	141,300				28,805		99,578			(35,422)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	09/28/2023	09/27/2024	40,953	380.606200	144,300				72,215		412,324			(35,715)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2024	14,593	388.756000	51,600				25,800		73,932			(13,650)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	07/26/2023	07/26/2024	16,567	378.467650	171,420				54,628		135,836			(42,855)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	12/20/2023	12/20/2024	52,298	388.957360	215,448				155,667		456,952			(53,862)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/09/2023	08/09/2024	31,867	386.359200	145,920				52,114		143,636			(36,480)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/21/2023	11/21/2024	25,279	386.648580	97,200				62,486		226,796			(24,300)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	06/29/2023	06/28/2024	29,504	381.859240	156,450				39,538		134,525			(38,687)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/23/2023	08/23/2024	12,410	369.806080	129,580				51,262		205,280			(32,395)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	06/02/2023	05/31/2024	24,662	370.055730	214,020				37,905		284,219			(53,068)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/14/2023	12/13/2024	8,011	377.576430	82,650				58,288		129,054			(20,719)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/19/2023	10/18/2024	10,042	365.946000	91,700				50,523		231,782			(22,988)				0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2023	05/03/2024																

STATEMENT AS OF MARCH 31, 2024 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 LIAB	EX5	Equity/Index	NS	06/23/2023	06/21/2024	16,061	370.870500	156,180				34,946		193,226							0/0	
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	06/01/2023	05/31/2024	23,116	375.639520	118,260				20,888		156,674								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	08/03/2023	08/02/2024	10,886	376.520750	99,060				54,664		109,853								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	12/13/2023	12/13/2024	7,950	381.216000	78,010				54,864		107,206								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	06/07/2023	06/07/2024	17,563	374.201200	121,520				22,368		150,409								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	07/07/2023	07/05/2024	15,451	375.548350	128,700				33,775		141,931								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/04/2023	10/04/2024	5,761	349.222840	111,200				56,822		218,680								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	12,341	372.227760	130,240				55,264		184,557								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	43,436	378.985020	185,440				101,690		534,267								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/02/2023	11/01/2024	4,829	364.713440	57,290				33,774		120,181								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/17/2023	08/16/2024	14,692	370.221240	149,760				56,521		233,019								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/09/2023	08/09/2024	8,386	375.269260	79,500				28,393		95,447								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/10/2023	05/10/2024	13,452	373.957840	110,400				11,829		93,263								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2023	12/20/2024	52,420	390.836200	192,780				139,673		411,543								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	12,908	366.040500	117,900				67,048		300,099								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/22/2023	11/22/2024	12,603	372.781080	130,500				84,251		239,202								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/24/2023	05/24/2024	16,499	370.171620	130,500				19,001		181,712								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/30/2024	27,866	384.757410	126,720				53,916		171,170								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	22,584	371.233040	210,400				42,774		257,153								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	39,449	379.554700	154,560				90,868		496,925								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	08/03/2023	08/02/2024	18,423	385.477000	95,040				32,204		84,019								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/19/2023	10/18/2024	43,326	377.447160	181,200				99,835		587,662								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/21/2023	09/20/2024	14,690	386.192180	54,600				25,871		92,805								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	08/17/2023	08/16/2024	35,599	382.609140	162,540				61,344		241,641								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2023	04/19/2024	32,283	382.224060	150,650				7,470		26,143								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	35,283	377.544630	146,370				83,238		483,705								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/21/2023	11/21/2024	12,639	371.695320	129,600				83,314		250,523								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/08/2023	11/08/2024	34,314	381.898290	146,410				88,892		391,940								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	04/05/2023	04/05/2024	28,183	380.732590	115,000				1,264		6,113								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	07/26/2023	07/26/2024	30,925	388.970580	175,280				55,858		84,656								0/0
SP500LV5	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2023	11/29/2024	20,375	376.552280	179,580				120,533		341,866								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	GS	01/20/2023	01/17/2025	3,276	582.239460	67,289				26,971		72,203								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	4,008	592.610070	67,200				14,841		22,680								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/10/2023	08/08/2025	1,912	602.668800	34,000				23,103		38,849								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	08/24/2023	08/22/2025	4,281	590.996500	81,840				57,187		114,572								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2023	09/08/2025	2,529	591.192000	48,100				34,640		75,250								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	05/25/2023	05/23/2025	2,550	577.682710	48,100				27,590		72,690								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	07/20/2023	07/18/2025	2,816	606.910390	55,650				36,207		46,873								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	8,668	555.347220	235,840				67,151		239,735								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	03/30/2023	03/28/2025	1,742	582.713520	32,220				15,999		38,598								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	05/19/2022	05/17/2024	2,712	573.587080	47,600				3,012		9,522								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	06/02/2023	06/02/2025	1,551	586.821080	28,560				16,729		37,179								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/22/2022	09/20/2024	7,053	571.681600	146,520				34,665		102,817								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	04/14/2022	04/12/2024	8,190	586.677000	168,960				2,556		88								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/15/2022	09/13/2024	4,270	572.376090	93,280				21,171		58,562								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	05/05/2022	05/03/2024	7,454	564.565170	177,840				7,828		36,376								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	11/10/2022	11/08/2024	3,486	581.455140	73,080				22,216		63,887								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	04/28/2022	04/26/2024	8,616	590.515520	160,880				5,505		825								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	01/12/2023	01/10/2025	2,096	592.623390	41,690				16,286		29,166								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/29/2022	09/27/2024	1,599	568.488480	27,680				6,815		26,874								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/07/2022	04/05/2024	5,748	596.454740	105,400				580		1								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	11/03/2022	11/01/2024	2,751	554.788200	80,640				23,737		78,171								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	01/26/2023	01/24/2025	2,304	593.780400	39,240				16,085		30,593								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI	09/01/2022	08/30/2024	1,733	595.625630	25,650				5,328		6,912								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/17/2023	08/15/2025	2,137	588.999840	42,460				29,261		58,262								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	05/26/2022	05/24/2024	1,727	567.087360	37,080				2,703		11,752								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	06/29/2023	06/27/2025	1,150	594.239080	23,100				14,362		25,057								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/21/2023	09/19/2025	5,065	588.218880	101,660				74,952		150,396								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	05/04/2023	05/02/2025	2,292	598.326210	33,240				18,106		38,822								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	05/11/2023	05/09/2025	2,285	600.680080	33,480				18,559		37,387								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2023	10/10/2025	2,816	572.797440	50,120				38,400		112,644								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	10/20/2022	10/18/2024	1,802	567.397920	35,010				9,631		36,168								0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	11/16/2022	11/15/2024	2,526	583.189090	49,660				15,553		37,823								

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	02/09/2023	02/07/2025	3,291	584,240,670	76,840				32,977		59,892			(9,618)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/16/2022	06/14/2024	4,599	550,632,120	100,280				10,207		85,420			(12,552)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	11/23/2022	11/22/2024	6,335	588,107,400	43,675				43,675		84,476			(16,913)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI	10/05/2023	10/03/2025	3,030	557,471,340	135,300				51,520		158,139			(8,524)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP	07/14/2022	07/12/2024	1,770	554,384,900	41,580				5,834		32,904			(5,205)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	12/29/2023	12/29/2025	6,610	647,804,500	47,950				41,899		115,695			(5,986)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	11/02/2023	10/31/2025	6,118	581,230,780	110,360				87,742		220,625			(13,814)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/28/2023	09/26/2025	2,590	571,618,540	53,170				39,713		103,329			(6,655)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	01/06/2023	01/06/2025	8,951	600,029,080	17,500				6,722		12,879			(2,185)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	11/16/2023	11/14/2025	8,762	589,612,800	161,100				131,185		280,621			(20,165)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/27/2023	04/25/2025	2,088	598,512,960	35,310				18,894		34,387			(4,420)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	07/28/2022	07/26/2024	2,690	580,777,560	48,160				7,684		17,119			(6,028)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	05/12/2022	05/10/2024	5,194	573,361,460	99,090				5,316		13,983			(12,403)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	12/22/2022	12/20/2024	1,728	587,654,160	35,550				12,861		25,367			(4,450)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2023	12/19/2025	6,297	616,818,620	78,210				67,452		132,577			(9,790)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	07/21/2022	07/19/2024	4,306	560,924,280	92,620				13,887		65,365			(11,593)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	06/23/2023	06/23/2025	2,309	591,407,220	46,560				28,613		52,818			(5,812)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	2,675	595,526,780	50,820				18,874		29,601			(6,361)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	12/01/2022	11/29/2024	6,480	591,827,760	131,580				43,800		69,988			(16,470)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/06/2023	04/04/2025	1,145	592,689,240	59,440				9,840		20,357			(2,433)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	12/08/2022	12/06/2024	3,053	589,500,000	64,640				22,139		37,027			(8,091)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	10/19/2023	10/17/2025	5,007	570,734,190	100,250				77,773		208,881			(12,548)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	06/09/2022	06/07/2024	3,501	568,168,900	69,480				6,403		27,290			(8,697)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	07/07/2023	07/07/2025	1,150	594,567,000	24,180				15,324		25,485			(3,018)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	02/24/2023	02/24/2025	4,060	587,561,920	83,790				37,815		71,954			(10,459)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	12/07/2023	12/05/2025	10,346	609,104,000	154,980				130,678		243,870			(19,399)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	06/08/2023	06/06/2025	1,544	586,993,320	29,760				17,643		39,620			(3,725)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	12/15/2022	12/13/2024	4,982	593,944,960	93,080				32,776		58,600			(11,651)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	12/14/2023	12/12/2025	3,410	615,426,460	50,400				42,982		78,217			(6,309)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	4,322	601,352,100	71,300				13,436		11,961			(8,925)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	4,599	563,657,780	88,550				22,655		93,016			(11,084)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	03/23/2023	03/21/2025	2,178	568,765,120	37,950				18,479		64,468			(4,750)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	11/30/2023	11/28/2025	6,156	607,173,120	90,880				75,754		148,195			(11,376)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	09/14/2023	09/12/2025	4,611	598,598,000	90,480				65,838		110,698			(11,328)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	10/26/2023	10/24/2025	4,210	562,125,060	94,500				74,222		201,624			(11,829)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP	05/18/2023	05/16/2025	1,732	593,337,520	28,260				15,938		34,797			(3,537)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	08/31/2023	08/29/2025	1,547	597,987,240	27,760				19,665		36,431			(3,475)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	07/08/2022	07/08/2024	3,909	563,348,700	83,000				11,158		51,432			(10,361)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	04/13/2023	04/11/2025	1,904	595,542,780	33,500				17,280		32,146			(4,193)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/25/2022	08/23/2024	5,114	597,088,830	88,020				17,435		19,702			(11,018)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/20/2023	04/17/2025	5,516	593,560,460	100,630				52,810		100,284			(12,613)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	11/09/2023	11/07/2025	4,938	578,643,750	97,000				78,054		187,218			(12,142)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/21/2022	04/19/2024	4,615	597,517,160	92,000				2,278		23			(11,516)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	08/04/2022	08/02/2024	3,265	572,150,390	71,570				12,109		35,733			(8,959)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	BAML	06/03/2022	06/03/2024	3,267	571,344,300	67,600				5,847		19,452			(8,446)				0/0
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	02/16/2023	02/14/2025	1,542	591,927,980	30,352				13,318		23,414			(3,799)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	05/11/2023	05/10/2024	2,672	188,439,910	5,950				639		11,618			(1,492)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG	08/10/2023	08/09/2024	6,194	177,422,400	13,420				4,806		22,142			(3,364)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/26/2023	10/25/2024	3,261	181,433,860	7,452				4,249		10,980			(1,868)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/05/2023	10/04/2024	4,146	166,635,210	10,255				5,255		15,520			(2,571)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2023	09/20/2024	3,370	181,076,850	6,300				2,985		11,685			(1,579)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	11/30/2023	11/29/2024	4,238	188,183,750	8,408				5,643		12,120			(2,079)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG	07/13/2023	07/12/2024	2,747	180,735,930	7,200				2,037		11,508			(1,817)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG	08/24/2023	08/23/2024	3,936	177,138,600	8,610				3,416		13,355			(2,158)				0/0
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BAML	12/29/2023	12/27/2024	4,185	191,552,340	9,280				9,280		14,188			(2,333)	</			

STATEMENT AS OF MARCH 31, 2024 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)
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/15/2024	8,214	194,390440	37,760				23,652		77,310			(9,440)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	10/18/2023	10/18/2024	1,556	189,388520	9,660				5,308		10,906			(2,415)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	CITI	11/01/2023	11/01/2024	5,198	192,390000	22,400				13,169		57,518			(5,600)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	10/25/2023	10/25/2024	2,084	189,242980	11,948				6,795		28,652			(2,987)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	06/14/2023	06/14/2024	3,519	193,549160	26,460				5,379		33,124			(6,615)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/09/2024	4,517	199,250000	20,106				7,181		23,084			(5,027)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	18,645	197,844680	87,320				16,073		111,819			(21,830)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	CITI	10/11/2023	10/11/2024	17,625	193,295620	36,300				35,154		179,651			(16,575)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	16,667	198,396000	69,960				10,186		85,055			(17,490)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	11/21/2023	11/21/2024	7,172	194,429160	34,384				22,104		67,596			(8,596)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	09/07/2023	09/06/2024	7,141	196,040000	30,688				13,357		55,184			(7,693)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	09/27/2023	09/27/2024	7,772	192,228000	36,600				18,250		85,668			(9,026)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/29/2023	11/29/2024	7,174	194,944860	32,480				21,741		64,332			(8,010)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	04/26/2023	04/26/2024	8,466	200,800000	37,400				3,041		23,177			(9,223)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	12/28/2023	12/27/2024	7,079	198,175560	30,660				22,805		48,430			(7,686)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/10/2024	5,959	201,591390	25,920				2,777		14,946			(6,480)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	06/22/2023	06/21/2024	3,003	201,418560	11,340				2,530		9,392			(2,843)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	2,528	197,750000	11,040				4,155		15,838			(2,760)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	10/04/2023	10/04/2024	6,259	192,678600	23,920				12,227		66,697			(5,982)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2024	9,427	201,338460	42,560				2,105		20,211			(10,640)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	1,997	201,261300	8,040				2,408		8,221			(2,010)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	08/23/2023	08/23/2024	4,059	196,872930	18,240				7,216		30,286			(4,560)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	06/01/2023	05/31/2024	9,131	199,505700	30,780				5,437		39,270			(7,611)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2024	7,974	200,459300	37,120				12,543		34,738			(9,280)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	04/05/2023	04/05/2024	11,429	200,233800	56,350				619		30,474			(14,088)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/20/2024	9,634	197,417220	40,679				19,222		65,082			(10,170)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	6,505	200,039840	28,080				3,549		23,999			(7,020)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	12/13/2023	12/13/2024	5,518	198,961300	25,872				18,196		34,564			(6,468)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	06/28/2023	06/28/2024	3,018	197,984880	14,700				3,705		17,133			(3,625)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	07/26/2023	07/26/2024	10,388	201,139250	51,933				16,550		38,635			(12,983)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	12/06/2023	12/06/2024	3,053	198,515500	10,740				7,347		19,892			(2,685)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/03/2024	3,979	203,281800	13,840				1,217		4,749			(3,460)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	CITI	11/08/2023	11/08/2024	3,097	193,730000	13,380				8,124		30,851			(3,345)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	2,033	195,982920	9,720				4,406		15,886			(2,430)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	07/06/2023	07/05/2024	8,501	199,980000	38,063				9,961		36,010			(9,542)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/15/2023	11/14/2025	1,027	190,300060	8,500				6,912		13,888			(1,063)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	06/22/2023	06/20/2025	1,501	199,420360	9,570				5,858		10,554			(1,198)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	01/11/2023	01/10/2025	984	203,756700	5,980				2,333		3,729			(748)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	04/20/2022	04/19/2024	477	209,310540	3,540				88		6			(443)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	12/28/2023	12/26/2025	3,034	198,175560	18,420				16,064		25,449			(2,306)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/02/2025	2,487	201,874300	14,400				7,833		12,684			(1,800)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	10/19/2022	10/18/2024	2,011	198,482240	12,440				3,418		13,043			(1,555)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	12/20/2023	12/19/2025	2,548	193,885120	18,600				16,020		28,811			(2,325)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	07/12/2023	07/11/2025	1,000	201,119500	5,718				3,660		6,202			(715)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	02/23/2023	02/21/2025	2,491	201,342220	14,700				6,592		13,028			(1,840)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/24/2022	08/23/2024	1,464	203,925250	10,230				2,024		3,714			(1,279)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/16/2022	11/15/2024	2,980	201,541340	17,640				5,525		14,000			(2,205)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/09/2025	4,469	201,792780	26,910				14,897		24,245			(3,364)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/17/2022	08/16/2024	3,390	204,857920	24,920				4,690		6,971			(3,115)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/29/2023	11/28/2025	1,025	194,164300	6,700				5,577		11,003			(838)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	01/19/2023	01/17/2025	2,986	200,739060	18,780				7,517		15,286			(2,351)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	01/05/2023	01/03/2025	1,486	201,920000	9,180				3,498		6,270			(1,149)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/25/2022	05/24/2024	4,490	203,846000	3,460				252		769			(433)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	04/05/2023	04/04/2025	4,969	199,630080	34,300				17,338		32,303			(4,288)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	1,952	203,925250	13,800				2,443		4,663			(1,710)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	04/26/2023	04/25/2025	1,494	201,201600	8,850				4,729		8,466			(1,106)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	04/13/2022	04/12/2024	1,440	207,873420	10,800				163		12			(1,350)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	11/09/2022	11/08/2024	5,491	200,530330	32,230				9,784		26,545			(4,029)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/08/2025	5,019	199,648500	30,290				20,554		35,933			(3,786)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/23/2025	7,576	198,594000	44,100				25,261		55,383			(5,513)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	07/20/2022	07/19/2024	994	199,841250	7,240				1,084		4,297			(905)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	BAML	07/07/2022	07/05/2024	1,981	204,131010	11,120				1,453		3,928			(1,392)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/11/2025	5,959	200,373100	39,360				20,275		36,416			(4,920)				0/0
SPLVSUE	INDEX LIAB	EX5	Equity/Index	CITI	10/11/2023	10/10/2025	3,629	193,681640	23,310				17,835		40,389			(2,814)				0/0

STATEMENT AS OF MARCH 31, 2024 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)	
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	09/27/2023	09/26/2025	2,073		191,263000	14,280			10,651		26,717			(1,785)				0/0	
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/06/2025	3,528		198,836880	20,790			12,308		28,600			(2,599)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	04/27/2022	04/26/2024	4,837		207,350200	32,800			1,126		4,469			(4,100)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	06/01/2023	05/30/2025	5,507		198,520000	2,790			1,627		3,744			(349)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2023	12/06/2024	985		202,767030	6,260			2,141		3,996			(783)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	10/04/2023	10/03/2025	2,608		191,720000	15,175			11,465		32,798			(1,897)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	07/13/2022	07/12/2024	2,484		200,877440	16,650			2,333		9,053			(2,081)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	07/26/2023	07/25/2025	3,463		201,139250	23,177			15,282		21,708			(2,897)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	12/06/2023	12/05/2025	1,526		196,943100	9,084			7,649		14,190			(1,136)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/16/2025	3,002		199,440320	18,900			10,644		20,252			(2,363)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/01/2025	6,479		201,262000	39,260			26,263		39,849			(4,908)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	09/21/2022	09/20/2024	4,975		202,005000	28,800			6,804		17,393			(3,600)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	09/20/2023	09/19/2025	9,127		197,417220	52,866			38,923		79,181			(6,608)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	11/22/2022	11/22/2024	6,418		200,717140	44,850			14,458		33,882			(5,599)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	08/31/2022	08/30/2024	2,468		203,430480	15,050			3,122		6,759			(1,881)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	02/08/2023	02/07/2025	6,461		201,411210	39,520			16,937		31,141			(4,940)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	01/25/2023	01/24/2025	1,487		204,574500	7,530			3,082		5,254			(941)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	11/21/2023	11/21/2025	1,537		195,600420	9,414			7,735		15,499			(1,175)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	06/15/2022	06/14/2024	11,015		203,125410	57,640			5,859		24,432			(7,205)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	12/13/2023	12/12/2025	1,505		198,562600	9,903			8,434		12,595			(1,238)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	09/07/2023	09/05/2025	1,530		196,236040	8,796			6,294		14,317			(1,097)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	02/01/2023	01/31/2025	494		203,473560	2,760			1,169		2,003			(349)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/29/2024	1,474		202,095360	10,200			3,391		7,323			(1,275)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/29/2023	03/28/2025	7,015		198,961320	44,660			22,146		48,147			(5,583)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	10/12/2022	10/11/2024	3,044		197,898440	16,620			4,406		19,948			(2,078)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	07/06/2023	07/03/2025	9,001		199,580000	57,420			36,224		63,086			(7,197)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	04/06/2022	04/05/2024	480		206,216390	3,950			22		2			(494)					0/0
SPLV5UE	INDEX LIAB	EX5	Equity/Index	BAML	08/23/2023	08/22/2025	1,522		195,296370	10,530			7,348		15,425			(1,316)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	07/19/2023	07/19/2024	4,374		258,039000	15,246			4,565		13,134			(3,812)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	07/12/2023	07/12/2024	2,401		249,620100	15,000			4,203		19,082			(3,750)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2024	5,677		252,538900	19,740			13,883		41,879			(4,835)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	05/24/2023	05/24/2024	2,416		245,121450	18,662			2,717		27,980			(4,665)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	10/04/2023	10/04/2024	2,930		245,131920	8,589			4,389		37,029			(2,147)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	11/29/2023	11/29/2024	4,502		244,105650	27,170			18,187		60,701			(6,700)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	05/31/2024	6,047		247,821900	36,495			6,446		56,409			(9,025)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	08/23/2023	08/23/2024	4,058		244,714900	25,800			10,207		51,610			(6,450)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/12/2023	04/12/2024	3,916		256,872040	21,178			640		4,559			(5,295)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	802		255,925440	2,712			916		3,422			(678)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	07/19/2023	07/19/2024	398		251,248500	2,560			767		2,801			(640)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	BAML	06/14/2023	06/14/2024	3,218		253,074800	13,280			2,700		16,075			(3,320)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/19/2023	04/19/2024	2,753		255,042840	15,884			785		6,814			(3,971)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	10/18/2023	10/18/2024	9,548		246,902000	32,430			17,819		104,758			(8,108)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/27/2024	1,203		251,563880	5,928			4,409		10,335			(1,486)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	09/07/2023	09/06/2024	4,883		245,770000	28,908			12,583		58,098			(7,247)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	09/07/2023	09/06/2024	814		251,914300	2,732			1,189		5,847			(685)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	5,981		255,053430	25,350			3,204		16,859			(6,338)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	11/08/2023	11/08/2024	2,078		240,369390	12,150			7,377		34,470			(3,038)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	11/21/2023	11/21/2024	2,468		243,100000	14,400			9,257		36,152			(3,600)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	12/28/2023	12/27/2024	1,203		259,043480	2,931			2,180		5,516			(735)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	10/11/2023	10/11/2024	5,380		247,691300	18,278			9,691		57,174			(4,570)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	07/12/2023	07/12/2024	2,001		256,366600	7,000			1,962		6,996			(1,750)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	12/06/2023	12/06/2024	3,681		250,836480	12,420			8,496		31,431			(3,105)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/26/2023	04/26/2024	789		254,240400	4,545			370		2,549			(1,121)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/05/2023	04/05/2024	2,345		254,836560	15,503			170		4,911			(3,876)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	05/24/2023	05/24/2024	2,013		255,800500	6,279			914		5,891			(1,570)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	10/04/2023	10/04/2024	3,348		239,397840	17,144			8,760		59,301			(4,286)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	06/01/2023	05/31/2024	2,016		251,294900	9,085			1,605		12,779			(2,247)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/26/2023	04/26/2024	4,734		257,535700	20,642			1,678		6,485			(5,091)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	3,659		245,754000	21,861			9,910		43,773			(5,465)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/26/2024	2,781		258,475360	9,380			2,989		7,401			(2,345)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	04/12/2023	04/12/2024	2,741		255,340000	16,781			507		5,563			(4,195)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	GS	06/07/2023	06/07/2024	4,026		248,410000	24,252			4,464		34,676			(6,063)					0/0
SPMAESSE	INDEX LIAB	EX5	Equity/Index	NS	08/30/2023	08/30/2024	5,647		246,948200	35,546</													

STATEMENT AS OF MARCH 31, 2024 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)
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	04/05/2023	04/05/2024	7,426	259,697,900	32,811				361		784			(8,203)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/16/2024	1,624	253,175,840	4,708				1,772		9,906			(1,177)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	12/06/2023	12/06/2024	2,863	244,480,000	17,010				11,636		37,850			(4,253)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/21/2024	1,611	252,956,600	6,538				1,459		8,367			(1,639)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	11/21/2023	11/21/2024	1,823	249,177,500	2,740				1,761		8,133			(689)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	10/25/2023	10/25/2024	5,838	239,820,000	33,796				19,219		101,555			(8,449)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	3,670	245,250,000	21,870				10,334		44,529			(5,468)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	10/18/2023	10/18/2024	2,906	240,398,200	17,640				9,692		47,936			(4,410)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/03/2024	4,328	259,517,800	16,830				1,480		3,198			(4,208)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	07/06/2023	07/05/2024	2,839	253,247,900	9,366				2,451		15,419			(2,348)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	05/10/2023	05/10/2024	2,752	257,147,850	13,593				1,456		5,281			(3,398)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	2,439	252,396,000	8,160				3,699		16,952			(2,040)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	2,005	250,077,990	11,350				4,054		15,837			(2,838)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	11/01/2023	11/01/2024	5,024	238,850,000	29,040				17,073		90,121			(7,260)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	10/11/2023	10/11/2024	2,897	234,642,200	28,480				15,102		64,277			(7,121)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/13/2024	4,055	246,620,000	23,903				16,809		46,651			(5,975)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	6,463	253,749,000	22,240				16,069		43,381			(5,560)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	4,009	248,941,120	24,940				8,428		36,018			(6,235)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/26/2024	1,589	251,680,000	9,720				3,098		10,422			(2,430)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	11/15/2023	11/15/2024	1,651	241,725,580	10,880				6,314		26,084			(2,520)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	6,463	246,074,640	43,360				31,329		77,327			(10,840)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	06/14/2023	06/14/2024	3,620	246,362,600	26,100				5,306		38,500			(6,525)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	11/15/2023	11/15/2024	1,651	247,780,830	5,760				3,608		17,935			(1,440)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	06/28/2023	06/28/2024	806	254,394,800	2,840				716		3,490			(700)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	11/08/2023	11/08/2024	3,740	246,865,860	12,060				7,322		41,717			(3,015)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/07/2023	06/07/2024	3,220	250,645,690	16,131				2,969		21,650			(4,033)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/21/2024	2,014	247,991,800	12,435				2,775		18,329			(3,117)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	09/27/2023	09/27/2024	6,233	245,452,800	23,700				11,818		74,774			(5,845)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	815	251,626,500	2,760				1,304		5,855			(690)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/23/2023	08/23/2024	10,550	252,847,400	31,720				12,549		67,575			(7,930)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	11/29/2023	11/29/2024	2,865	250,458,750	9,870				6,607		24,998			(2,434)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	12/06/2023	12/05/2025	6,954	244,480,000	57,800				48,670		104,763			(7,225)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	04/13/2022	04/12/2024	367	272,024,860	3,710				56		0			(464)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	09/21/2022	09/20/2024	3,955	255,145,830	30,021				7,093		20,254			(3,753)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	09/08/2022	09/06/2024	4,287	257,349,740	36,300				7,889		17,324			(4,544)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	11/16/2022	11/15/2024	395	255,144,980	2,430				394		2,390			(376)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	06/28/2023	06/27/2025	2,820	247,941,800	3,010				15,168		32,779			(3,054)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/25/2025	795	251,680,000	6,840				4,510		7,510			(659)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	04/26/2023	04/25/2025	2,762	253,733,500	23,486				12,550		21,923			(2,936)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/01/2025	2,405	249,440,000	19,920				13,326		27,919			(2,490)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	11/01/2023	10/31/2025	5,861	238,850,000	47,040				37,348		111,621			(5,880)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/23/2023	08/22/2025	812	246,440,000	5,126				4,275		11,133			(766)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	07/20/2022	07/19/2024	2,728	256,353,390	24,780				3,710		9,862			(3,098)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	04/27/2022	04/26/2024	1,871	266,912,820	18,050				620		34			(2,256)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/02/2022	05/31/2024	8,677	264,009,720	85,560				7,061		3,851			(10,710)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/16/2023	08/15/2025	406	246,280,000	3,514				2,418		5,598			(439)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/15/2022	06/14/2024	5,443	256,952,790	49,700				5,052		14,916			(6,213)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	05/11/2022	05/10/2024	2,659	262,470,220	25,900				1,388		1,059			(3,238)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	02/08/2023	02/07/2025	3,164	255,348,200	23,370				10,016		20,405			(2,921)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	03/29/2023	03/28/2025	397	253,572,400	3,120				1,547		3,014			(390)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	05/03/2023	05/02/2025	1,574	255,196,700	13,040				7,093		10,931			(1,630)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	05/10/2023	05/09/2025	2,359	253,586,950	21,444				11,871		19,169			(2,681)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/20/2025	806	247,991,800	6,894				4,220		9,523			(863)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	12/29/2022	12/27/2024	1,979	251,599,560	18,100				6,722		16,011			(2,266)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	06/29/2022	06/28/2024	1,549	257,425,400	14,920				1,804		4,161			(1,865)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/19/2025	408	245,250,000	3,430				2,525		5,658			(429)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	08/03/2022	08/02/2024	767	262,886,400	6,220				1,051		1,170			(778)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	10/18/2023	10/17/2025	2,906	240,880,000	23,450				18,167		50,702			(2,931)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/19/2025	6,867	247,312,440	59,330				51,099		88,573			(7,416)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/29/2024	1,970	253,506,240	17,400				5,784		13,252			(2,175)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/16/2025	3,589	251,040,790	30,780				17,335		32,738			(3,848)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	07/19/2023	07/18/2025	1,193	251,248,500	10,302				6,693		12,397			(1,288)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	NS	09/14/2022	09/13/2024	4,312	253,294,440	41,360				9,374		27,491			(5,174)				0/0
SPWAESSSE	INDEX LIAB	EX5	Equity/Index	GS	0																	

STATEMENT AS OF MARCH 31, 2024 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)
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	04/20/2022	04/19/2024	1,103	274,176,000	9,570				237		0			(1,196)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	05/25/2022	05/24/2024	6,794	264,665,070	64,620				4,704		2,051			(8,078)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	01/19/2023	01/17/2025	383	252,202,500	3,950				1,581		3,288			(494)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	08/30/2023	08/29/2025	5,243	247,692,100	42,432				30,017		67,748			(5,304)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	11/21/2023	11/21/2025	1,645	245,448,200	9,640				7,921		21,299			(1,203)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	11/09/2022	11/08/2024	2,799	249,609,780	24,130				7,325		25,544			(3,016)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	11/15/2023	11/14/2025	1,651	240,998,950	14,440				11,742		29,809			(1,805)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	04/06/2022	04/05/2024	2,587	270,610,000	25,200				138		0			(3,150)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	12/21/2022	12/20/2024	2,370	253,403,150	20,100				7,261		17,543			(2,513)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	08/10/2022	08/09/2024	1,146	261,296,360	10,710				1,913		2,386			(1,339)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	BAML	10/19/2022	10/18/2024	1,201	249,750,000	10,350				2,843		11,003			(1,294)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	01/25/2023	01/24/2025	1,176	253,668,800	11,035				4,517		8,503			(1,379)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	10/26/2022	10/25/2024	801	251,528,460	6,139				1,746		6,160			(767)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	09/27/2023	09/26/2025	4,156	240,640,000	33,500				24,987		72,930			(4,188)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	10/12/2022	10/11/2024	801	249,959,710	6,695				1,775		6,907			(837)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	BAML	05/18/2022	05/17/2024	1,905	262,530,000	18,350				1,159		876			(2,294)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	05/04/2022	05/03/2024	1,883	267,644,160	15,860				697		49			(1,981)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	06/07/2023	06/06/2025	1,208	248,410,000	10,163				6,017		13,837			(1,270)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	12/07/2022	12/06/2024	5,121	253,078,480	45,748				15,647		36,542			(5,719)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	06/08/2022	06/07/2024	5,688	264,247,440	51,750				4,763		6,469			(6,469)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	03/22/2023	03/21/2025	1,996	252,193,080	15,178				7,380		17,084			(1,897)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	10/04/2023	10/03/2025	2,930	243,459,480	16,275				12,296		47,001			(2,034)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	01/11/2023	01/10/2025	4,707	253,655,300	43,120				17,054		33,511			(5,464)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/12/2025	4,866	246,126,800	42,120				25,871		66,365			(5,265)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	12/14/2022	12/13/2024	787	252,625,100	7,392				2,599		5,882			(924)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	BAML	07/13/2022	07/12/2024	1,556	257,367,110	14,360				2,012		4,555			(1,795)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	BAML	11/22/2022	11/22/2024	3,558	252,980,000	30,690				9,893		24,830			(3,831)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	11/08/2023	11/07/2025	5,819	240,369,390	47,180				37,913		104,186			(5,898)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	NS	10/25/2023	10/24/2025	7,506	239,820,000	59,976				47,042		141,501			(7,497)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	10/05/2022	10/04/2024	2,389	249,864,400	21,864				5,586		20,611			(2,733)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	11/29/2023	11/28/2025	9,822	244,106,650	82,560				68,724		150,204			(10,320)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	07/27/2022	07/26/2024	1,156	261,256,080	9,540				1,520		2,031			(1,193)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	02/01/2023	01/31/2025	391	246,229,470	5,419				2,270		4,769			(677)				0/0
SPWAE SSE	INDEX LIAB	EX5	Equity/Index	GS	04/19/2023	04/17/2025	787	250,465,800	8,256				4,327		7,710			(1,033)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/06/2024	328	5490	43,200				29,552		96,228			(10,800)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	513	5623	74,820				32,566		89,615			(18,757)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/05/2024	106	5675	13,740				3,596		12,796			(3,444)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/13/2024	106	5697	12,240				5,548		13,460			(3,060)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	228	5631	37,830				16,052		38,279			(9,304)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	12/13/2023	12/13/2024	378	5555	51,450				36,185		91,945			(12,863)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2024	124	5634	18,781				3,457		18,803			(4,695)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	243	5397	25,090				14,751		89,932			(6,273)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2024	18	5556	2,330				189		3,711			(575)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/27/2024	411	5580	58,420				43,453		94,719			(14,645)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/06/2024	248	5634	34,720				15,112		41,255			(8,704)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/23/2024	478	5705	51,570				20,401		55,707			(12,893)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	107	5501	18,840				9,394		29,966			(4,646)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/30/2024	369	5670	53,340				22,633		51,746			(13,119)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/20/2024	606	5618	79,220				37,434		109,883			(19,805)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/06/2024	237	5479	32,500				22,232		71,635			(8,125)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/26/2024	818	5712	123,610				39,392		85,289			(30,903)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	180	5457	35,000				25,288		58,675			(8,750)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/03/2024	36	5580	4,904				431		6,677			(1,226)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2024	293	5433	43,200				27,771		100,619			(10,800)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2024	71	5589	10,080				498		12,399			(2,520)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/19/2024	156	5723	24,210				7,250		15,302			(6,053)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2024	233	5568	32,630				16,271		52,437			(8,047)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2024	1,085	5365	127,020				74,677		432,954			(31,755)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/08/2024	277	5409	36,150				21,948		100,499			(9,038)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/03/2024	592	5518	99,198				8,721		144,430			(24,800)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/25/2024	355	5367	41,990				23,879		141,594			(10,498)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	141	5686	18,640				3,789		15,092			(4,660)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/09/2024	316	5731	37,026				13,224		35,268			(9,257)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/15/2024	294	5426	41,600				26,057		101,836			(10,400)				0/0
SPPR I SME	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2024	35	5661	5,140				1,295		4,534							

STATEMENT AS OF MARCH 31, 2024 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)	
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2024	352	5701	44,600				11,241		35,823			(10,999)				0/0	
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/19/2024	417	5786	51,600				15,452		27,338			(12,900)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/26/2024	261	5729	37,200				11,855		24,603			(9,300)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/05/2024	794	5652	111,600				29,207		108,768			(27,977)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2024	180	5556	23,300				1,984		37,127			(5,746)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/27/2024	554	5585	77,190				57,414		125,470			(19,351)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/04/2024	202	5433	26,290				13,434		68,521			(6,373)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/18/2024	221	5413	30,600				16,813		78,559			(7,650)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/09/2024	633	5692	84,132				30,047		84,985			(21,033)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	36	5565	5,180				655		6,963			(1,295)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2024	219	5474	29,280				15,525		70,436			(7,320)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/16/2024	603	5658	72,760				27,385		87,504			(18,190)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	89	5573	13,600				149		16,757			(3,400)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	328	5475	43,740				29,279		100,059			(10,787)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2024	36	5555	4,840				705		7,588			(1,210)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2024	230	5588	40,326				7,423		43,204			(10,082)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/21/2024	123	5680	17,290				3,858		14,643			(4,334)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2024	695	5433	102,600				65,957		238,974			(25,650)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2024	36	5565	5,180				655		6,963			(1,295)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	351	5705	46,940				15,862		43,553			(11,735)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	06/01/2023	05/31/2024	53	5630	7,260				1,282		7,764			(1,795)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/21/2024	229	5663	34,600				7,600		29,876			(8,538)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	359	5507	59,800				43,207		102,940			(14,950)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/20/2024	232	5612	30,810				14,559		42,959			(7,703)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/08/2024	185	5469	19,300				11,718		57,589			(4,825)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2024	950	5669	133,380				27,116		113,266			(33,345)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/25/2024	281	5372	32,400				18,425		110,414			(8,100)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2024	237	5459	33,540				22,451		75,540			(8,271)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2024	36	5532	5,240				763		8,343			(1,310)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/12/2023	07/12/2024	88	5730	11,050				3,096		7,791			(2,763)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/16/2024	177	5647	22,300				8,393		27,124			(5,575)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2024	54	5623	7,140				765		8,062			(1,785)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2024	36	5606	5,042				540		5,884			(1,261)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/13/2024	177	5686	21,300				9,655		23,662			(5,329)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/18/2024	460	5419	62,500				34,341		131,433			(15,629)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2024	71	5601	10,240				309		11,438			(2,560)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/23/2024	301	5665	37,740				14,930		42,619			(9,439)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/04/2024	331	5449	40,500				20,695		107,389			(10,129)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/15/2024	716	5421	103,740				64,980		251,625			(25,939)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2024	71	5584	10,480				115		12,606			(2,620)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2024	18	5657	2,100				63		1,925			(525)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2024	456	5699	62,270				21,042		58,157			(15,568)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	146	5470	27,680				23,041		51,056			(3,460)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/22/2025	159	5705	25,830				18,024		30,204			(3,229)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	123	5697	13,266				12,569		22,508			(2,756)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	301	5583	69,292				41,023		79,992			(8,662)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	10/31/2025	281	5397	43,350				34,418		112,338			(5,419)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/22/2023	03/21/2025	18	5518	3,920				1,906		5,355			(490)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/25/2025	261	5735	50,550				33,330		44,370			(6,319)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/17/2025	74	5402	14,280				11,063		29,173			(1,785)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	10/31/2025	468	5387	74,500				59,150		191,054			(9,313)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/16/2025	18	5542	3,770				2,123		4,934			(471)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/26/2025	376	5557	78,120				68,127		110,948			(9,778)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/19/2025	107	5595	20,760				15,285		27,535			(2,595)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	53	5690	9,720				6,035		9,997			(1,215)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/28/2023	06/27/2025	53	5695	9,480				5,886		9,832			(1,185)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/03/2025	295	5422	54,240				40,978		112,757			(6,780)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/10/2025	219	5452	42,600				32,594		79,236			(5,325)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/25/2025	36	5562	6,520				3,484		9,423			(815)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/12/2025	247	5595	53,760				39,065		63,508			(6,720)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/06/2025	53	5645	10,617				6,286		12,111			(1,327)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/02/2025	36	5596	6,606				3,593		9,047			(826)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	672	5611	137,180				98,498		165,065			(17,171)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/26/2025	161	5574	30,510				22,757		44,657			(3,814)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/19/2025	126	5490	24,598				24,598		43,069			(3,570)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS																			

STATEMENT AS OF MARCH 31, 2024 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)	
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/19/2025	303	5612	56.440	56.440			41,555		74,857			(7,055)				0/0	
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/19/2025	467	5524	98,280	98,280			84,645		149,513			(12,285)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/13/2023	12/12/2025	234	5560	44,070	44,070			37,532		67,877			(5,509)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	06/01/2023	05/30/2025	71	5653	12,800	12,800			7,465		14,818			(1,602)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/04/2025	107	5573	22,320	22,320			11,283		27,175			(2,790)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/05/2025	328	5484	61,920	61,920			52,139		111,566			(7,740)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/08/2025	316	5697	58,500	58,500			39,696		66,382			(7,313)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/03/2025	71	5658	13,320	13,320			8,403		14,703			(1,670)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/08/2025	387	5743	63,822	63,822			43,308		72,196			(7,978)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/24/2025	412	5372	53,492	53,492			39,822		72,862			(8,525)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	347	5464	66,690	66,690			55,514		122,608			(8,336)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/12/2023	07/11/2025	123	5707	23,240	23,240			14,876		22,317			(2,905)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/09/2025	89	5611	17,315	17,315			9,585		21,760			(2,164)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/23/2025	54	5527	10,860	10,860			6,221		15,629			(1,358)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/26/2025	197	5568	37,730	37,730			28,142		55,282			(4,716)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/17/2025	368	5500	55,200	55,200			42,765		119,798			(6,900)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/20/2025	246	5675	48,860	48,860			29,907		49,904			(6,116)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/12/2025	177	5742	26,500	26,500			19,256		30,721			(3,313)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/18/2025	139	5729	28,480	28,480			18,504		24,248			(3,560)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/25/2025	348	5735	67,400	67,400			44,440		59,159			(8,425)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/18/2025	226	5735	45,630	45,630			29,647		38,743			(5,704)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	354	5651	65,600	65,600			47,102		78,502			(8,211)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/29/2025	334	5653	68,970	68,970			48,791		73,268			(8,621)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2025	183	5465	33,500	33,500			27,526		65,230			(4,182)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	88	5674	16,600	16,600			9,987		17,197			(2,075)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/01/2025	105	5716	18,942	18,942			12,671		20,820			(2,368)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/15/2025	390	5658	68,420	68,420			47,086		83,862			(8,553)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/03/2025	159	5675	28,710	28,710			18,112		31,532			(3,599)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/15/2025	302	5635	55,930	55,930			38,490		68,797			(6,991)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/11/2025	53	5612	10,260	10,260			5,285		12,757			(1,283)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/14/2025	165	5470	28,530	28,530			23,200		57,748			(3,566)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/14/2025	422	5377	91,770	91,770			74,626		176,336			(11,471)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/22/2025	424	5671	75,360	75,360			52,586		88,432			(9,420)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/05/2025	164	5440	34,470	34,470			29,025		60,906			(4,309)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/29/2023	03/28/2025	107	5580	21,060	21,060			10,443		27,594			(2,633)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/24/2025	131	5318	24,920	24,920			19,546		60,516			(3,115)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/10/2025	310	5474	57,290	57,290			43,833		107,385			(7,161)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2025	403	5438	76,760	76,760			64,715		151,358			(9,631)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/29/2025	351	5676	68,800	68,800			48,670		72,581			(8,600)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/13/2023	12/12/2025	558	5555	106,640	106,640			90,820		163,849			(13,330)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/26/2025	554	5574	110,670	110,670			96,513		157,949			(13,853)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/25/2026	161	5512	41,310	41,310			34,312		57,154			(3,443)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/08/2026	89	5617	20,735	20,735			14,564		26,053			(1,728)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/27/2026	347	5470	80,560	80,560			71,560		133,151			(6,713)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/20/2026	439	5427	105,360	105,360			92,829		181,984			(8,772)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/17/2026	71	5583	17,200	17,200			11,750		21,119			(1,433)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/15/2026	18	5542	3,218	3,218			2,218		5,708			(378)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/16/2026	405	5413	91,740	91,740			77,962		169,449			(7,645)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/01/2026	54	5608	8,241	8,241			5,241		15,956			(987)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/13/2026	477	5426	110,760	110,760			96,966		196,596			(9,230)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/14/2026	373	5585	92,610	92,610			73,359		112,778			(7,718)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2026	194	5681	42,020	42,020			31,726		47,409			(3,495)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/02/2026	125	5573	31,500	31,500			21,106		37,483			(2,627)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/02/2026	331	5433	72,000	72,000			60,264		135,395			(6,000)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/10/2026	53	5629	11,970	11,970			8,101		15,045			(998)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/29/2023	03/27/2026	107	5586	25,020	25,020			16,611		32,703			(2,085)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/28/2026	626	5580	150,500	150,500			137,706		201,092			(12,519)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/28/2026	386	5653	95,040	95,040			76,502		102,673			(7,920)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/17/2026	243	5740	58,660	58,660			44,962		53,285			(4,888)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/18/2026	575	5524	144,960	144,960			131,553		204,259			(12,080)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/06/2026	407	5415	88,440	88,440			76,859		171,486			(7,370)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/09/2026	328	5474	73,440	73,440			61,940		124,941			(6,120)					0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/12/2026																	

STATEMENT AS OF MARCH 31, 2024 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)
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/23/2026	449	5372	91,680	78,499					200,755			(7,640)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	10/30/2026	299	5392	58,720	50,654					129,921			(4,893)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/24/2026	54	5566	12,240	8,440					16,757			(1,020)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/22/2023	03/20/2026	36	5535	8,920	5,865					12,001			(743)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/12/2023	07/10/2026	105	5735	22,740	17,284					22,808			(1,895)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	07/31/2026	698	5693	161,040	125,499					183,368			(13,420)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	06/01/2023	06/01/2026	89	5630	20,750	15,003					24,034			(1,720)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/07/2026	387	5743	79,970	62,634					92,684			(6,664)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/05/2026	318	5583	85,446	62,207					100,193			(7,121)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/21/2026	478	5677	102,330	81,714					120,419			(8,528)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/18/2026	339	5612	76,190	62,794					98,542			(6,349)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/22/2026	176	5675	42,400	31,471					44,199			(3,527)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/04/2026	354	5623	84,000	68,216					100,295			(7,006)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/04/2026	364	5484	84,000	75,154					136,729			(7,000)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/26/2027	435	5735	116,500	96,697					113,152			(7,266)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2027	194	5675	48,950	39,959					55,638			(3,053)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2027	401	5562	88,660	78,269					143,303			(5,530)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/07/2027	425	5651	108,960	93,650					129,535			(6,796)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/22/2023	03/22/2027	36	5540	9,920	7,377					13,343			(619)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/20/2023	09/20/2027	374	5612	95,970	83,341					122,174			(5,986)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2027	54	5555	14,310	11,260					18,854			(893)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2027	89	5617	23,640	18,374					29,833			(1,474)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/30/2027	386	5574	122,540	104,650					133,556			(7,643)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/25/2027	505	5377	117,450	104,811					236,171			(7,326)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2027	611	5507	179,860	167,409					240,145			(11,218)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2027	179	5557	48,100	42,001					64,333			(3,000)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	06/01/2023	06/01/2027	89	5630	23,900	18,937					27,409			(1,491)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2027	54	5534	14,730	11,307					19,391			(919)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2027	125	5573	35,910	27,049					41,911			(2,240)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	70	5667	18,960	15,373					20,397			(1,183)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2027	354	5583	105,480	84,008					125,532			(6,579)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/12/2023	07/12/2027	140	5735	35,600	29,207					36,122			(2,220)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/04/2027	331	5433	82,440	72,382					145,854			(5,142)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/15/2027	514	5421	136,920	124,157					227,022			(8,540)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2027	176	5686	44,800	35,895					49,154			(2,794)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/08/2027	462	5415	115,500	104,180					206,000			(7,204)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/13/2027	301	5691	73,100	63,130					85,748			(4,559)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2027	420	5470	111,320	102,012					173,222			(6,943)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2027	36	5548	10,240	8,008					12,518			(639)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/09/2027	422	5754	99,000	83,122					116,817			(6,175)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/03/2027	54	5608	13,599	10,505					16,817			(848)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/28/2027	662	5580	182,780	171,129					233,899			(11,400)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2027	337	5392	76,320	68,474					154,616			(4,760)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2027	53	5629	13,650	10,347					17,390			(851)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	03/29/2023	03/29/2027	125	5580	33,390	24,991					43,863			(2,083)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2027	89	5600	23,900	18,232					14,539			(1,491)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/13/2023	12/13/2027	665	5555	177,230	164,111					242,722			(11,054)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2027	789	5687	205,290	171,380					242,299			(12,804)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/16/2027	408	5641	104,650	88,368					125,849			(6,527)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/18/2027	442	5419	112,320	99,695					194,915			(7,006)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/06/2027	401	5479	98,290	86,290					163,472			(6,655)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/22/2027	281	5680	66,400	53,566					80,312			(4,141)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/19/2027	457	5433	123,500	112,481					199,321			(7,713)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/23/2027	531	5677	132,000	112,096					154,122			(8,233)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/19/2027	243	5735	67,900	56,033					63,601			(4,235)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2028	647	5512	208,800	197,244					267,406			(10,411)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	12/28/2023	12/28/2028	733	5574	226,320	214,787					280,958			(11,285)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	06/01/2023	06/01/2028	107	5630	31,860	26,570					36,216			(1,589)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/19/2028	107	5600	31,920	25,868					37,605			(1,592)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/26/2028	487	5735	146,160	126,298					142,355			(7,288)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	05/03/2023	05/03/2028	54	5602	15,171	12,411					20,046			(756)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/12/2023	07/12/2028	158	5707	46,620	39,927					47,860			(2,325)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	BAML	10/04/2023	10/04/2028	368	5330	117,600	106,130					194,549			(5,864)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2028	212	5669	60,240	51,394					67,966			(3,004)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/19/2028	278	5746	84,480	72,676					80,372			(4,212)				0/0
SPPRI SME	INDEX LIAB	EX5	Equity/Index	NS	08/02/2023	08/02/2028	841	5687	239,472	207,849					284,612			(11,941)				0/0
SPP																						

STATEMENT AS OF MARCH 31, 2024 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)
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	05/10/2023	05/10/2028	107		5617	31,242			25,678		39,122			(1,558)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2028	54		5555	15,900			13,190		20,428			(793)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/17/2028	36		5542	11,420			9,430		13,602			(669)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2028	474		5470	138,580			129,316		207,155			(6,910)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	04/12/2023	04/12/2028	53		5624	15,210			12,268		19,248			(758)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	08/16/2023	08/16/2028	479		5641	138,240			121,045		162,158			(6,893)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	03/22/2023	03/22/2028	36		5546	10,740			8,539		14,303			(536)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	UBS	11/15/2023	11/15/2028	551		5421	160,800			148,817		255,402			(8,018)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	06/14/2023	06/14/2028	176		5686	49,100			41,298		54,793			(2,448)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	04/05/2023	04/05/2028	143		5573	36,605			30,605		51,929			(2,274)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	06/22/2023	06/22/2028	281		5675	86,080			72,779		89,568			(4,292)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	12/13/2023	12/13/2028	719		5555	211,600			199,078		281,432			(10,551)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	09/07/2023	09/07/2028	460		5651	132,080			117,244		154,110			(6,586)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	UBS	04/26/2023	04/26/2028	54		5551	15,990			13,020		20,464			(797)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	11/08/2023	11/08/2028	499		5415	138,780			127,906		232,587			(6,920)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	06/07/2023	06/07/2028	371		5583	100,255			100,255		142,806			(5,971)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	UBS	10/25/2023	10/25/2028	486		5377	125,320			114,539		237,415			(6,249)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	08/30/2023	08/30/2028	439		5579	151,250			133,597		162,860			(7,542)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	12/06/2023	12/06/2028	419		5490	121,210			113,572		178,422			(6,044)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2023	11/21/2028	531		5433	158,050			146,792		242,019			(7,881)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2028	449		5355	120,720			110,798		225,661			(6,019)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2028	105		5690	30,720			26,074		32,782			(1,532)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/13/2028	336		5782	80,370			71,606		92,433			(4,007)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	08/09/2023	08/09/2028	439		5760	113,225			98,707		134,740			(5,646)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	09/27/2023	09/27/2028	215		5535	65,640			58,986		85,165			(3,273)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	BAML	10/11/2023	10/11/2028	438		5469	125,280			113,541		189,752			(6,247)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	UBS	10/18/2023	10/18/2028	460		5413	129,250			117,635		214,759			(6,445)				0/0
SPPR ISME	INDEX LIAB	EX5	Equity/Index	NS	03/29/2023	03/29/2028	125		5580	36,610			29,248		47,740			(1,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	03/01/2023	02/28/2025	8,544		352,193420	82,500			37,737		185,189			(10,313)				0/0
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	2,412		955,36692		47,150		44,033		63,735			(3,117)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	948		951,67		16,586		16,586		27,063			(2,764)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2025	529		839,8668		11,950		9,783		18,618			(2,167)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2025	2,220		947,4311		42,420		34,728		67,871			(7,692)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	2,843		953,57334		55,620		47,674		78,174			(7,946)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	843		949,76666		23,840		22,137		32,331			(1,703)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2026	524		946,78578		15,950		15,424		22,139			(526)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/23/2026	529		941,7578		15,150		13,777		23,796			(1,373)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	843		954,52501		22,160		20,577		34,512			(1,583)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/23/2026	634		937,9757		19,320		17,568		29,994			(1,752)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/05/2027	948		953,57334		30,060		28,629		44,843			(1,431)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/22/2027	634		943,6489		20,940		19,674		33,331			(1,266)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2028	1,053		954,52501		37,400		36,067		56,184			(1,333)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2028	524		953,46		19,200		18,884		28,132			(316)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2029	3,581		954,52501		140,420		136,419		213,451			(4,001)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2029	3,356		954,41346		133,760		132,000		199,070			(1,760)				
BESGUVCX	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2029	3,383		945,54		135,040		130,156		216,260			(4,884)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	29		37432		47,080		36,733		77,785			(10,347)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	18		38463		26,530		23,250		38,442			(3,280)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	34		38424		20,150		17,659		24,444			(2,491)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2025	19		37693		27,510		22,522		47,530			(4,988)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	23		38991		35,730		32,266		40,474			(3,464)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	49		39069		31,920		28,825		33,707			(3,095)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	46		39591		34,920		33,958		33,833			(962)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	42		37658		30,240		23,594		41,020			(6,646)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	01/18/2024	01/17/2025	16		37394		23,580		19,008		44,417			(4,572)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	25		39196		44,000		42,788		46,416			(1,212)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	01/04/2024	01/03/2025	16		37328		14,220		10,911		20,651			(3,309)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	33		38598		23,400		21,407		25,408							

STATEMENT AS OF MARCH 31, 2024 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 LIAB	EX5	Equity/Index	BAML	01/31/2024	01/31/2025	4,400	17137	56,320		56,320		47,191		76,899			(9,129)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	2,900	18018	31,900		31,900		29,791		30,021			(2,109)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	03/28/2024	03/28/2025	5,700	18255	76,380		76,380		76,380		76,380								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	02/01/2024	01/31/2025	4,400	17345	58,080		58,080		49,070		59,534			(9,010)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	02/29/2024	02/28/2025	4,800	18044	54,720		54,720		50,476		54,718			(4,244)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	5,800	18240	81,200		81,200		78,963		69,400			(2,237)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2025	4,400	17499	54,120		54,120		44,307		65,242			(9,813)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	01/05/2024	01/03/2025	2,500	16306	34,500		34,500		26,546		55,437			(7,954)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	02/23/2024	02/21/2025	4,800	17938	70,080		70,080		63,461		72,678			(6,619)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	4,800	18005	72,000		72,000		65,019		72,555			(6,981)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/15/2024	02/14/2025	2,100	0,998	45,570		45,570		40,380		51,531			(5,190)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/07/2024	03/07/2025	2,600	1,001	66,820		66,820		62,933		69,390			(3,887)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/23/2024	02/21/2025	2,300	0,99	55,430		55,430		50,195		61,088			(5,235)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/21/2024	03/21/2025	2,100	0,995	45,990		45,990		45,098		45,078			(892)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/14/2024	03/14/2025	2,300	0,991	44,850		44,850		43,111		46,451			(1,739)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/29/2024	02/28/2025	1,600	0,995	36,000		36,000		33,208		38,977			(2,792)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BAML	01/19/2024	01/17/2025	1,200	1,008	25,920		25,920		20,952		33,987			(4,968)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	02/08/2024	02/07/2025	2,400	0,996	47,520		47,520		41,070		55,137			(6,450)					
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	BAML	02/01/2024	01/31/2025	1,013	1963	45,600		45,600		38,526		56,201			(7,074)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	349	2876	16,500		16,500		15,095		23,239			(1,405)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2024	03/27/2025	231	3053	10,640		10,640		10,640		10,640								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2024	03/27/2025	198	3007	31,380		31,380		31,380		31,381								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	302	2944	12,870		12,870		12,515		13,979			(355)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	209	2838	31,740		31,740		29,037		55,054			(2,703)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	170	2949	5,150		5,150		4,810		6,035			(341)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	01/25/2024	01/24/2025	1,051	2721	53,384		53,384		64,670		87,923			(11,286)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	02/08/2024	02/07/2025	502	2776	26,880		26,880		23,231		35,423			(3,649)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	02/01/2024	01/31/2025	976	2754	45,360		45,360		38,324		67,624			(7,036)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	02/15/2024	02/14/2025	1,016	2841	69,600		69,600		61,673		87,587			(7,927)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BAML	03/07/2024	03/07/2025	168	3013	9,150		9,150		8,618		9,838			(532)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/05/2024	01/03/2025	12,996	370,7015	55,930		55,930		43,035		113,175			(12,895)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	17,016	364,16022	141,360		141,360		121,166		220,718			(20,194)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/04/2024	01/03/2025	4,975	365,78991	30,420		30,420		23,342		57,592			(7,078)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/14/2025	10,018	372,3048	67,340		67,340		64,728		87,141			(2,612)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/14/2025	17,598	369,35	141,050		141,050		135,580		180,119			(5,470)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	4,117	367,07934	28,800		28,800		24,686		45,883			(4,114)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/11/2024	01/10/2025	4,688	366,62904	29,070		29,070		22,933		52,281			(6,137)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/28/2024	03/28/2025	10,447	375,94331	73,320		73,320		73,320		73,320								
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	17,256	370,89	138,880		138,880		132,376		161,288			(6,504)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/04/2024	01/03/2025	11,608	362,17181	89,040		89,040		68,322		162,478			(20,718)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	9,706	373,85712	65,520		65,520		62,452		76,560			(3,068)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/05/2024	01/03/2025	11,337	362,02166	86,920		86,920		66,880		159,871			(20,040)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	10,704	373,64736	48,750		48,750		41,786		81,645			(6,964)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/11/2024	01/10/2025	9,927	371,34336	44,640		44,640		35,216		84,130			(9,424)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	01/11/2024	01/10/2025	14,064	362,64	111,690		111,690		88,111		193,576			(23,579)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	15,956	371,87073	73,660		73,660		66,518		137,462			(7,142)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	16,506	363,51	130,800		130,800		118,119		222,730			(12,681)					
RETURN S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/14/2025	10,559	377,4757	50,310		50,310		48,359		67,435			(1,951)					

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	01/05/2024	01/03/2025	5,254	365.99992			31,350		24,122		60,119			(7,228)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	4,952	366.05457			33,660		30,397		58,789			(3,263)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	10,246	379.04958			49,400		47,087		58,657			(2,314)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/28/2024	03/28/2025	29,732	372.95667			248,640		248,640		248,640							
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	01/04/2024	01/03/2025	12,990	370.85525			56,400		43,276		112,067			(13,124)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/28/2024	03/28/2025	16,339	382.66325			74,420		74,420		74,420							
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	5,764	365.25489			62,160		57,720		86,420			(4,440)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/14/2024	03/13/2026	3,249	369.35			35,760		35,069		42,135			(691)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	3,235	370.89			35,760		34,925		39,433			(835)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	02/22/2024	02/20/2026	4,402	363.87351			47,040		44,769		69,780			(2,271)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	03/28/2024	03/27/2026	10,982	369.97003			140,630		140,630		140,630							
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	01/04/2024	01/02/2026	1,382	361.81			14,950		13,218		23,200			(1,732)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BAML	01/11/2024	01/09/2026	2,758	362.27736			30,700		27,477		45,623			(3,223)				
SP500L V5	INDEX LIAB.	EX5	Equity/Index	BAML	01/19/2024	01/17/2025	1,371	363.85084			7,150		5,780		12,151			(1,370)				
SP500L V5	INDEX LIAB.	EX5	Equity/Index	BAML	01/19/2024	01/17/2025	11,246	381.35068			106,600		86,168		175,117			(20,432)				
SP500L V5	INDEX LIAB.	EX5	Equity/Index	BAML	01/19/2024	01/17/2025	21,120	392.28808			102,410		82,781		187,397			(19,629)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	02/01/2024	01/30/2026	1,483	625.15301			23,360		23,360		31,840			(1,804)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	03/21/2024	03/20/2026	4,528	651.4898			64,750		64,125		67,635			(625)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	03/07/2024	03/06/2026	3,296	644.3508			46,260		44,920		54,324			(1,340)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	02/23/2024	02/23/2026	2,020	641.06482			30,250		28,835		34,350			(1,415)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	02/29/2024	02/27/2026	1,477	623.6118			27,840		26,765		34,552			(1,075)				
SP500L V8	INDEX LIAB.	EX5	Equity/Index	BAML	03/14/2024	03/13/2026	1,648	640.11124			26,010		25,508		29,850			(502)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BAML	03/14/2024	03/14/2025	3,494	197.74545			8,890		8,545		9,333			(345)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BAML	02/08/2024	02/07/2025	4,779	190.2133			16,920		14,623		24,672			(2,297)				
SPLV5UE	INDEX LIAB.	EX5	Equity/Index	BAML	02/22/2024	02/21/2025	9,502	200.55988			40,850		36,889		54,856			(3,961)				
SPLV5UE	INDEX LIAB.	EX5	Equity/Index	BAML	02/22/2024	02/20/2026	2,501	200.75984			14,850		14,133		18,163			(717)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	1,183	257.3025			5,190		4,847		5,995			(343)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	3,138	255.42984			18,320		17,815		20,430			(505)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	01/18/2024	01/17/2025	10,121	253.708			33,500		27,004		70,494			(6,496)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	3,156	253.2465			19,520		18,229		22,401			(1,291)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	4,387	255.23296			17,600		16,101		28,462			(1,499)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	1,595	249.71712			10,320		9,441		15,620			(879)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	3,989	249.4664			36,200		34,659		47,438			(1,541)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	03/20/2024	03/20/2026	2,746	255.68476			22,680		22,368		23,606			(312)				
SPWAE5SE	INDEX LIAB.	EX5	Equity/Index	BAML	01/18/2024	01/16/2026	405	247.52			3,400		3,072		5,202			(328)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	470	5743			66,150		64,328		70,613			(1,822)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	963	5697			138,600		129,436		165,495			(9,164)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	90	5652			9,650		7,529		16,833			(2,121)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	35	5681			5,760		5,490		6,517			(270)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	318	5674			42,300		36,257		57,224			(6,043)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/31/2024	01/31/2025	478	5613			66,150		55,428		103,535			(10,722)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	491	5703			69,160		64,587		82,700			(4,573)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	934	5626			152,640		139,640		199,035			(13,000)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	370	5637			53,216		58,170		76,215			(4,954)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/31/2024	01/31/2025	230	5613			31,850		26,688		49,850			(5,163)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	1,075	5585			147,600		115,160		249,467			(32,440)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	505	5726			75,110		73,041		80,322			(2,069)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	300	5685			38,420		32,931		52,068			(5,489)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	336	5629			49,970		43,792		70,244			(6,178)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	531	5651			72,900		63,888		103,419			(9,012)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	924	5727			130,910		124,779		149,066			(6,131)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	353	5697			62,400		57,943		78,912			(4,457)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	229	5637			47,840		45,803		59,081			(2,037)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/10/2024	01/09/2026	197	5591			37,180		33,094		55,164			(4,086)				
SPPR1SME	INDEX LIAB.	EX5	Equity/Index	BAML	01/31/2024	01/30/2026	283	5596			56,640		52,050		79,003			(4,590)				

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STATEMENT AS OF MARCH 31, 2024 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)
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/06/2024	03/06/2026	526	5703		102,300			98,927		117,664			(3,373)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/28/2024	02/27/2026	599	5666		116,960			111,980		145,103			(4,980)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/31/2024	01/30/2026	319	5647		56,340			51,774		79,562			(4,566)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/13/2024	03/13/2026	297	5658		67,660			66,080		75,075			(1,580)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/10/2024	01/09/2026	108	5663		16,920			15,061		25,572			(1,859)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/14/2024	02/13/2026	566	5640		110,400			103,576		144,350			(6,824)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/07/2024	02/06/2026	106	5714		17,940			16,659		22,746			(1,281)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/14/2024	02/13/2026	265	5651		50,400			47,285		65,986			(3,115)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/13/2024	03/13/2026	105	5704		21,540			21,037		23,928			(503)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/06/2024	03/06/2026	596	5697		117,300			113,433		135,110			(3,867)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/20/2024	03/20/2026	244	5737		47,880			47,222		50,844			(658)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/20/2024	03/20/2026	557	5743		108,160			106,674		114,662			(1,486)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/07/2024	02/05/2027	441	5680		100,000			95,238		120,382			(4,762)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/28/2024	02/26/2027	564	5643		139,200			135,248		165,491			(3,952)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/13/2024	03/12/2027	262	5727		62,550			61,576		67,313			(974)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/31/2024	01/29/2027	408	5608		96,600			91,381		126,271			(5,219)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/10/2024	01/08/2027	251	5630		53,620			49,692		74,451			(3,928)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/14/2024	02/12/2027	602	5629		145,180			139,197		180,781			(5,983)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/20/2024	03/19/2027	627	5743		147,960			146,605		154,583			(1,355)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/06/2024	03/05/2027	578	5708		135,300			132,326		150,811			(2,974)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/07/2024	02/07/2028	494	5680		129,640			125,020		150,512			(4,620)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/28/2024	02/28/2028	388	5598		116,820			114,338		134,972			(2,482)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/06/2024	03/06/2028	893	5697		245,310			241,275		266,793			(4,035)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/14/2024	02/14/2028	566	5629		156,160			151,344		187,468			(4,816)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/13/2024	03/13/2028	419	5716		116,160			114,807		123,348			(1,353)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/31/2024	01/31/2028	443	5602		121,750			116,827		152,444			(4,923)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/20/2024	03/20/2028	662	5737		181,260			180,018		186,228			(1,242)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/10/2024	01/10/2028	125	5686		28,490			26,928		37,659			(1,562)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/10/2024	01/10/2029	287	5635		79,840			76,340		100,445			(3,500)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/20/2024	03/20/2029	697	5743		210,400			209,246		213,012			(1,154)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	01/31/2024	01/31/2029	425	5602		130,080			125,875		156,858			(4,205)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/07/2024	02/07/2029	529	5680		155,100			150,681		175,293			(4,419)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/06/2024	03/06/2029	1,069	5697		326,960			322,658		347,747			(4,302)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/14/2024	02/14/2029	761	5634		230,480			224,797		268,896			(5,683)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	02/28/2024	02/28/2029	493	5632		155,680			153,036		175,813			(2,644)				
SPPR1 SME	INDEX LIAB	EX5	Equity/ Index	BAML	03/13/2024	03/13/2029	279	5716		85,278			85,278		89,489			(802)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/29/2024	02/28/2025	1,704	1142		134,080			123,680		165,948			(10,400)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/23/2024	02/21/2025	2,973	1189		162,995			147,601		212,501			(15,394)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/28/2024	03/28/2025	5,266	1203		358,144			358,144		357,888							
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/19/2024	01/17/2025	88	1148		5,122			4,140		8,067			(982)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/08/2024	02/07/2025	766	1165		50,445			43,598		63,674			(6,847)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/11/2024	01/10/2025	175	1161		9,350			7,376		14,628			(1,974)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/14/2024	03/14/2025	6,361	1191		401,660			386,083		481,476			(15,577)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/01/2024	01/31/2025	434	1164		27,620			23,335		36,190			(4,285)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/25/2024	01/24/2025	261	1140		17,379			14,346		25,162			(3,033)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/05/2024	01/03/2025	177	1131		10,066			7,745		17,926			(2,321)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/21/2024	03/21/2025	2,583	1197		163,928			160,749		175,080			(3,179)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/15/2024	02/14/2025	1,721	1162		107,540			95,292		146,855			(12,248)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/19/2024	01/16/2026	794	1184		45,849			50,679		72,997			(4,830)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/21/2024	03/20/2026	833	1207		65,280			64,650		68,748			(630)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/28/2024	03/27/2026	1,316	1213		109,344			109,344		109,266							
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/05/2024	01/05/2026	177	1172		10,738			9,512		17,079			(1,226)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/07/2024	03/06/2026	503	1239		32,442			31,502		34,001			(940)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/21/2024	03/20/2026	250	1245		16,293			16,136		17,196			(157)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/25/2024	01/23/2026	87	1160		6,686			6,105		8,960			(581)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/15/2024	02/13/2026	430	1162		34,845			32,872		44,313			(1,973)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/08/2024	02/06/2026	425	1194		31,095			28,993		37,485			(2,102)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	01/11/2024	01/09/2026	874	1204		50,510			45,208		72,419			(5,302)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/15/2024	02/13/2026	602	1207		38,787			36,591		50,013			(2,197)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/23/2024	02/23/2026	680	1227		41,656			39,708		51,521			(1,948)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/01/2024	01/30/2026	347	1222		21,276			19,633		26,571			(1,643)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/14/2024	03/13/2026	418	1191		34,360			33,697		39,358			(664)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/28/2024	03/27/2026	411	1251		28,480			28,480		28,460							
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	03/14/2024	03/13/2026	1,088	1180		94,042			92,226		107,493			(1,816)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/08/2024	02/06/2026	85	1184		6,555			6,112		7,886			(443)				
BX11 TR12	INDEX LIAB	EX5	Equity/ Index	BARCLAYS	02/23/2024	02/23/2026	510	1187		38,268			36,478		46,858			(1,790)				
BX11 TR12	INDEX LIAB																					

STATEMENT AS OF MARCH 31, 2024 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)	
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/08/2024	02/07/2025	1,454	343.583473	13,090				11,313		16,510			(1,777)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/29/2024	02/28/2025	6,405	340.4182	68,860				63,519		85,270			(5,341)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/01/2024	01/31/2025	882	343.0436	7,869				6,648		10,203			(1,221)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/11/2024	01/10/2025	1,475	339.7807	12,660				9,987		19,548			(2,673)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/14/2024	03/14/2025	16,442	345.980552	151,506				145,630		180,849			(5,876)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/19/2024	01/17/2025	296	338.437831	2,707				2,188		4,192			(519)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/07/2024	03/07/2025	3,463	344.768694	33,552				31,600		35,262			(1,952)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/25/2024	01/24/2025	588	338.8303	5,696				4,702		8,214			(994)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/15/2024	02/14/2025	4,097	340.8514	39,144				34,686		53,013			(4,458)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/23/2024	02/21/2025	5,233	346.7971	39,492				35,762		51,592			(3,730)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/21/2024	03/21/2025	10,937	347.800253	96,026				94,164		102,152			(1,862)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/19/2024	01/16/2026	4,446	338.777288	51,915				46,967		72,482			(4,948)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/23/2024	02/23/2026	2,907	346.1097	30,850				29,407		37,714			(1,443)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/21/2024	03/20/2026	3,454	347.4528	40,308				39,919		42,233			(389)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/14/2024	03/13/2026	6,058	344.593857	75,684				74,223		86,238			(1,461)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/28/2024	03/27/2026	4,290	349.6453	50,355				50,355		50,337								
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/11/2024	01/09/2026	6,195	342.8357	62,832				56,236		88,143			(6,596)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/07/2024	03/06/2026	1,443	349.966212	14,885				14,454		15,521			(431)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/08/2024	02/06/2026	2,909	343.9274	33,730				31,450		40,334			(2,280)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/15/2024	02/13/2026	2,926	340.8514	35,710				33,688		45,016			(2,022)					
BX1 TR6E	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/29/2024	02/27/2026	3,785	340.4182	50,271				48,330		59,296			(1,942)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/25/2024	01/24/2025	1,500	0.999	34,650				34,650		42,259			(6,047)					
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/07/2024	02/07/2025	410	1978	8,728				7,481		14,128			(1,247)					
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/07/2024	02/07/2025	308	1964	30,564				26,198		60,154			(4,366)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	02/29/2024	02/28/2025	369	4849	34,380				31,713		40,776			(2,667)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	02/23/2024	02/21/2025	410	4829	47,600				43,104		57,783			(4,496)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	01/19/2024	01/17/2025	382	4467	38,250				30,919		64,483			(7,331)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	01/25/2024	01/24/2025	546	4550	59,500				49,116		91,167			(10,384)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	01/05/2024	01/03/2025	269	4481	19,800				15,235		30,820			(4,565)					
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	BNP	02/15/2024	02/14/2025	443	4724	49,350				43,730		67,121			(5,620)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2024	01/31/2025	143	38366	133,815				113,057		150,505			(20,758)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	03/28/2024	03/28/2025	111	39688	86,108				86,108		86,106								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/15/2024	02/14/2025	103	38696	83,160				73,689		90,311			(9,471)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/23/2024	02/21/2025	120	38958	116,231				105,254		121,936			(10,977)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	03/21/2024	03/21/2025	186	18027	76,160				74,683		74,303			(1,477)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	02/23/2024	02/21/2025	223	17794	80,240				72,662		81,989			(7,578)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	01/05/2024	01/03/2025	2,100	1,002	49,560				38,134		65,116			(11,426)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2024	01/31/2025	2,600	0,986	60,320				50,963		73,445			(9,357)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	03/28/2024	03/28/2025	3,000	0,992	59,700				59,700		59,700								
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	BNP	02/15/2024	02/14/2025	1,019	2045	49,791				44,120		54,370			(5,671)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	02/23/2024	02/21/2025	840	2875	34,896				31,600		42,410			(3,296)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	03/28/2024	03/28/2025	3,403	203,25136	8,778				8,778		8,778								
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	01/25/2024	01/24/2025	2,672	180,40296	9,970				8,230		13,196			(1,740)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/20/2024	03/20/2025	3,557	959,66	69,360				67,449		64,552			(1,911)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2025	1,878	961,26517	35,640				35,640		35,801								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/20/2024	03/20/2025	628	960,6197	11,940				11,611		11,125			(329)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/20/2024	03/20/2026	209	959,66	5,600				5,523		5,318			(77)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/25/2027	522	958,39	17,350				17,350		17,428								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/20/2024	03/20/2028	314	956,781	11,580				11,501		10,508			(79)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/20/2024	03/20/2029	3,662	957,7407	144,550				143,758		127,887			(792)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2029	5,113	956,47322	211,190				211,190		212,142								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/01/2024	01/31/2025	91,283	262,958442	588,040				496,821		470,335			(91,220)					
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/25/2024	01/24/2025	92,374	263,02541	498,520				411,521		471,913			(86,999)					
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/29/2024	02/28/2025	131,366	260,815448	835,920				771,084		852,122			(64,836)					
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	131,128	262,100455	737,450				653,463		745,119			(83,987)					
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2024	01/10/2025	80,965	262,887762	436,720				344,524		411,369			(92,196)					

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)	
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/13/2026	42,053	261.838877		330,000			311,312		303,943								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/19/2024	01/16/2026	16,479	259.376547		143,190			129,543		136,741								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/21/2024	03/20/2026	50,012	264.200336		396,000			392,177		312,060								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/14/2024	03/13/2026	37,748	261.477806		314,820			308,741		281,224								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/01/2024	01/30/2026	26,514	263.750486		218,400			201,530		166,177								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2024	01/09/2026	24,824	261.8404		198,900			178,021		176,210								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/08/2024	02/06/2026	25,205	261.8493		201,960			188,310		180,639								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	02/29/2024	02/27/2026	71,793	261.339174		588,440			565,714		533,611								
FIDMFYDN	INDEX LIAB	EX5	Equity/Index	CITI	03/07/2024	03/06/2026	87,064	263.646151		722,200			701,281		561,813								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	4,900	17846		66,150			65,616		70,301								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2025	16,378	382.1337		65,880			65,880		65,881								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	1,654	365.35974		10,920			9,676		19,114								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	11,300	370.0764		54,530			48,320		98,884								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/06/2024	03/06/2025	6,486	374.83026		37,920			35,413		42,881								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/06/2024	03/06/2025	25,404	370.39002		196,460			183,471		223,337								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2025	29,803	372.45		228,660			228,660		228,661								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	20,671	362.82		159,750			141,556		273,962								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2025	10,740	375.4296		68,400			68,400		68,400								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/06/2024	03/06/2025	15,675	378.53046		70,760			66,082		80,222								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/06/2024	03/06/2026	7,567	367.79988		91,560			88,542		97,148								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/13/2026	4,686	362.09436		51,850			48,914		75,003								
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI	03/27/2024	03/27/2026	10,740	369.4704		138,400			138,400		138,400								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	02/08/2024	02/07/2025	1,915	359.32582		15,190			13,128		23,637								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2024	01/03/2025	3,298	363.18218		12,120			9,326		19,564								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2024	01/10/2025	4,946	363.54609		21,960			17,324		35,261								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2024	01/03/2025	25,556	393.38671		103,230			79,430		182,517								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	02/08/2024	02/07/2025	11,763	381.9893		112,660			97,368		184,766								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	02/08/2024	02/07/2025	29,272	392.22442		146,590			126,693		266,935								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/18/2024	01/17/2025	20,878	391.68552		97,280			78,417		179,287								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2024	01/10/2025	32,151	393.75062		128,700			101,530		232,431								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/14/2025	22,611	396.80267		93,790			83,108		160,243								
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI	01/18/2024	01/17/2025	11,538	380.76492		107,940			87,010		180,564								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	01/11/2024	01/09/2026	1,688	628.5501		18,720			16,755		33,284								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	01/19/2024	01/16/2026	3,947	628.35105		46,830			42,367		79,401								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	01/25/2024	01/23/2026	2,439	631.072		32,370			29,557		47,384								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	02/15/2024	02/13/2026	5,405	630.3875		72,500			68,394		111,821								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	02/08/2024	02/06/2026	6,563	622.87104		89,250			83,218		152,395								
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	01/05/2024	01/05/2026	3,765	572.05932		122,600			108,603		181,324								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	02/07/2024	02/07/2025	8,573	198.1017		38,420			38,420		60,939								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	01/04/2024	01/03/2025	3,026	198.8949		12,660			9,714		19,340								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	01/18/2024	01/17/2025	2,527	196.8508		10,439			12,950		19,906								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	02/14/2024	02/14/2025	11,129	197.49231		50,380			44,152		84,295								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	01/18/2024	01/16/2026	3,538	198.43352		15,260			13,787		29,691								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	02/14/2024	02/13/2026	6,070	197.88769		36,600			34,338		53,564								
SPLV5UE	INDEX LIAB	EX5	Equity/Index	CITI	02/07/2024	02/06/2026	504	197.3085		3,340			3,101		4,608								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/31/2025	1,999	956.505		30,780			25,791		43,175								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/03/2025	2,247	934.0331		44,100			33,839		76,725								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/14/2025	635	941.5766		15,420			13,514		19,205								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/13/2026	953	945.3733		27,990			26,260		33,023								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/02/2026	428	940.5648		10,200			9,018		15,664								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/30/2026	421	945.1742		11,520			10,586		14,551								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/30/2026	947	944.23		26,280			24,150		33,206								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/12/2027	1,058	947.2717		35,300			33,845		40,437								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/29/2027	526	946.1185		16,800			15,892		20,315								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/04/2027	321	922.8359		11,640			10,745		16,212								
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/31/2028	737	946.1185		26,250			25,188		30,850								

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STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/04/2028	535	925.6352		20.550			19.365		27.558			(1.185)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/14/2028	1,270	948.3225		47.160			45.705		53.207			(1.455)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/14/2029	4,445	948.2208		173.460			169.183		193.211			(4.277)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/04/2029	6,312	931.2338		244.260			233.005		320.056			(11.255)					
BESGUVCX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/31/2029	3,578	947.0627		136.000			131.603		156.964			(4.397)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/21/2025	138	39264		132.000			129.440		132.488			(2.560)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/24/2025	97	37821		74.370			61.391		87.184			(12.979)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/10/2025	106	37711		86.800			68.476		106.879			(18.324)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/07/2025	85	38649		71.610			61.890		80.598			(9.720)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/13/2024	03/13/2025	35,244	106.95744		183.160			174.582		203.805			(8.578)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/20/2024	03/20/2025	32,555	108.5314		157.500			153.161		161.858			(4.339)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/27/2024	03/27/2025	46,121	107.21749		248.000			248.000		249.234								
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/06/2024	03/06/2025	25,385	106.14728		122.580			114.476		146.093			(8.104)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/28/2024	02/28/2025	26,261	106.4235		126.000			115.269		154.465			(10.731)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/14/2025	47,742	104.8246		241.000			211.206		318.777			(29.794)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/22/2024	02/21/2025	34,104	105.0322		168.480			152.145		203.474			(16.335)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/10/2024	01/10/2025	23,699	102.4027		99.120			77.335		189.362			(21.785)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/18/2024	01/17/2025	13,910	101.0874		66.920			53.944		124.000			(12.976)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/03/2025	12,913	100.0495		59.150			45.387		124.008			(13.763)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/24/2024	01/24/2025	23,144	102.6088		119.280			97.652		183.351			(21.628)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/31/2025	23,965	100.6375		129.250			108.300		222.505			(20.950)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/07/2024	02/07/2025	36,242	105.7662		161.500			138.429		221.505			(23.071)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/10/2024	01/09/2026	14,812	101.7932		88.650			78.908		143.532			(9.742)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/31/2024	01/30/2026	9,586	101.2505		63.800			58.629		96.403			(5.171)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/14/2024	02/13/2026	20,052	106.0927		121.590			114.074		151.742			(7.516)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/24/2024	01/23/2026	16,393	102.09		113.390			103.110		156.757			(10.280)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/04/2024	01/02/2026	1,987	98.9468		13.080			11.565		22.600			(1.515)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/06/2024	03/06/2026	5,641	107.52996		33.060			31.970		37.942			(1.090)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/27/2024	03/27/2026	36,897	107.43431		253.200			253.200		254.460								
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/22/2024	02/20/2026	22,489	105.34888		144.480			137.505		166.374			(6.975)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/07/2024	02/06/2026	20,029	105.7662		121.380			112.710		154.204			(8.670)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	01/18/2024	01/16/2026	17,884	101.6982		108.540			98.060		174.608			(10.480)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	02/28/2024	02/27/2026	27,199	105.2516		187.050			179.085		218.047			(7.965)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/13/2024	03/13/2026	27,824	107.71218		179.700			157.504		195.228			(4.196)					
GESEOTMX	INDEX LIAB	EX5	Equity/Index	GS	03/20/2024	03/20/2026	25,114	108.2054		164.970			162.704		169.293			(2.266)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/21/2025	42,013	114.0215		101.280			99.316		88.963			(1.964)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/07/2025	80,304	113.32		183.820			173.127		198.398			(10.693)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	12/18/2024	39,779	109.421		109.560			92.242		207.175			(17.318)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/14/2025	60,311	110.8231		150.750			133.581		253.839			(17.169)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/17/2025	47,759	108.1179		130.520			105.504		298.833			(25.016)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/10/2025	36,755	108.931		82.800			65.320		205.726			(17.480)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/28/2024	03/28/2025	63,489	114.06016		175.200			175.200		175.046								
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/07/2025	35,298	112.7534		90.000			84.765		97.356			(5.235)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/17/2025	11,021	106.37054		41.280			33.368		85.525			(7.912)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/24/2025	20,926	108.8505		57.730			47.655		118.426			(10.075)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	01/31/2025	28,210	109.0803		74.710			63.121		154.523			(11.589)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/28/2024	03/28/2025	135,676	114.52008		343.200			343.200		342.907								
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/26/2024	02/26/2025	51,441	112.0437		133.400			121.306		176.932			(12.094)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/28/2025	33,745	110.3424		123.120			113.571		153.610			(9.549)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/07/2025	76,847	110.63925		175.100			151.333		332.669			(23.767)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/14/2025	16,719	111.25356		59.280			56.981		68.202			(2.299)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/21/2025	99,781	114.25		230.280			225.815		201.508			(4.465)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/24/2025	55,500	109.7301		128.710			106.248		276.312			(22.462)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	01/31/2025	62,790	109.7401		145.590			123.005		312.293			(22.585)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/28/2025	64,826	110.6812		223.380			206.054		279.910			(17.326)					
LSMANFI	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/14/20																	

STATEMENT AS OF MARCH 31, 2024 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)
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/13/2026	54,910	110.6003		183,610			173,212		252,033				(10,398)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/26/2024	02/26/2026	78,936	112.2691		255,430			243,867		292,891				(11,563)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/19/2026	63,020	114.25		193,680			191,807		162,276				(1,873)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/09/2026	28,485	108.931		85,560			76,579		159,418				(8,981)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/05/2024	01/05/2026	12,034	106.5767		43,680			38,693		86,975				(4,987)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/05/2024	01/05/2026	23,142	107.8738		70,000			62,008		145,874				(7,992)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	01/30/2026	40,950	109.5202		130,500			120,420		214,009				(10,880)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/06/2026	33,451	110.63925		101,750			94,873		152,693				(6,877)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/27/2026	48,841	110.5683		202,950			195,112		225,353				(7,838)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/06/2026	43,396	110.5285		133,920			124,669		200,835				(9,051)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/23/2026	17,287	110.1699		49,970			45,628		83,523				(4,342)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/16/2026	15,614	108.44553		51,340			46,447		92,341				(4,893)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	01/30/2026	33,670	109.4102		108,780			100,378		178,256				(8,402)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/06/2026	38,828	113.20668		120,560			117,068		117,975				(3,492)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/06/2026	41,475	113.32		126,900			123,224		123,991				(3,676)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/13/2026	19,359	112.27632		71,280			69,904		73,883				(1,376)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/13/2026	47,709	110.9345		152,110			143,496		210,030				(8,614)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	02/01/2027	40,040	109.4102		149,600			141,928		211,728				(7,672)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/08/2027	44,105	109.2581		148,800			138,406		236,741				(10,394)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/05/2027	91,776	112.98004		341,120			334,542		311,422				(6,578)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/12/2027	42,308	110.3776		165,910			159,658		202,850				(6,252)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/19/2027	6,429	107.0258		28,490			26,690		42,935				(1,800)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/05/2024	01/05/2027	28,696	107.8738		101,060			93,379		176,651				(7,681)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/19/2027	68,271	114.13575		248,820			247,221		199,264				(1,599)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/25/2027	30,025	109.5102		110,220			103,861		157,185				(6,359)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/26/2027	31,081	109.6647		156,450			152,427		160,237				(4,023)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/26/2024	02/26/2027	87,805	112.2691		327,690			317,805		343,317				(9,885)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/08/2027	62,381	110.63925		221,490			211,551		291,115				(9,939)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/12/2027	13,200	109.77624		71,100			70,186		68,611				(914)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/28/2024	03/25/2027	51,313	113.8302		210,630			210,630		210,446							
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/29/2028	42,625	109.6647		226,080			221,735		219,314				(4,345)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/25/2028	28,205	109.8401		110,050			105,291		142,909				(4,759)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/08/2028	56,053	110.5285		221,340			213,896		266,296				(7,444)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/11/2028	47,781	109.149		180,960			171,514		257,802				(9,446)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/07/2028	94,423	113.32		373,430			368,048		322,737				(5,382)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	02/01/2028	44,590	109.5202		181,300			174,332		232,582				(6,968)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/21/2028	77,899	114.13575		312,390			310,889		241,519				(1,501)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/14/2028	28,159	110.91264		143,680			142,299		131,402				(1,381)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/05/2024	01/05/2028	29,621	107.7657		116,160			109,543		180,391				(6,617)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/15/2028	57,611	110.6003		240,640			233,864		271,837				(6,776)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/26/2024	02/25/2028	99,335	112.2691		405,440			396,263		398,313				(9,177)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/28/2024	03/28/2028	60,880	113.37028		282,800			282,800		282,557							
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/19/2028	22,961	108.55474		93,750			89,310		130,515				(4,440)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/19/2029	44,085	108.22711		196,800			189,351		252,736				(7,449)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	01/10/2029	15,839	110.57172		86,040			85,355		75,884				(685)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/28/2024	03/28/2029	146,982	115.20996		615,160			615,160		614,620							
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/08/2029	108,489	110.75		448,800			436,737		502,577				(12,063)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/05/2024	01/05/2029	129,594	108.09		526,400			502,433		751,786				(23,967)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/01/2024	02/01/2029	126,490	109.4102		553,220			536,226		657,673				(16,994)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/26/2024	02/26/2029	164,080	112.2691		714,100			701,188		663,867				(12,912)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/15/2024	02/15/2029	128,724	110.8231		546,548			559,130		592,338				(12,582)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/11/2029	140,586	109.149		570,690			546,885		747,778				(23,805)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/14/2029	86,237	111.9354		421,400			418,162		365,930				(3,238)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	01/25/2024	01/25/2029	100,082	109.6202		424,600			409,926		511,388				(14,674)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/21/2024	03/21/2029	146,171	114.25		619,570			617,190		462,923				(2,380)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	02/29/2024	02/28/2029	87,026	110.9071		431,200			424,573		397,517				(6,627)			
LSMANF	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/07/2029	202,965	113.32		857,900			848,012		710,175				(9,888)			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	03/14/2024	03/14/2025	405	18051		149,650			143,846		150,996				(5,804)			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	01/11/2024	01/10/2025	184	16821		76,260			60,161		92,857				(16,099)			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/07/2025	146	17783		42,120			36,403		44,153				(5,717)			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/17/2025	104	17158		41,940			33,902		46,782				(8,039)			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	03/07/2024	03/07/2025	55	18682		18,500			17,424		17,773				(1,076)			
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	GS	02/23/2024	02/21/2025	942	2001		37,430			33,895		43,027				(3,535)			
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	GS	02/08/2024	02/07/2025	808	1982		28,960			25,029		35,243				(3,931)			
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	GS	01/19/2024	01/17/2025	669	1921		24,960												

STATEMENT AS OF MARCH 31, 2024 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 LIAB.	EX5	Equity/Index	GS	03/14/2024	03/14/2025	1,743	2926			106,590		102,456		122,042				(4,134)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	01/10/2024	01/10/2025	14,070	362.47			111,180		86,745		196,648				(24,435)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	01/10/2024	01/10/2025	9,932	371.16928			44,280		34,548		86,617				(9,732)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	01/10/2024	01/10/2025	4,966	366.45717			30,600		23,875		56,564				(6,725)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	01/10/2024	01/09/2026	2,759	362.47			30,100		26,792		47,232				(3,308)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/14/2024	02/14/2025	5,621	249.31907			33,040		28,955		56,787				(4,085)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/07/2024	02/07/2025	399	256.64975			1,380		1,183		2,315				(197)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/13/2024	03/13/2025	4,312	259.19176			18,810		17,929		21,366				(881)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/22/2024	02/21/2025	3,591	251.1012			20,610		18,612		32,317				(1,998)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/27/2024	03/27/2025	1,178	252.65248			8,430		8,430		8,477								
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/22/2024	02/21/2025	3,591	256.6144			12,690		11,460		21,308				(1,230)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/07/2024	02/07/2025	4,393	250.39			26,290		22,534		41,051				(3,756)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/13/2024	03/13/2025	1,960	258.42643			9,150		8,721		10,357				(429)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	01/24/2024	01/24/2025	1,612	247.43546			10,240		8,383		18,152				(1,857)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	01/24/2024	01/24/2025	2,418	254.63268			8,160		6,680		16,198				(1,480)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/27/2024	03/27/2025	4,712	259.52911			19,200		19,200		19,308								
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/07/2024	02/06/2026	1,997	251.89234			15,400		14,300		21,572				(1,100)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	01/24/2024	01/23/2026	2,418	246.9391			21,780		19,805		33,053				(1,975)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/27/2024	03/27/2026	1,963	254.18062			17,300		17,300		17,397								
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	01/10/2024	01/09/2026	806	248.31			6,760		6,017		10,274				(743)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/22/2024	02/20/2026	8,779	251.1012			71,280		67,839		99,368				(3,441)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	03/13/2024	03/13/2026	7,840	255.11			67,400		65,826		73,164				(1,574)				
SPWAESE	INDEX LIAB.	EX5	Equity/Index	GS	02/14/2024	02/13/2026	6,022	249.07			50,550		47,425		75,039				(3,125)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/10/2025	4,370	938.1899			88,150		68,776		144,765				(19,374)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/10/2025	1,492	941.0101			28,280		22,065		46,701				(6,215)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/09/2026	1,279	936.3097			34,800		30,976		53,697				(3,824)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/09/2026	1,066	939.1299			27,700		24,656		43,014				(3,044)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/08/2027	1,279	941.9501			36,960		34,252		56,699				(2,708)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/10/2028	959	941.9501			30,420		28,752		46,791				(1,668)				
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	JPM	01/10/2024	01/10/2029	5,223	942.8902			174,930		167,262		270,871				(7,668)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2024	02/07/2025	10,705	372.70959			48,360		41,796		84,538				(6,564)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/20/2024	03/20/2025	18,894	370.10952			154,700		150,438		183,274				(4,262)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/20/2024	03/20/2025	8,637	379.00104			39,360		38,276		48,503				(1,084)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/17/2025	5,534	364.64251			35,200		28,375		68,259				(6,825)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/28/2025	19,506	362.908			164,010		150,042		271,641				(13,968)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2024	01/17/2025	17,104	362.11752			137,020		110,758		240,493				(26,262)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/28/2025	3,571	365.456			25,740		23,548		43,768				(2,192)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2024	01/17/2025	5,242	365.74232			33,440		27,031		60,872				(6,409)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/21/2025	4,937	366.81778			33,840		30,644		55,900				(3,196)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/21/2025	16,181	364.26537			130,390		118,075		209,425				(12,315)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2024	01/17/2025	15,725	370.81704			70,680		57,133		135,507				(13,547)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/17/2025	17,156	361.39			133,920		107,952		250,194				(25,968)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2024	02/07/2025	17,292	363.60134			142,380		123,054		229,028				(19,326)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/21/2025	16,181	372.65186			74,930		67,853		130,809				(7,077)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2024	02/07/2025	4,117	366.15165			28,950		25,021		47,699				(3,930)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/20/2024	03/20/2025	7,558	371.96192			55,160		53,640		65,939				(1,520)				

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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)
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/17/2025	16,049		370.06336		70,180		56,572		144,946			(13,608)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/28/2025	12,637		372.736		55,660		50,920		102,801			(4,740)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2024	01/16/2026	4,414		362.48		48,480		43,860		74,105			(4,620)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/16/2026	4,427		361.39		48,640		43,944		77,298			(4,696)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2024	02/06/2026	5,764		364.69433		62,790		58,546		89,973			(4,244)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/23/2026	4,114		364.63		45,450		43,324		64,700			(2,126)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/20/2024	03/20/2026	8,637		371.59144		92,480		91,210		105,366			(1,270)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/27/2026	4,396		363.636		49,280		47,182		71,777			(2,098)				
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/28/2024	03/28/2025	1,326		378.68872		4,550		4,550		4,550							
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/21/2024	03/21/2025	2,403		375.20892		12,600		12,356		13,699				(244)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/14/2024	03/14/2025	4,035		369.93105		17,100		16,437		21,135				(663)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/01/2024	01/31/2025	5,707		368		23,520		23,520		35,791				(3,649)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2024	01/24/2025	1,917		365.12		8,330		6,876		14,268				(1,454)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/07/2024	03/07/2025	2,960		370.10364		15,180		14,297		19,537				(883)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/07/2024	02/07/2025	11,757		382.4282		112,660		96,566		178,037				(16,094)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/14/2024	03/14/2025	12,104		385.91802		142,200		136,685		172,368				(5,515)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/22/2024	02/21/2025	12,978		389.8219		108,480		97,963		141,616				(10,517)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/21/2025	12,678		390.36816		107,630		97,465		134,325				(10,165)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/07/2024	03/07/2025	26,104		401.3172		112,520		105,975		150,461				(6,545)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2024	01/24/2025	24,376		390.31328		131,720		108,733		231,699				(22,987)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/14/2024	03/14/2025	25,283		399.67425		131,600		126,496		168,150				(5,104)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/28/2025	8,376		388.9751		75,020		68,631		98,027				(6,389)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/22/2024	02/21/2025	22,442		396.4792		122,840		110,930		165,690				(11,910)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/28/2024	03/28/2025	10,870		397.54772		91,840		91,840		91,840							
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	01/31/2024	01/31/2025	20,510		393.83736		88,500		74,155		162,462				(14,345)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/28/2024	03/28/2025	22,005		406.60004		104,580		104,580		104,580							
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/21/2024	03/21/2025	27,506		402.91896		139,050		136,354		152,786				(2,696)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/01/2024	01/31/2025	20,380		396.336		87,750		74,138		137,217				(13,612)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/07/2024	02/07/2025	28,983		392.67508		143,100		122,657		254,692				(20,443)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/21/2024	03/21/2025	9,347		390.93624		98,000		96,100		106,074				(1,900)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/07/2024	03/07/2025	14,801		390.1695		132,000		124,321		166,699				(7,679)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2024	01/24/2025	7,395		382.28064		66,690		55,052		108,006				(11,638)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/13/2024	03/13/2025	25,203		400.94275		127,840		121,853		153,477				(5,987)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2024	02/21/2025	22,389		397.04112		123,670		111,990		159,548				(11,680)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/01/2024	01/31/2025	8,424		384.928		76,880		64,954		110,435				(11,926)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/14/2024	02/14/2025	22,452		394.80282		95,120		83,361		178,877				(11,759)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	03/13/2024	03/13/2025	12,065		387.14286		139,950		133,396		161,538				(6,554)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/28/2024	02/28/2025	26,750		398.2276		131,670		120,456		182,622				(11,214)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	02/14/2024	02/14/2025	7,119		387.86364		48,620		42,609		84,288				(6,011)			
SP500L V5	INDEX LIAB.	EX5	Equity/Index	JPM	01/31/2024	01/31/2025	8,477		382.1356		79,050		66,237		127,428				(12,813)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/24/2025	89		5627		9,210		9,210		17,779				(2,040)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/17/2025	216		5522		35,040		28,246		59,068				(6,794)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/24/2025	677		5599		94,620		77,464		147,904				(17,156)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/17/2025	162		5566		22,590		18,210		38,905				(4,380)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/23/2026	89		5649		15,300		13,913		21,530				(1,387)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/16/2026	36		5488		8,340		7,535		12,289				(805)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/23/2026	125		5610		21,515		21,515		32,978				(2,145)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/16/2026	270		5533		56,400		50,954		84,108				(5,446)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/15/2027	144		5549		32,413		34,640		48,713				(2,227)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/22/2027	828		5683		10,740		10,091		219,973				(649)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/24/2028	89		5700		20,350		19,429		26,119				(921)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/18/2028	270		5561		72,600		69,112		98,207				(3,488)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/24/2024	01/24/2029	89		5638		25,200		24,289		31,324				(911)			
SPPR1 SME	INDEX LIAB.	EX5	Equity/Index	JPM	01/18/2024	01/18/2029	126		5561		37,310		35,877		49,064				(1,433)			
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	NS	02/01/2024	01/31/2025	1,751		283.87		12,100		12,100		20,185							
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	NS	02/01/2024	01/30/2026	350		285.01		3,080		3,080		4,500							
BESGUVCX	INDEX LIAB.	EX5	Equity/Index	NS	02/01/2024	02/01/2027	2,452		283.87		27,090		27,090</									

STATEMENT AS OF MARCH 31, 2024 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	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/24/2025	354	282.58	282.58	2.240	2.240	2.240	2.240		4.379									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/23/2026	708	283.14516	283.14516	5.960	5.960	5.960	5.960		9.830									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/25/2027	354	282.58	282.58	3.680	3.680	3.680	3.680		5.551									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/25/2029	354	282.58	282.58	4.450	4.450	4.450	4.450		6.206									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/01/2024	02/01/2029	3,152	283.87	283.87	42.030	42.030	42.030	42.030		53.391									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/01/2024	01/31/2025	701	284.44	284.44	4.660	4.660	4.660	4.660		7.807									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/24/2025	1,062	282.01484	282.01484	6.990	6.990	6.990	6.990		13.562									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/23/2026	354	282.58	282.58	3.070	3.070	3.070	3.070		5.035									
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/21/2025	317	953.86032	953.86032	5.283	4.771	5.283	4.771		5.575							(512)		
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/21/2025	1,902	937.77339	937.77339	45.630	41.206	45.630	41.206		49.199								(4,424)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/28/2025	210	937.7397	937.7397	5.730	5.242	5.730	5.242		6.338								(488)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/28/2025	1,366	947.2599	947.2599	30.498	27.901	30.498	27.901		33.576								(2,597)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/13/2024	03/13/2025	2,297	958.79784	958.79784	46.024	43.869	46.024	43.869		44.392								(2,155)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/18/2024	01/17/2025	3,952	937.07033	937.07033	82.214	66.272	82.214	66.272		118.020								(15,942)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/27/2026	420	950.116	950.116	11.876	11.370	11.876	11.370		11.802								(506)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/20/2026	528	948.18258	948.18258	14.080	13.400	14.080	13.400		13.533								(680)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/18/2024	01/16/2026	748	940.82989	940.82989	19.824	17.910	19.824	17.910		23.819								(1,914)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/20/2026	211	945.34371	945.34371	5.888	5.604	5.888	5.604		5.675								(284)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/13/2024	03/13/2026	1,670	957.84	957.84	46.416	45.332	46.416	45.332		42.544								(1,084)	
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/13/2024	03/12/2027	522	958.79784	958.79784	17.375	17.105	17.375	17.105		15.731									(270)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/22/2027	528	945.34371	945.34371	17.790	17.220	17.790	17.220		16.848									(570)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/26/2027	105	923.4594	923.4594	4.835	4.698	4.835	4.698		4.777									(137)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/18/2024	01/18/2028	748	938.95011	938.95011	27.202	25.895	27.202	25.895		30.548									(1,307)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/22/2028	634	946.29	946.29	23.778	22.343	23.778	22.343		22.343									(571)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	01/18/2024	01/18/2029	3,524	938.95011	938.95011	137.148	131.882	137.148	131.882		153.100									(5,266)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	03/13/2024	03/13/2029	4,280	957.84	957.84	142.475	141.147	142.475	141.147		158.992									(1,328)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/28/2029	3,257	947.2599	947.2599	136.307	133.992	136.307	133.992		131.837									(2,315)
BESGUVCX	INDEX LIAB	EX5	Equity/Index	NS	02/22/2024	02/22/2029	3,910	947.23629	947.23629	158.619	155.574	158.619	155.574		147.698									(3,045)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/28/2025	118	38801	38801	87.308	80.536	87.308	80.536		90.869									(6,772)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/07/2025	67	38908	38908	50.544	47.604	50.544	47.604		54.134									(2,940)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/14/2025	244	38867	38867	213.180	204.913	213.180	204.913		227.770									(8,267)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	01/05/2024	01/03/2025	72	37429	37429	76.383	58.772	76.383	58.772		95.935									(17,611)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/19/2024	01/17/2025	15,623	253.22517	253.22517	85.410	69.040	85.410	69.040		113.991									(16,370)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/11/2024	01/10/2025	14,750	256.8704	256.8704	62.530	49.329	62.530	49.329		79.466									(13,201)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/14/2025	14,187	257.81	257.81	71.640	68.862	71.640	68.862		82.481									(13,201)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/28/2025	18,007	281.33558	281.33558	115.000	115.000	115.000	115.000		79.611									(2,778)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/01/2024	01/31/2025	14,712	237.6875	237.6875	72.150	60.958	72.150	60.958		77.084									(11,192)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/14/2025	13,941	256.5129	256.5129	65.450	57.996	65.450	57.996		82.374									(7,454)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/07/2025	17,000	257.74586	257.74586	80.410	75.732	80.410	75.732		86.352									(4,678)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/21/2025	19,221	261.30325	261.30325	81.340	79.763	81.340	79.763		80.494									(1,577)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/21/2025	19,823	257.0043	257.0043	95.000	86.028	95.000	86.028		114.015									(8,972)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/05/2024	01/03/2025	17,280	254.4917	254.4917	73.960	56.908	73.960	56.908		111.863									(17,052)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/28/2025	15,476	256.3571	256.3571	77.610	77.610	77.610	77.610		94.673									(6,020)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/07/2025	13,463	257.193	257.193	62.560	54.068	62.560	54.068		74.428									(8,492)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/24/2025	18,743	255.8438	255.8438	89.770	74.104	89.770	74.104		112.745									(15,666)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2027	5,154	255.2371	255.2371	60.060	58.190	60.060	58.190		64.939									(1,870)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/19/2024	01/19/2027	4,407	252.9747	252.9747	48.433	51.700	48.433	51.700		59.258									(3,267)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/11/2024	01/11/2027	3,986	253.10765	253.10765	47.600	44.284	47.600	44.284		53.112									(3,316)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/25/2027	5,480	256.99276	256.99276	35.000	35.000	35.000	35.000		67.646									
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/12/2027	3,153	254.2575	254.2575	40.240	39.723	40.240	39.723		42.353									(517)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/05/2024	01/05/2027	5,626	251.50647	251.50647	65.380	60.411	65.380	60.411		79.320									(4,969)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/08/2027	2,772	253.91505	253.91505	33.810	32.293	33.810	32.293		36.403									(1,517)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	01/25/2024	01/25/2027	399	252.8279	252.8279	4.890	4.608	4.890	4.608		5.410									(282)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/05/2027	5,930	254.2047	254.2047	73.500	72.083	73.500	72.083		74.955									(1,417)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/19/2027	5,099	255.69479	255.69479	64.740	64.324	64.740	64.324		63.425									(416)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/12/2027	398	254.2473	254.2473	4.670	4.494	4.670	4.494		5.182									(176)
MSDB	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/26/2027	2,381	250.3014	250.3014	33.000	32.152	33.000	32.152		35.989									(848)
MSDB	INDEX LIAB	EX5	Equity/Index	NS																				

STATEMENT AS OF MARCH 31, 2024 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.	INDEX LIAB.	EX5.	Equity/Index	NS	02/08/2024	02/07/2025	5,880	272.13464	40,800	35,262	40,800	35,262			57,239			(5,538)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	01/25/2024	01/24/2025	5,858	271.96	39,360	32,491	39,360	32,491			56,981			(6,869)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	03/07/2024	03/07/2025	5,765	278.08506	37,920	35,714	37,920	35,714			40,183			(2,206)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	01/05/2024	01/05/2026	5,871	271.6327	58,080	51,449	58,080	51,449			72,197			(6,631)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/27/2026	6,827	285.26775	64,030	64,030	64,030	64,030			47,537							
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	02/08/2024	02/06/2026	8,820	276.7702	68,880	64,225	68,880	64,225			87,317			(4,655)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	02/23/2024	02/23/2026	10,221	280.7419	71,960	68,595	71,960	68,595			84,370			(3,369)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	02/15/2024	02/13/2026	8,453	280.638	56,120	52,942	56,120	52,942			69,744			(3,178)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	03/07/2024	03/06/2026	10,089	283.63566	73,080	70,963	73,080	70,963			74,662			(2,117)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	01/19/2024	01/16/2026	8,841	275.35366	70,800	64,052	70,800	64,052			92,394			(6,748)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	01/11/2024	01/09/2026	14,657	278.3682	107,600	96,305	107,600	96,305			131,862			(11,295)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/27/2026	7,282	275.47395	66,800	64,220	66,800	64,220			77,464			(2,580)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	03/14/2024	03/13/2026	9,440	282.57066	64,220	62,980	64,220	62,980			74,988			(1,240)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	03/21/2024	03/20/2026	13,747	283.3305	95,000	94,083	95,000	94,083			95,920			(917)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	02/01/2024	01/30/2026	12,061	280.1895	85,800	79,173	85,800	79,173			100,657			(6,627)				
MSDC.	INDEX LIAB.	EX5.	Equity/Index	NS	01/25/2024	01/23/2026	2,563	275.2235	20,930	19,111	20,930	19,111			27,043			(1,819)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/11/2024	01/10/2025	58,077	290.4873	349,440	275,669	349,440	275,669			614,782			(73,771)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/07/2024	03/07/2025	100,406	295.5042	680,130	640,566	680,130	640,566			766,447			(39,564)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/08/2024	02/07/2025	76,957	290.9669	524,160	453,014	524,160	453,014			803,020			(71,146)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/15/2024	02/14/2025	69,173	292.4273	462,580	409,897	462,580	409,897			662,196			(52,683)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/01/2024	01/31/2025	55,964	290.67748	383,050	323,630	383,050	323,630			591,968			(59,421)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/28/2025	62,782	292.60731	475,450	438,573	475,450	438,573			599,318			(36,877)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/05/2024	01/03/2025	34,934	289.4177	218,160	167,862	218,160	167,862			393,499			(50,298)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/14/2024	03/14/2025	74,397	294.82287	523,600	503,294	523,600	503,294			633,529			(20,306)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/28/2025	104,644	297.61445	541,490	541,490	541,490	541,490			776,321			(68,235)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/25/2024	01/24/2025	58,619	290.2295	391,000	322,765	391,000	322,765			634,735			(47,653)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/23/2024	02/21/2025	72,038	293.6863	504,560	456,907	504,560	456,907			638,730			(38,077)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/19/2024	01/17/2025	26,678	287.25504	198,660	169,584	198,660	169,584			343,169			(9,249)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/21/2024	03/21/2025	71,388	296.97	477,000	467,751	477,000	467,751			466,254			(16,745)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/23/2024	02/23/2026	35,679	293.0972	341,305	358,050	341,305	358,050			407,962			(17,916)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/07/2024	03/06/2026	63,556	295.2084	618,520	600,604	618,520	600,604			643,013			(18,185)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/27/2026	43,778	291.7233	470,850	452,665	470,850	452,665			533,861							
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/27/2026	61,182	297.91356	883,890	883,890	883,890	883,890			616,771							
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/25/2024	01/23/2026	21,034	289.6484	204,350	186,593	204,350	186,593			277,080			(17,757)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/05/2024	01/05/2026	6,918	289.7065	61,800	54,744	61,800	54,744			90,213			(9,774)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/14/2024	03/13/2026	50,049	294.23145	506,160	496,386	506,160	496,386			553,748			(24,704)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/15/2024	02/13/2026	44,860	291.8418	436,230	411,526	436,230	411,526			541,145			(21,307)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/08/2024	02/06/2026	33,325	291.25845	315,250	293,943	315,250	293,943			411,304			(22,014)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/11/2024	01/09/2026	23,162	289.9087	209,710	187,696	209,710	187,696			300,093			(16,165)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	02/01/2024	01/30/2026	21,973	290.96874	209,280	193,115	209,280	193,115			273,862			(11,971)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	03/21/2024	03/20/2026	21,214	296.67303	204,120	202,149	204,120	202,149			191,796			(10,741)				
MSDG.	INDEX LIAB.	EX5.	Equity/Index	NS	01/19/2024	01/16/2026	12,126	289.28	112,700	101,959	112,700	101,959			161,986			(15,043)				
NASDAQ 100	INDEX LIAB.	EX5.	Equity/Index	NS	01/25/2024	01/24/2025	188	17342	86,196	71,153	86,196	71,153			93,857							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/28/2025	241	18255	91,432	91,432	91,432	91,432			91,431							
NASDAQ 100	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/28/2025	205	17972	76,479	70,547	76,479	70,547			77,722			(5,932)				
NASDAQ 100	INDEX LIAB.	EX5.	Equity/Index	NS	02/01/2024	01/31/2025	225	17327	92,118	77,828	92,118	77,828			103,677			(14,290)				
NASDAQ 100	INDEX LIAB.	EX5.	Equity/Index	NS	03/27/2024	03/27/2025	5,600	18281	75,040	75,040	75,040	75,040			75,040							
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	02/15/2024	02/14/2025	2,818	284.7194	18,640	16,517	18,640	16,517			31,145			(2,123)				
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	03/07/2024	03/07/2025	9,682	288.9108	63,840	60,126	63,840	60,126			82,867			(3,714)				
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	03/21/2024	03/21/2025	9,638	289.65841	66,360	65,073	66,360	65,073			75,251			(1,287)				
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/28/2025	1,707	290.0403	13,550	13,550	13,550	13,550			13,570							
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/28/2025	6,652	283.7895	48,640	44,867	48,640	44,867			78,113			(3,773)				
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	02/29/2024	02/28/2025	1,400	283.2179	10,640	9,815	10,640	9,815			16,982			(825)				
RAGMAE	INDEX LIAB.	EX5.	Equity/Index	NS	03/28/2024	03/28/2025	17															

STATEMENT AS OF MARCH 31, 2024 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)
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/13/2026	3,170	284,4341		28,800		27,169			41,986			(1,631)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2026	2,100	284,4033		19,920		18,988			27,926			(932)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/27/2026	4,551	284,9326		41,340		39,743			59,286			(1,597)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/20/2026	1,033	293,72583		7,800		7,725			8,604			(75)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/13/2026	1,761	284,4341		16,000		15,094			23,326			(906)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2026	1,400	284,1172		13,440		12,811			18,847			(629)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/06/2026	837	283,49695		6,400		5,967			11,512			(433)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/13/2026	1,725	286,45084		18,000		17,652			21,511			(348)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/20/2026	5,851	289,65841		54,060		53,538			59,353			(522)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/27/2026	1,050	284,6468		9,660		9,287			13,851			(373)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/08/2027	2,512	282,92825		23,400		22,350			39,053			(1,050)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/12/2027	2,759	284,1314		36,320		35,853			42,026			(467)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/25/2027	2,731	292,67703		29,440		29,440			29,484							
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/26/2027	1,050	284,6468		11,430		11,136			15,444			(294)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/12/2027	3,170	284,4341		34,290		32,998			46,810			(1,292)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/05/2027	6,916	288,6216		75,400		73,946			87,574			(1,454)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/19/2027	4,819	289,65841		52,780		52,441			57,049			(339)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2027	1,750	284,4033		19,450		18,844			25,929			(606)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/28/2028	2,389	290,91921		30,660		30,660			30,706							
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/07/2028	7,953	288,9108		96,140		94,754			109,721			(1,386)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/14/2028	2,759	282,68175		41,440		41,042			47,092			(398)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/21/2028	6,196	289,94894		75,060		74,699			80,553			(361)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/15/2028	3,874	284,4341		46,860		45,540			61,697			(1,320)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/29/2028	1,050	284,6468		12,750		12,505			16,653			(245)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/08/2028	2,930	282,92825		30,520		29,494			48,808			(1,026)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2028	1,750	284,4033		21,600		21,096			27,932			(504)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/28/2029	2,731	290,33327		38,080		38,080			38,137							
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/07/2029	8,990	288,9108		117,000		115,651			131,846			(1,349)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/15/2024	02/15/2029	4,579	284,4341		59,540		58,200			76,466			(1,340)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/21/2029	7,572	289,65841		99,440		99,058			106,168			(382)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/23/2024	02/23/2029	2,100	284,1172		27,960		27,439			35,409			(521)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/08/2024	02/08/2029	2,930	282,92825		32,760		31,879			50,972			(881)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	03/14/2024	03/14/2029	2,069	280,65224		34,560		34,294			38,783			(266)				
RAGMAE	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/28/2029	1,050	284,9326		13,560		13,352			17,318			(209)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	NS	01/11/2024	01/10/2025	1,023	1975		44,360		34,995			56,749			(9,365)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	NS	03/07/2024	03/07/2025	1,480	2056		24,070		22,670			25,479			(1,400)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	NS	02/29/2024	02/28/2025	1,168	2051		51,360		47,376			57,713			(3,984)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/28/2025	1,177	2103		59,700		59,700			59,700							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	01/04/2024	01/03/2025	185	2709		8,050		6,177			12,696			(1,873)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	01/19/2024	01/17/2025	876	2727		66,912		54,087			91,811			(12,825)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	03/28/2024	03/28/2025	919	3004		45,388		45,388			45,388							
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	03/21/2024	03/21/2025	796	2989		59,208		58,060			59,832			(1,148)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/28/2025	4,002	199,71009		18,352		18,789			25,012			(1,563)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/24/2024	01/24/2025	7,095	197,33		31,640		25,903			53,652			(5,737)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/13/2024	03/13/2025	12,933	201,03		58,786		56,033			72,027			(2,753)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/06/2024	03/06/2025	18,051	199,23057		83,304		77,796			110,657			(5,508)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/31/2024	01/31/2025	17,141	198,36		77,248		64,727			118,643			(12,521)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/10/2024	01/10/2025	10,074	198,53		45,400		35,422			67,362			(9,978)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2025	20,254	202,43		88,683		88,683			88,684							
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/20/2024	03/20/2025	26,795	201,12694		129,060		125,505			148,913			(3,555)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/10/2024	01/09/2026	504	198,53		3,157		2,810			4,283			(347)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	02/28/2024	02/27/2026	7,003	198,91045		46,746		44,755			59,537			(1,991)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/20/2024	03/20/2026	2,481	201,53		15,750		15,534			17,915			(216)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2026	5,434	202,43		32,318		32,318			32,318							
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	03/06/2024	03/06/2026	1,003	195,64083		8,242		7,970			10,033			(272)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/31/2024	01/30/2026	1,008	199,74852		5,686		5,225			7,987			(461)				
SPLV5UE	INDEX LIAB	EX5	Equity/Index	NS	01/24/2024	01/23/2026	1,014	196,14602		6,870		6,247			10,108			(623)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	01/31/2024	01/31/2025	4,397	256,1373		14,630		12,259			27,636			(2,371)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	01/31/2024	01/31/2025	4,397	247,8909		30,580		25,623			49,966			(4,957)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	01/04/2024	01/03/2025	806	253,831		2,754		2,113			5,862			(641)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	01/04/2024	01/02/2026	2,419	247,64		19,956		17,644			33,100			(2,312)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	01/31/2024	01/30/2026	4,797	248,8904		42,012		38,607			62,621			(3,405)				
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2025	1,116	5729		156,544		156,544			157,222							
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2025	401	5735		55,154		55,154			55,393							
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2026	436	5712		88,475		88,475			88,859							
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/27/2026	593	5735		114,002		114,002			114,496							
SPMAESE	INDEX LIAB	EX5	Equity/Index	NS	03/27/2024	03/25/																

STATEMENT AS OF MARCH 31, 2024 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)	
SPIAISE	INDEX LIAB	EX5	Equity/Index	MS	03/27/2024	03/27/2029	767	5712		235,840			235,840		236,861								
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	03/21/2024	03/21/2025	455	5027		51,290			50,295		52,504				(995)				
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	02/01/2024	01/31/2025	388	4629		41,220			34,826		62,042				(6,394)				
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	01/11/2024	01/10/2025	495	4438		50,600			39,918		83,231				(10,682)				
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	03/28/2024	03/28/2025	590	5048		75,300			75,300		75,299								
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	02/08/2024	02/07/2025	318	4711		23,250			20,094		33,230				(3,156)				
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	03/14/2024	03/14/2025	421	4953		35,910			34,517		38,906				(1,393)				
DJ EURO STOXX50	INDEX LIAB	EX5	Equity/Index	RBC	03/07/2024	03/07/2025	402	4969		45,400			42,759		50,655				(2,641)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	18	38303		24,570			20,588		38,523				(3,983)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	03/27/2024	03/27/2025	33	39561		14,950			14,950		14,952								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	03/06/2024	03/06/2025	21	38661		10,560			9,862		11,460				(698)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	03/27/2024	03/27/2025	28	39601		45,320			45,320		45,327								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	54	38965		37,800			36,030		38,295				(1,770)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	02/07/2024	02/07/2025	18	38600		28,350			24,300		35,097				(4,050)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	31	37998		18,000			15,082		21,000				(2,918)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	44	38926		68,340			65,140		88,006				(3,201)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBC	02/07/2024	02/07/2025	18	38561		10,640			9,120		11,556				(1,520)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	02/15/2024	02/14/2025	202	17810		75,240			66,671		77,466				(8,569)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBC	01/05/2024	01/03/2025	98	16273		37,760			29,054		48,841				(8,706)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	290	2057		34,860			33,227		42,733				(1,633)				
RUSSEL 2000	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	676	2074		17,220			16,414		19,086				(806)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	169	2961		23,950			22,828		28,780				(1,122)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	03/13/2024	03/13/2025	337	2961		17,000			16,204		17,073				(796)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	02/07/2024	02/07/2025	181	2773		22,500			19,286		51,577				(3,214)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	01/18/2024	01/17/2025	184	2719		24,850			20,031		57,529				(4,819)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	02/14/2024	02/14/2025	285	2780		12,400			10,867		14,685				(1,533)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	293	2732		11,280			9,452		15,429				(1,828)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	15,366	364.08555		126,000			105,577		199,647				(20,423)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/29/2024	02/28/2025	12,878	373.7088		57,810			53,326		97,382				(4,484)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/29/2024	02/28/2025	3,562	366.4098		25,870			23,863		41,803				(2,007)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/24/2024	01/24/2025	11,593	361.92771		92,820			75,990		167,776				(16,830)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	03/07/2024	03/07/2025	6,735	375.67464		41,500			39,086		45,184				(2,414)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	03/07/2024	03/07/2025	25,591	371.22		207,100			195,053		228,873				(12,047)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/25/2024	01/24/2025	6,334	366.03504		41,630			34,365		73,406				(7,265)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/14/2024	02/14/2025	1,658	364.77504		10,920			9,570		21,003				(1,350)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/01/2024	01/31/2025	8,738	376.85067		34,560			29,199		50,410				(5,361)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	8,780	375.01905		34,880			29,226		57,855				(5,654)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/01/2024	01/31/2025	4,096	368.79361		28,050			23,699		40,653				(4,351)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/24/2024	01/24/2025	15,181	370.98496		66,550			54,483		130,077				(12,067)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	03/21/2024	03/21/2025	18,842	370.76698		160,300			157,192		176,254				(3,108)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/24/2024	01/24/2025	6,072	364.82603		40,480			33,140		75,327				(7,340)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	03/21/2024	03/21/2025	8,614	379.68322		41,920			41,107		44,831				(813)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/01/2024	01/31/2025	15,291	366.23		122,640			103,616		176,468				(19,024)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/25/2024	01/24/2025	11,566	363.13		91,140			75,235		157,251				(15,905)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	02/29/2024	02/28/2025	19,455	363.85515		164,720			151,944		261,590				(12,776)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/25/2024	01/24/2025	15,146	372.20825		65,450			54,028		119,706				(11,422)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC	01/31/2024	01/31/2025	4,390	367.00115		30,080			25,204		48,470				(4,876)				

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STATEMENT AS OF MARCH 31, 2024 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% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	03/21/2024	03/21/2025	7,268	372.99604			54,270		53,218		59,350			(1,052)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	02/14/2024	02/14/2025	11,330	369.1176			55,760		48,867		112,134			(6,893)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	02/14/2024	02/14/2025	21,001	362.24188			161,880		141,867		303,479			(20,013)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	03/07/2024	03/07/2025	15,355	379.38684			73,530		69,253		79,229			(4,277)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	01/31/2024	01/30/2026	5,488	364.08555			59,400		54,586		87,064			(4,814)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	03/21/2024	03/20/2026	8,344	372.25302			86,800		85,962		96,629			(838)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	01/25/2024	01/23/2026	3,580	362.76687			38,480		35,136		59,721			(3,344)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	02/01/2024	01/30/2026	5,734	366.23			61,740		56,971		83,365			(4,769)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	02/14/2024	02/13/2026	4,421	361.51812			47,200		44,282		77,967			(2,918)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	01/24/2024	01/23/2026	3,588	361.56542			39,260		35,701		62,636			(3,559)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	02/29/2024	02/27/2026	4,110	364.2201			44,550		42,829		65,704			(1,721)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	RBC	03/07/2024	03/06/2026	7,543	368.62146			90,160		87,548		101,309			(2,612)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SG	03/21/2024	03/21/2025	5,700	18320			77,520		76,017		66,205			(1,503)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SG	03/13/2024	03/13/2025	8,000	18068			88,800		84,641		81,253			(4,159)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SG	01/25/2024	01/24/2025	4,500	17517			54,000		44,576		69,960			(9,424)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SG	03/07/2024	03/07/2025	2,900	18298			31,900		30,044		25,988			(1,856)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SG	01/04/2024	01/03/2025	2,500	16282			33,250		25,513		47,116			(7,737)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	01/24/2024	01/24/2025	24,490	388.12188			139,730		114,394		268,619			(25,336)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/27/2024	03/27/2025	22,053	406.84516			99,600		99,600		99,600								
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/06/2024	03/06/2025	26,215	399.99162			117,370		109,610		165,785			(7,760)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/20/2024	03/20/2025	27,252	403.11033			136,680		132,915		163,158			(3,765)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/20/2024	03/20/2025	9,084	390.75876			92,480		89,932		106,143			(2,548)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/27/2024	03/27/2025	11,160	397.43616			89,040		89,040		89,040								
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	03/06/2024	03/06/2025	14,594	388.89102			126,900		118,510		169,514			(8,390)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	SG	01/24/2024	01/24/2025	7,154	379.76345			66,820		54,704		117,254			(12,116)					
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	TRU	01/19/2024	01/17/2025	108	37599			100,040		80,866		18,223			(19,174)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	TRU	02/22/2024	02/21/2025	348	2034			10,570		9,545		14,196			(1,025)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	TRU	01/05/2024	01/03/2025	769	1992			38,550		29,662		50,055			(8,888)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	TRU	03/14/2024	03/14/2025	2,560	2043			92,560		88,970		105,480			(3,590)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	TRU	03/21/2024	03/21/2025	905	2111			39,140		38,361		39,909			(759)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	TRU	01/05/2024	01/03/2025	479	2805			16,380		12,604		24,864			(3,777)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/21/2025	352	5680			48,200		43,527		61,780			(4,673)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/21/2025	880	5692			115,500		104,302		148,720			(11,198)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/03/2025	216	5526			31,920		24,493		58,355			(7,427)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/03/2025	216	5543			30,120		23,111		55,648			(7,009)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/20/2026	211	5692			39,240		37,346		47,485			(1,894)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/20/2026	352	5641			74,000		70,428		88,915			(3,572)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/02/2026	341	5548			65,170		57,619		103,000			(7,551)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/04/2027	377	5548			88,200		81,415		128,202			(6,785)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/22/2027	475	5680			110,700		107,152		129,736			(3,548)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/04/2028	431	5543			116,640		109,915		161,187			(6,725)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/22/2028	616	5680			164,500		160,548		189,179			(3,952)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2024	02/22/2029	563	5675			167,680		167,680		190,516			(3,219)					
SPPR ISME	INDEX LIAB.	EX5	Equity/Index	UBS	01/04/2024	01/04/2029	503	5548			149,800		142,898		199,522			(6,902)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	WF	01/10/2024	01/10/2025	4,500	16793			62,550		48,803		118,698			(13,747)					
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	WF	01/11/2024	01/10/2025	4,500	16821			63,000		49,700		80,412			(13,300)					
RA INBOW	INDEX LIAB.	EX5	Equity/Index	WF	01/11/2024	01/10/2025	2,900	1,006			80,620		63,600		115,414			(17,020)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	02/28/2024	02/28/2025	245	2032			6,600		6,038		8,330			(562)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	01/10/2024	01/10/2025	355	1970			7,919		7,919		14,584			(2,231)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	03/27/2024	03/27/2025	236	2125			6,050		6,050		6,050								
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	03/20/2024	03/20/2025	289	2044			9,240		8,985		10,379			(255)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	01/24/2024	01/24/2025	408	1930			10,880		8,907		15,221			(1,973)					
RUSSEL 2000	INDEX LIAB.	EX5	Equity/Index	WF	01/25/2024	01/24/2025	962	1984			42,370		34,976		53,014			(7,394)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/24/2024	01/24/2025	292	2714			14,080		11,527		18,534			(2,553)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	01/10/2024	01/10/2025	183	2734			9,850		7,685		14,069			(2,169)					
SP500 V5	INDEX LIAB.	EX5	Equity/Index	WF	02/29/2024	02/28/2025	1,622	368.1515			12,300		11,346		16								

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/10/2024	01/10/2025	6,304	381.98748	58,420	45,580	90,186				90,186			(12,840)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	02/29/2024	02/28/2025	26,762	397.7219	133,650	123,284	188,885				188,885			(10,366)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/04/2024	01/03/2025	25,536	393.5813	107,880	82,778	178,812				178,812			(25,102)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	02/29/2024	02/28/2025	8,380	388.4811	74,400	68,629	101,008				101,008			(5,771)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	01/10/2024	01/10/2025	32,069	394.75688	129,870	101,327	216,843				216,843			(28,543)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/28/2024	03/27/2026	4,121	652.47735	66,700	66,700	66,700				66,700							
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	02/23/2024	02/21/2025	2,651	182.9614	7,900	7,154	9,367				9,367			(748)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/14/2023	06/21/2024	25	3,900.00	1,140,842	0	3,477,076				3,477,076			(418,309)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/20/2023	06/21/2024	25	3,900.00	1,191,792	0	3,477,076				3,477,076			(436,991)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/11/2023	04/05/2024	275	4,110.00	10,612,942	442,206	31,548,118				31,548,118			(2,653,236)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/18/2023	04/12/2024	250	4,120.00	10,069,630	419,568	28,511,564				28,511,564			(2,517,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/25/2023	04/19/2024	275	4,140.00	9,933,967	413,915	30,903,844				30,903,844			(2,483,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2024	7,579	4,090.38	319,300	15,522	1,465,319				1,465,319			(79,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	04/05/2023	04/05/2024	7,457	4,090.38	536,800	26,094	2,562,815				2,562,815			(134,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	3,544	4,091.95	163,850	9,558	785,548				785,548			(40,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	04/12/2023	04/12/2024	4,277	4,091.95	294,000	17,150	1,409,206				1,409,206			(73,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	04/19/2023	04/19/2024	5,656	4,154.52	279,650	19,032	336,696				336,696			(69,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	04/19/2023	04/19/2024	5,295	4,154.52	411,400	27,998	1,012,863				1,012,863			(102,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	NS	04/26/2023	04/26/2024	4,684	4,055.99	214,700	16,699	0				0			(53,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	04/26/2023	04/26/2024	3,698	4,055.99	274,500	21,350	310,739				310,739			(68,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/02/2023	04/26/2024	225	4,110.00	8,799,192	399,963	26,030,190				26,030,190			(2,399,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/05/2023	04/19/2024	25	4,100.00	1,001,131	45,606	2,909,084				2,909,084			(273,036)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/09/2023	05/03/2024	225	4,100.00	8,958,267	1,119,783	26,327,180				26,327,180			(2,239,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/16/2023	05/10/2024	225	4,130.00	8,472,717	1,059,090	25,732,442				25,732,442			(2,118,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/23/2023	05/17/2024	250	4,160.00	9,936,630	1,242,079	27,937,328				27,937,328			(2,484,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	05/03/2023	05/03/2024	3,667	4,090.75	165,000	15,081	407,853				407,853			(41,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	05/03/2023	05/03/2024	3,545	4,090.75	268,250	24,517	835,107				835,107			(67,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	05/10/2023	05/10/2024	3,263	4,137.64	151,200	16,665	785,412				785,412			(37,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	05/10/2023	05/10/2024	2,900	4,137.64	229,200	25,261	1,139,088				1,139,088			(57,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2024	4,328	4,158.77	207,000	26,710	523,028				523,028			(51,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2024	3,847	4,158.77	312,000	40,258	929,988				929,988			(78,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/24/2024	4,131	4,115.24	197,200	29,156	152,865				152,865			(49,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	05/24/2023	05/24/2024	3,766	4,115.24	280,550	41,479	443,529				443,529			(70,138)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/01/2023	05/24/2024	200	4,160.00	8,406,505	1,146,342	22,424,020				22,424,020			(2,292,883)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/06/2023	05/31/2024	200	4,210.00	8,414,705	1,147,460	21,514,820				21,514,820			(2,294,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/13/2023	06/07/2024	200	4,280.00	8,794,705	1,832,230	20,225,790				20,225,790			(2,198,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/20/2023	06/14/2024	225	4,380.00	8,684,217	1,809,212	20,686,080				20,686,080			(2,171,054)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/07/2024	5,272	4,267.52	281,250	52,344	660,857				660,857			(70,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	06/07/2023	06/07/2024	5,741	4,267.52	475,300	88,459	1,317,559				1,317,559			(118,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/14/2023	06/14/2024	2,859	4,372.59	161,250	33,146	336,594				336,594			(40,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	06/14/2023	06/14/2024	3,545	4,372.59	327,050	67,227	786,660				786,660			(81,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/21/2023	06/21/2024	3,436	4,365.69	192,000	43,200	70,184				70,184			(48,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	06/21/2023	06/21/2024	3,092	4,365.69	302,400	68,040	320,758				320,758			(75,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/27/2023	06/21/2024	200	4,390.00	7,166,705	1,493,064	18,264,920				18,264,920			(1,791,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	06/28/2023	06/28/2024	3,313	4,376.86	194,300	47,496	0				0			(48,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	06/28/2023	06/28/2024	3,427	4,376.86	334,500	81,767	45,277				45,277			(83,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/05/2023	06/28/2024	225	4,370.00	9,819,117	2,231,618	21,098,232				21,098,232			(2,677,941)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	50	4,400.00	1,979,830	577,450	4,571,873				4,571,873			(494,957)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	125	4,450.00	4,524,192	1,319,556	10,832,971				10,832,971			(1,131,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/18/2023	07/12/2024	150	4,410.00	2,262,930	2,118,355	13,661,704				13,661,704			(1,815,732)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/18/2023	07/12/2024	50	4,480.00	2,166,330	631,846	4,221,804				4,221,804			(541,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/05/2023	07/05/2024	3,036	4,446.82	182,250	53,320	273,609				273,609							

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/18/2023	06/21/2024	25	4,250.00	1,118.293				279,573		2,621,986			(335,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	08/16/2023	08/16/2024	3,292	4,404.33	165,300				62,210		595,439			(41,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	08/16/2023	08/16/2024	2,043	4,404.33	207,900				76,565		614,678			(51,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/23/2024	3,494	4,436.01	184,450				72,888		193,318			(46,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/23/2024	1,465	4,436.01	157,300				62,159		229,683			(39,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	06/21/2024	25	4,250.00	1,207,418				301,854		2,621,986			(362,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	75	4,380.00	3,295,918				1,235,969		7,247,830			(823,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	150	4,470.00	5,686,680				2,133,255		13,236,919			(1,422,170)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/25/2023	06/21/2024	25	4,300.00	1,015,730				253,933		2,500,671			(304,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	175	4,380.00	8,497,568				3,186,588		17,001,768			(2,124,392)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	25	4,440.00	1,108,868				415,825		2,289,245			(277,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	125	4,420.00	5,195,088				2,125,255		11,743,857			(1,416,837)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	100	4,510.00	3,551,255				1,452,786		8,565,159			(968,524)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/08/2023	09/20/2024	50	4,450.00	2,056,680				942,645		4,634,576			(514,170)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	09/06/2023	09/06/2024	5,822	4,465.48	325,000				140,833		655,673			(81,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	09/06/2023	09/06/2024	2,911	4,465.48	327,600				141,960		715,744			(81,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	75	4,460.00	3,133,243				1,436,069		6,805,414			(783,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	125	4,510.00	4,779,193				2,190,463		10,768,914			(1,194,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/18/2023	07/19/2024	50	4,400.00	1,913,680				669,788		4,631,035			(574,104)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	225	4,480.00	8,378,668				3,840,223		20,121,290			(2,094,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/22/2023	09/20/2024	25	4,450.00	806,691				369,733		2,317,288			(201,673)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	09/13/2023	09/13/2024	3,134	4,467.44	159,600				72,263		330,128			(39,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	NS	09/13/2023	09/13/2024	1,791	4,467.44	216,800				98,162		474,381			(54,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	3,748	4,402.20	188,100				88,825		271,370			(47,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	09/20/2023	09/20/2024	1,590	4,402.20	186,900				88,258		338,995			(46,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	100	4,360.00	3,374,755				1,546,763		10,096,658			(843,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	150	4,450.00	4,271,030				1,957,556		13,903,729			(1,067,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/27/2023	10/18/2024	50	4,250.00	2,203,380				1,101,690		5,661,877			(508,472)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/27/2023	09/27/2024	3,509	4,274.51	153,000				75,225		263,045			(38,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	09/27/2023	09/27/2024	2,339	4,274.51	235,000				115,542		483,780			(58,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/03/2023	12/20/2024	25	4,200.00	1,195,042				725,561		3,044,102			(256,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/04/2023	09/27/2024	100	4,280.00	3,827,754				1,913,877		10,888,937			(1,043,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/04/2023	09/27/2024	125	4,330.00	4,398,191				2,199,096		13,032,828			(1,199,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/04/2023	12/20/2024	25	4,200.00	1,215,042				737,704		3,044,102			(260,366)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/11/2023	10/04/2024	100	4,250.00	4,782,854				2,590,713		11,220,101			(1,195,713)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/11/2023	10/04/2024	125	4,290.00	5,587,691				3,026,666		13,562,555			(1,396,923)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/12/2023	04/19/2024	25	4,150.00	988,792				82,399		2,784,530			(494,396)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/13/2023	04/19/2024	25	4,150.00	975,257				81,271		2,784,530			(487,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/16/2023	05/17/2024	50	4,150.00	2,212,179				474,038		5,636,918			(948,077)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/18/2023	10/11/2024	225	4,340.00	9,052,765				4,903,581		23,498,494			(2,263,191)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/19/2023	05/17/2024	25	4,150.00	969,292				207,705		2,818,459			(415,411)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/19/2023	12/20/2024	25	4,300.00	1,132,417				687,539		2,819,565			(242,661)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	10/04/2023	10/04/2024	3,166	4,263.75	129,600				66,194		610,051			(32,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	10/04/2023	10/04/2024	1,524	4,263.75	136,500				69,718		525,417			(34,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	10/11/2023	10/11/2024	2,856	4,376.95	126,250				66,858		547,973			(31,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	10/11/2023	10/11/2024	2,170	4,376.95	215,650				114,202		705,269			(53,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	10/18/2023	10/18/2024	3,129	4,314.60	152,550				83,656		607,003			(38,138)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	10/18/2023	10/18/2024	2,202	4,314.60	213,750				117,218		705,826			(53,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/24/2023	11/15/2024	25	4,200.00	1,145,012				660,584		2,992,953			(264,234)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/25/2023	10/18/2024	125	4,300.00	4,215,441				2,283,364		13,580,202			(1,053,860)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/25/2023	10/18/2024	125	4,370.00	3,704,316				2,006,505		12,780,325			(926,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	10/25/2023	10/25/2024	3,702	4,186.77	145,700				82,642		623,776			(36,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	NS	10/25/2023	10/25/2024	2,150	4,186.77	172,800				98,013		605,371			(43,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/01/2023	10/25/2024	100	4,160.00	4,247,554				2,509,918		12,202,148			(1,158,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/01/2023	10/25/2024	150	4,230.00	5,674,578				3,353,160		17,334,688			(1,547,612)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/02/2023	05/17/2024	25	4,150.00	918,792				229,698		2,818,459			(459,396)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/08/2023	11/01/2024	150	4,160.00	7,873,428				4,920,893		18,372,502			(1,968,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/08/2023	11/01/2024	50	4,280.00	2,198,179				1,373,862		5,573,455			(549,545)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	11/01/2023	10/25/2024	3,658	4,237.86	151,900				89,030		600,538			(37,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	11/01/2023	10/25/2024	2,006	4,237.86	182,750				107,112		582,582			(45,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	J																		

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	11/22/2023	11/22/2024	2,085	4,502.88	246,050				158,566		590,891			(61,513)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/29/2023	11/22/2024	225	4,540.00	9,018,790				5,636,744		20,176,642			(2,254,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/30/2023	12/20/2024	25	4,500.00	1,078,789				746,854		2,377,942			(248,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/06/2023	11/29/2024	200	4,560.00	7,763,303				5,293,161		17,677,418			(2,117,264)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	12/06/2023	12/06/2024	5,825	4,549.34	283,550				193,607		833,263			(70,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	12/06/2023	12/06/2024	3,297	4,549.34	348,000				237,613		844,975			(87,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/13/2023	12/06/2024	4,570	4,570.00	9,807,190				6,946,760		19,806,838			(2,451,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	12/13/2023	12/13/2024	2,549	4,707.09	135,600				95,139		359,056			(33,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	12/13/2023	12/13/2024	1,806	4,707.09	188,700				132,394		438,685			(47,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/15/2023	08/16/2024	25	4,550.00	1,007,392				566,658		2,021,334			(377,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/20/2023	12/13/2024	150	4,620.00	7,243,128				5,130,549		12,635,331			(1,810,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/20/2023	12/13/2024	75	4,710.00	3,152,817				2,233,245		5,743,989			(788,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/20/2024	3,193	4,698.35	162,000				116,710		408,175			(40,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	12/20/2023	12/20/2024	1,916	4,698.35	200,700				144,590		431,020			(50,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/28/2023	12/20/2024	250	4,730.00	10,774,377				7,631,851		18,864,846			(2,693,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	12/27/2023	12/27/2024	2,928	4,781.58	162,400				120,054		393,404			(40,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	12/27/2023	12/27/2024	1,150	4,781.58	133,650				98,800		270,681			(33,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/04/2024	12/27/2024	225	4,770.00		7,978,617			6,165,295		16,365,681			(1,813,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/04/2024	12/20/2024	50	4,650.00		2,107,580			1,628,584		4,110,038			(478,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/10/2024	01/03/2025	75	4,700.00		3,268,992			2,587,952		5,935,674			(681,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/10/2024	01/03/2025	125	4,760.00		4,915,817			3,891,689		9,269,665			(1,024,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/18/2024	01/10/2025	50	4,700.00		2,101,630			3,988,790		3,988,081			(437,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/18/2024	01/10/2025	125	4,770.00		4,637,442			3,671,308		9,246,447			(966,134)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/03/2024	01/03/2025	3,295	4,704.81		156,550			118,675		400,201			(37,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	01/03/2024	01/03/2025	1,807	4,704.81		169,150			128,227		366,278			(40,923)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/10/2024	01/10/2025	1,881	4,783.45		102,600			79,708		243,528			(22,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	01/10/2024	01/10/2025	1,881	4,783.45		200,700			155,920		394,659			(44,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	01/17/2024	01/17/2025	2,532	4,739.21		136,800			108,852		321,815			(27,948)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	01/17/2024	01/17/2025	1,372	4,739.21		149,500			118,957		292,133			(30,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/24/2024	01/17/2025	225	4,770.00		10,636,992			8,420,952		16,786,238			(2,216,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/24/2024	01/17/2025	25	4,840.00		1,058,692			838,132		1,723,372			(220,561)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2025	2,157	4,868.55		126,000			102,629		247,552			(23,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	01/24/2024	01/24/2025	2,259	4,868.55		247,500			201,593		422,839			(45,907)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/31/2024	01/24/2025	200	4,860.00		8,266,104			6,543,999		13,568,777			(1,722,105)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	01/31/2024	01/31/2025	2,683	4,846.10		143,000			119,167		302,520			(23,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP	01/31/2024	01/31/2025	2,167	4,846.10		228,900			190,750		389,784			(38,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/07/2024	01/31/2025	25	4,850.00		1,237,992			1,069,175		1,730,125			(168,817)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/07/2024	01/31/2025	200	4,910.00		9,058,904			7,823,599		12,895,586			(1,235,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	2,903	4,995.06		163,850			139,838		316,170			(24,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP	02/07/2024	02/07/2025	2,202	4,995.06		255,200			217,800		394,376			(37,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/13/2024	09/20/2024	100	5,000.00		2,494,822			1,960,217		4,470,489			(534,605)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/13/2024	12/20/2024	200	5,000.00		6,678,729			5,676,920		10,749,056			(1,001,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/14/2024	02/07/2025	150	4,940.00		6,450,980			5,644,607		9,409,914			(806,372)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/14/2024	02/07/2025	75	5,000.00		2,919,942			2,554,949		4,362,492			(364,993)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Goldman Sachs	02/14/2024	02/14/2025	1,350	9,999.99		149,850			130,903		290,100			(18,947)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	02/14/2024	02/14/2025	1,000	9,999.99		218,000			190,437		340,685			(27,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/22/2024	02/14/2025	25	4,950.00		1,246,767			1,090,921		1,563,657			(155,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/22/2024	02/14/2025	175	5,020.00		7,877,542			6,892,849		10,021,694			(984,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	02/21/2024	02/21/2025	2,609	4,981.80		137,800			137,800		244,828			(12,651)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	02/21/2024	02/21/2025	1,606	4,981.80		172,800			154,428		240,268			(18,372)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	02/28/2024	02/28/2025	1,350	9,999.99		144,450			131,997		246,231			(12,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP	02/28/2024	02/28/2025	1,350	9,999.99		290,250			265,228		388,586			(25,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/28/2024	02/21/2025	175	4,990.00		8,248,892			7,217,780		10,505,646			(1,031,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	02/28/2																	

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/13/2024	03/07/2025	175	5,140.00		8,003,367			7,669,893		8,805,714			(333,474)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/13/2024	04/12/2024	100	4,725.00		4,643,555			2,321,777		5,369,996			(2,321,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/13/2024	04/12/2024	100	4,900.00		2,956,355			1,478,177		3,630,766			(1,478,177)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/13/2024	04/12/2024	200	5,050.00		3,251,904			1,625,952		4,347,096			(1,625,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	03/13/2024	03/13/2025	3,194	5,165.00		161,700			153,876		4,278,111			(7,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	03/13/2024	03/13/2025	1,936	5,165.00		203,000			193,177		264,346			(9,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/15/2024	04/19/2024	50	4,775.00		1,867,939			933,969		2,458,743			(933,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/15/2024	04/19/2024	50	4,925.00		1,180,413			590,206		1,722,719			(590,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/15/2024	04/19/2024	100	5,050.00		1,356,007			678,003		2,261,607			(678,003)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/20/2024	03/14/2025	100	5,120.00		4,797,455			4,597,561		5,229,256			(199,894)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/20/2024	03/14/2025	150	5,160.00		6,773,780			6,491,539		7,427,342			(282,241)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	4,115	5,224.62		212,850			206,556		334,843			(6,294)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	03/20/2024	03/20/2025	1,818	5,224.62		215,600			209,273		246,066			(6,377)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/21/2024	04/19/2024	100	4,775.00		4,929,655			2,464,827		4,917,486			(2,464,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/21/2024	04/19/2024	100	4,925.00		3,464,255			1,732,127		3,445,437			(1,732,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/21/2024	04/19/2024	200	5,050.00		4,569,704			2,284,852		4,523,214			(2,284,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2024	03/27/2025	3,144	5,248.49		158,400			156,697		240,969			(1,703)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	03/27/2024	03/27/2025	2,858	5,248.49		301,500			298,258		337,527			(3,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/28/2024	03/21/2025	125	5,150.00		6,380,442			6,114,590		6,347,485			(265,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/28/2024	03/21/2025	125	5,240.00		5,622,942			5,388,653		5,592,755			(234,289)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/28/2024	04/26/2024	125	4,850.00		5,458,067			2,729,034		5,293,572			(2,729,034)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/28/2024	04/26/2024	125	5,025.00		3,353,067			1,676,534		3,218,801			(1,676,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/28/2024	04/26/2024	250	5,150.00		3,911,879			1,955,936		3,724,575			(1,955,940)				
015999999 - Purchased Options - Hedging Other - Call Options and Warrants										733,483,452	289,951,139	0	556,625,026	XXX	1,871,431,953	0	0	(206,476,146)	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/05/2024	150	5,150.00		53,180			26,590		90,407			(26,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/05/2024	75	5,175.00		40,842			20,421		69,801			(20,421)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/05/2024	50	5,200.00		42,780			21,390		70,378			(21,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/05/2024	50	5,200.00		43,500			21,750		70,378			(21,750)				
016999999 - Purchased Options - Hedging Other - Put Options										0	180,302	0	90,151	XXX	300,965	0	0	(90,151)	0	0	XXX	XXX
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										733,483,452	290,131,441	0	556,715,176	XXX	1,871,732,918	0	0	(206,566,296)	0	0	XXX	XXX
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										733,483,452	289,951,139	0	556,625,026	XXX	1,871,431,953	0	0	(206,476,146)	0	0	XXX	XXX
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										0	180,302	0	90,151	XXX	300,965	0	0	(90,151)	0	0	XXX	XXX
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										733,483,452	290,131,441	0	556,715,176	XXX	1,871,732,918	0	0	(206,566,296)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/11/2023	04/05/2024	175	4,270.00		(5,032,908)			(209,704)		(17,279,706)			1,258,227				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/11/2023	04/05/2024	100	4,410.00		(2,116,445)			(88,185)		(8,475,933)			529,111				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/18/2023	04/12/2024	175	4,290.00		(5,172,383)			(215,516)		(16,990,326)			1,293,096				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/18/2023	04/12/2024	75	4,440.00		(1,593,408)			(66,392)		(6,159,308)			398,352				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/25/2023	04/19/2024	175	4,300.00		(4,622,358)			(192,598)		(16,876,122)			1,155,589				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	04/25/2023	04/19/2024	100	4,460.00		(1,798,345)			(74,931)		(8,049,420)			449,586				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/02/2023	04/26/2024	150	4,280.00		(4,273,120)			(194,233)		(14,815,748)			1,165,396				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/02/2023	04/26/2024	75	4,430.00		(1,516,608)			(68,937)		(6,288,722)			413,620				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/09/2023	05/03/2024	150	4,270.00		(3,743,920)			(546,740)		(15,018,058)			1,093,480				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/09/2023	05/03/2024	75	4,410.00		(1,602,408)			(200,301)		(6,467,110)			400,602				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/16/2023	05/10/2024	150	4,300.00		(4,062,520)			(507,815)		(14,628,159)			1,015,630				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/16/2023	05/10/2024	75	4,450.00		(1,419,483)			(177,435)		(6,202,481)			354,871				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/23/2023	05/17/2024	150	4,330.00		(4,324,120)			(540,515)		(14,244,396)			1,081,030				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	05/23/2023	05/17/2024	100	4,470.00		(2,087,645)			(260,956)		(8,120,022)			521,911				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/01/2023	05/24/2024	125	4,330.00		(3,847,433)			(524,650)		(11,923,728)			1,049,300				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/01/2023	05/24/2024	75	4,470.00		(1,689,933)			(230,445)		(6,126,736)			460,891				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/06/2023	05/31/2024	125	4,380.00		(3,849,058)			(524,871)		(11,365,308)			1,049,743				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/06/2023	05/31/2024	75	4,520.00		(1,691,883)			(230,711)		(5,798,556)			461,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/13/2023	06/07/2024	125	4,450.00		(4,055,058)			(844,804)		(10,574,412)			1,013,764				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/13/2023	06/07/2024	75	4,600.00		(1,756,983)			(366,038)		(5,262,617)			439,246				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/20/2023	06/14/2024	125	4,560.00		(3,391,058)			(706,470)	</								

STATEMENT AS OF MARCH 31, 2024 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 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/18/2023	07/12/2024	25	4,840.00	(149,146)	(511,358)	(149,146)		(149,146)		(1,279,558)			127,839				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/25/2023	07/19/2024	50	4,630.00	(1,744,220)	(1,744,220)	(1,744,220)		(1,744,220)		(3,552,436)			436,055				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/25/2023	07/19/2024	50	4,740.00	(1,394,320)	(1,394,320)	(1,394,320)		(1,394,320)		(3,047,913)			348,580				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/25/2023	07/19/2024	100	4,840.00	(2,210,145)	(2,210,145)	(2,210,145)		(2,210,145)		(5,196,793)			552,536				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/25/2023	07/19/2024	25	4,970.00	(390,308)	(390,308)	(390,308)		(390,308)		(1,016,028)			97,577				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2023	07/26/2024	50	4,650.00	(1,582,470)	(1,582,470)	(1,582,470)		(1,582,470)		(3,492,391)			431,583				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2023	07/26/2024	50	4,760.00	(1,254,170)	(1,254,170)	(1,254,170)		(1,254,170)		(2,992,004)			342,046				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2023	07/26/2024	75	4,870.00	(1,442,263)	(1,442,263)	(1,442,263)		(1,442,263)		(3,754,421)			393,350				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/02/2023	07/26/2024	25	4,990.00	(344,963)	(344,963)	(344,963)		(344,963)		(993,666)			94,086				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/09/2023	08/02/2024	75	4,640.00	(2,241,708)	(2,241,708)	(2,241,708)		(2,241,708)		(5,354,932)			560,427				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/09/2023	08/02/2024	50	4,780.00	(1,095,020)	(1,095,020)	(1,095,020)		(1,095,020)		(2,936,664)			273,755				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/09/2023	08/02/2024	75	4,890.00	(1,235,808)	(1,235,808)	(1,235,808)		(1,235,808)		(3,678,661)			308,952				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2023	08/09/2024	75	4,590.00	(2,272,908)	(2,272,908)	(2,272,908)		(2,272,908)		(5,744,439)			568,227				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2023	08/09/2024	50	4,690.00	(1,225,720)	(1,225,720)	(1,225,720)		(1,225,720)		(3,373,800)			306,430				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2023	08/09/2024	75	4,810.00	(1,373,508)	(1,373,508)	(1,373,508)		(1,373,508)		(4,256,247)			343,377				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/16/2023	08/09/2024	25	4,940.00	(317,858)	(317,858)	(317,858)		(317,858)		(1,137,185)			79,464				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2023	08/16/2024	25	4,480.00	(930,433)	(930,433)	(930,433)		(930,433)		(2,182,959)			232,608				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2023	08/16/2024	50	4,590.00	(1,515,870)	(1,515,870)	(1,515,870)		(1,515,870)		(3,859,204)			378,968				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2023	08/16/2024	100	4,730.00	(2,238,245)	(2,238,245)	(2,238,245)		(2,238,245)		(6,451,471)			559,561				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/23/2023	08/16/2024	50	4,830.00	(871,170)	(871,170)	(871,170)		(871,170)		(2,783,575)			217,793				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/30/2023	08/23/2024	50	4,490.00	(2,042,070)	(2,042,070)	(2,042,070)		(2,042,070)		(4,347,142)			510,518				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/30/2023	08/23/2024	50	4,590.00	(1,713,670)	(1,713,670)	(1,713,670)		(1,713,670)		(3,888,485)			428,418				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/30/2023	08/23/2024	100	4,690.00	(2,814,545)	(2,814,545)	(2,814,545)		(2,814,545)		(6,872,564)			703,636				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2023	08/30/2024	25	4,530.00	(855,857)	(855,857)	(855,857)		(855,857)		(2,095,471)			233,416				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2023	08/30/2024	75	4,630.00	(2,109,407)	(2,109,407)	(2,109,407)		(2,109,407)		(5,604,589)			575,293				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2023	08/30/2024	100	4,730.00	(2,252,645)	(2,252,645)	(2,252,645)		(2,252,645)		(6,577,944)			614,358				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/07/2023	08/30/2024	25	4,870.00	(393,332)	(393,332)	(393,332)		(393,332)		(1,339,113)			107,273				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2023	09/06/2024	50	4,560.00	(1,747,420)	(1,747,420)	(1,747,420)		(1,747,420)		(4,079,577)			436,855				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2023	09/06/2024	25	4,670.00	(702,657)	(702,657)	(702,657)		(702,657)		(1,791,826)			175,664				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2023	09/06/2024	100	4,800.00	(2,084,445)	(2,084,445)	(2,084,445)		(2,084,445)		(6,020,030)			521,111				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/14/2023	09/06/2024	25	4,890.00	(411,707)	(411,707)	(411,707)		(411,707)		(1,311,571)			102,927				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2023	09/13/2024	50	4,580.00	(1,540,620)	(1,540,620)	(1,540,620)		(1,540,620)		(4,016,730)			385,155				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2023	09/13/2024	50	4,680.00	(1,245,620)	(1,245,620)	(1,245,620)		(1,245,620)		(3,568,571)			311,405				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2023	09/13/2024	100	4,780.00	(1,959,045)	(1,959,045)	(1,959,045)		(1,959,045)		(6,257,002)			489,761				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/20/2023	09/13/2024	25	4,900.00	(352,907)	(352,907)	(352,907)		(352,907)		(1,307,078)			88,227				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2023	09/20/2024	50	4,470.00	(1,362,670)	(1,362,670)	(1,362,670)		(1,362,670)		(4,543,167)			340,667				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2023	09/20/2024	50	4,590.00	(1,046,870)	(1,046,870)	(1,046,870)		(1,046,870)		(3,999,422)			261,717				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2023	09/20/2024	125	4,730.00	(1,824,162)	(1,824,162)	(1,824,162)		(1,824,162)		(8,443,731)			456,046				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/27/2023	09/20/2024	25	4,830.00	(271,532)	(271,532)	(271,532)		(271,532)		(1,471,953)			67,883				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2023	09/27/2024	50	4,390.00	(1,578,121)	(1,578,121)	(1,578,121)		(1,578,121)		(4,936,896)			430,397				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2023	09/27/2024	50	4,480.00	(1,323,171)	(1,323,171)	(1,323,171)		(1,323,171)		(4,525,704)			360,865				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2023	09/27/2024	50	4,560.00	(1,112,421)	(1,112,421)	(1,112,421)		(1,112,421)		(4,163,883)			303,387				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/04/2023	09/27/2024	75	4,640.00	(1,378,458)	(1,378,458)	(1,378,458)		(1,378,458)		(5,709,213)			375,943				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2023	10/04/2024	50	4,360.00	(2,015,871)	(2,015,871)	(2,015,871)		(2,015,871)		(5,102,760)			503,968				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2023	10/04/2024	50	4,470.00	(1,668,221)	(1,668,221)	(1,668,221)		(1,668,221)		(4,600,855)			417,055				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2023	10/04/2024	100	4,580.00	(2,892,146)	(2,892,146)	(2,892,146)		(2,892,146)		(8,211,080)			673,037				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/11/2023	10/04/2024	25	4,690.00	(527,633)	(527,633)	(527,633)		(527,633)		(1,809,194)			131,908				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2023	10/11/2024	75	4,460.00	(2,447,808)	(2,447,808)	(2,447,808)		(2,447,808)		(7,012,962)			611,952				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2023	10/11/2024	75	4,550.00	(2,053,158)	(2,053,158)	(2,053,158)		(2,053,158)		(6,405,611)			513,290				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/18/2023	10/11/2024	75	4,650.00	(1,647,108)	(1,647,108)	(1,647,108)		(1,647,108)		(5,739,999)			411,777				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2023	10/18/2024	50	4,390.00	(1,422,021)	(1,422,021)	(1,422,021)		(1,422,021)		(5,021,124)			355,505				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2023	10/18/2024	50	4,480.00	(1,178,821)	(1,178,821)	(1,178,821)		(1,178,821)		(4,614,097)			294,705				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2023	10/18/2024	75	4,600.00	(1,330,533)	(1,330,533)	(1,330,533)		(1,330,533)		(6,118,084)			332,633				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/25/2023	10/18/2024	75	4,690.00	(1,044,933)	(1,044,933)	(1,044,933)		(1,044,933)		(5,525,761)			261,233				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/01/2023																	

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/22/2023	11/15/2024	50	4,850.00	(1,040,721)	(650,450)					(3,132,994)			260,180				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2023	11/22/2024	50	4,650.00	(1,641,471)	(1,025,919)					(4,005,614)			410,368				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2023	11/22/2024	50	4,740.00	(1,368,171)	(855,107)					(3,621,741)			342,043				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2023	11/22/2024	100	4,850.00	(2,129,346)	(1,330,841)					(6,326,866)			532,337				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/29/2023	11/22/2024	25	4,980.00	(236,958)	(236,958)					(1,320,582)			94,783				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2023	11/29/2024	50	4,660.00	(1,615,121)	(1,101,219)					(3,987,064)			440,487				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2023	11/29/2024	50	4,750.00	(1,345,021)	(917,059)					(3,605,119)			366,824				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2023	11/29/2024	75	4,860.00	(1,568,433)	(1,069,386)					(4,724,090)			427,755				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/06/2023	11/29/2024	25	5,000.00	(361,463)	(246,466)					(1,295,838)			98,586				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2023	12/06/2024	50	4,680.00	(1,806,421)	(1,279,548)					(3,928,902)			451,605				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2023	12/06/2024	50	4,770.00	(1,521,671)	(1,077,850)					(3,549,986)			380,418				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2023	12/06/2024	100	4,880.00	(2,402,246)	(1,701,591)					(6,196,860)			600,562				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/13/2023	12/06/2024	25	5,010.00	(435,108)	(308,201)					(1,292,650)			108,777				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2023	12/13/2024	25	4,730.00	(1,016,258)	(719,849)					(1,872,656)			254,064				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2023	12/13/2024	75	4,830.00	(2,560,908)	(1,813,977)					(4,996,962)			840,227				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2023	12/13/2024	100	4,940.00	(2,753,946)	(1,950,712)					(5,778,993)			688,487				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/20/2023	12/13/2024	25	5,090.00	(490,683)	(347,567)					(1,158,226)			122,671				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2023	12/20/2024	50	4,840.00	(1,788,921)	(1,267,152)					(3,319,778)			447,230				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2023	12/20/2024	50	4,930.00	(1,511,221)	(1,070,448)					(2,959,565)			377,805				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2023	12/20/2024	125	5,055.00	(2,901,434)	(2,055,182)					(6,197,268)			725,358				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/28/2023	12/20/2024	25	5,190.00	(418,458)	(296,408)					(996,319)			104,614				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2024	12/27/2024	75	4,890.00		(2,110,683)	(1,630,982)				(4,724,673)			479,701				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2024	12/27/2024	50	5,000.00		(1,106,720)	(855,193)				(2,719,764)			251,527				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2024	12/27/2024	75	5,100.00		(1,299,558)	(1,004,204)				(3,518,779)			295,354				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/04/2024	12/27/2024	25	5,240.00		(293,908)	(227,110)				(928,585)			66,797				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/10/2024	01/03/2025	50	4,830.00		(1,738,020)	(1,375,933)				(3,421,712)			362,088				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/10/2024	01/03/2025	50	4,950.00		(1,372,870)	(1,086,856)				(2,944,763)			286,015				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/10/2024	01/03/2025	75	5,070.00		(1,571,208)	(1,243,873)				(3,733,298)			327,335				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/10/2024	01/03/2025	25	5,170.00		(406,233)	(321,601)				(1,064,584)			84,632				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2024	01/10/2025	50	4,890.00		(1,479,270)	(1,171,089)				(3,214,417)			308,181				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2024	01/10/2025	50	5,000.00		(1,166,770)	(923,693)				(2,786,836)			243,077				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2024	01/10/2025	50	5,090.00		(937,970)	(742,560)				(2,451,186)			195,410				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/18/2024	01/10/2025	25	5,240.00		(309,758)	(245,225)				(963,843)			64,533				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/24/2024	01/17/2025	50	4,890.00		(1,944,820)	(1,539,649)				(3,247,680)			405,171				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/24/2024	01/17/2025	75	5,000.00		(2,383,233)	(1,886,726)				(4,232,168)			496,507				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/24/2024	01/17/2025	100	5,090.00		(2,639,745)	(2,089,798)				(4,973,527)			549,947				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/24/2024	01/17/2025	25	5,240.00		(462,933)	(366,488)				(982,172)			96,444				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/31/2024	01/24/2025	50	5,000.00		(1,615,670)	(1,279,072)				(2,946,295)			336,598				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/31/2024	01/24/2025	75	5,100.00		(1,987,983)	(1,573,820)				(3,717,289)			414,163				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/31/2024	01/24/2025	75	5,190.00		(1,632,258)	(1,292,204)				(3,241,896)			340,054				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/07/2024	01/31/2025	75	5,030.00		(2,788,683)	(2,408,408)				(4,148,948)			380,275				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/07/2024	01/31/2025	75	5,150.00		(2,234,733)	(1,929,996)				(3,497,711)			304,736				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/07/2024	01/31/2025	75	5,250.00		(1,817,583)	(1,569,731)				(2,988,726)			247,852				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/13/2024	09/20/2024	100	5,000.00		(1,842,399)	(1,447,599)				(896,538)			394,800				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/13/2024	12/20/2024	200	5,000.00		(4,467,482)	(3,797,359)				(2,633,866)			670,122				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2024	02/07/2025	50	5,100.00		(1,633,370)	(1,429,199)				(2,540,479)			204,171				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2024	02/07/2025	50	5,200.00		(1,345,670)	(1,177,461)				(2,191,231)			168,209				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2024	02/07/2025	100	5,290.00		(2,222,345)	(1,944,552)				(3,791,800)			277,793				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/14/2024	02/07/2025	25	5,440.00		(388,158)	(339,638)				(726,199)			48,520				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2024	02/14/2025	50	5,140.00		(1,853,420)	(1,621,743)				(2,429,510)			231,678				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2024	02/14/2025	75	5,260.00		(2,237,208)	(1,957,557)				(3,036,270)			279,651				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/22/2024	02/14/2025	75	5,360.00		(1,828,083)	(1,599,572)				(2,569,469)			228,510				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/28/2024	02/21/2025	25	5,120.00		(960,708)	(840,619)				(1,263,536)			120,088				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/28/2024	02/21/2025	75	5,230.00		(2,375,058)	(2,078,176)				(3,225,248)			296,882				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/28/2024	02/21/2025	100	5,330.00		(2,606,245)	(2,280,465)				(3,662,792)			325,781				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2024	04/05/2024	150	5,450.00		(502,783)	(439,935)				(742,376)			62,848				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/01/2024	04/05/2024	150	5,200.00		(690,372)	(345,186)				(1,090,397)			345,186				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/04/2024	04/05/2024	150	5,150.00		(1,092,394)	(546,197)				(1,718,696)			546,197				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/06/2024	02/28/2025	50	5,220.00		(1,781,370)	(1,700,399)				(2,213,874)			80,971				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/06/2024	02/28/2025	50	5,320.00		(1,491,920)	(1,424,106)											

STATEMENT AS OF MARCH 31, 2024 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 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	03/07/2025	100	5,480.00		(2,566,645)			(2,459,702)		(2,931,913)			106,944					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	03/07/2025	25	5,630.00		(468,658)			(449,130)		(554,451)			19,527					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	04/12/2024	50	5,250.00		(196,270)			(98,135)		(271,039)			98,135					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	04/12/2024	150	5,275.00		(459,820)			(229,910)		(606,797)			229,910					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	04/12/2024	50	5,300.00		(117,370)			(58,685)		(145,374)			58,685					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/13/2024	04/12/2024	150	5,325.00		(264,520)			(132,260)		(302,371)			132,260					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/15/2024	04/19/2024	100	5,250.00		(313,207)			(156,604)		(661,784)			156,604					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/15/2024	04/19/2024	100	5,300.00		(189,245)			(94,623)		(395,667)			94,623					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/20/2024	03/14/2025	75	5,270.00		(2,863,908)			(2,744,578)		(3,165,984)			119,329					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/20/2024	03/14/2025	75	5,390.00		(2,338,533)			(2,241,094)		(2,616,933)			97,439					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/20/2024	03/14/2025	75	5,500.00		(1,903,458)			(1,824,147)		(2,165,798)			79,311					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/20/2024	03/14/2025	25	5,670.00		(443,333)			(424,860)		(527,006)			18,472					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/21/2024	04/19/2024	200	5,300.00		(937,696)			(468,848)		(791,335)			468,848					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/21/2024	04/19/2024	200	5,350.00		(569,696)			(284,848)		(430,222)			284,848					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	03/21/2025	75	5,350.00		(2,849,358)			(2,730,635)		(2,838,655)			118,723					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	03/21/2025	125	5,480.00		(3,810,808)			(3,652,024)		(3,813,900)			158,784					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	03/21/2025	50	5,580.00		(1,265,370)			(1,212,646)		(1,277,409)			52,724					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/26/2024	125	5,275.00		(823,058)			(411,529)		(770,444)			411,529					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/26/2024	250	5,300.00		(1,317,871)			(658,935)		(1,217,803)			658,935					
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/28/2024	04/26/2024	125	5,325.00		(516,933)			(258,466)		(472,262)			258,466					
069999999 - Written Options - Hedging Other - Call Options and Warrants										(220,712,855)	(95,521,857)	0	(163,175,518)	XXX	(796,251,044)	0	0	71,891,816	0	0	XXX	XXX	
070999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(220,712,855)	(95,521,857)	0	(163,175,518)	XXX	(796,251,044)	0	0	71,891,816	0	0	XXX	XXX	
092999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(220,712,855)	(95,521,857)	0	(163,175,518)	XXX	(796,251,044)	0	0	71,891,816	0	0	XXX	XXX	
098999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(220,712,855)	(95,521,857)	0	(163,175,518)	XXX	(796,251,044)	0	0	71,891,816	0	0	XXX	XXX	
Swaps - Hedging Other - Interest Rate																							
BANK OF AMERICA CORP Variable Rate Interest Rate Swap-CLR-R BGH8D66C7	Multiple	N/A	Interest Rate	JPM	04/20/2023	10/12/2024		78,000,000	5.581674			(13,692)	2,688,827		2,688,827	(31,441)				284,816			0/0
BANK OF AMERICA CORP Fixed Rate Interest Rate Swap-CLR-P BGH8D66C7	Multiple	N/A	Interest Rate	JPM	04/20/2023	10/12/2024		78,000,000	(0.719500)			1,559											0/0
BANK OF AMERICA CORP Fixed Rate Interest Rate Swap-CLR-R BGH7T9CP2	Multiple	N/A	Interest Rate	CME	03/30/2022	04/01/2024		6,250,000	2.262500			35,744									1,647		0/0
BANK OF AMERICA CORP Variable Rate Interest Rate Swap-CLR-P BGH7T9CP2	Multiple	N/A	Interest Rate	CME	03/30/2022	04/01/2024		6,250,000	(5.340064)			(88,016)	(195,014)		(195,014)	(144,119)							0/0
JPMORGAN CHASE & CO Fixed Rate Interest Rate Swap-CLR-R BGH816V26	Multiple	N/A	Interest Rate	JPM	08/24/2022	08/26/2025		20,000,000	3.231000			163,345									118,556		0/0
JPMORGAN CHASE & CO Variable Rate Interest Rate Swap-CLR-P BGH816V26	Multiple	N/A	Interest Rate	JPM	08/24/2022	08/26/2025		20,000,000	(5.340064)			(275,572)	(687,327)		(687,327)	(354,419)							0/0
JPMORGAN CHASE & CO Fixed Rate Interest Rate Swap-CLR-R BGH8054T0	Multiple	N/A	Interest Rate	JPM	08/05/2022	08/09/2025		30,000,000	2.990000			226,742									174,821		0/0
JPMORGAN CHASE & CO Variable Rate Interest Rate Swap-CLR-P BGH8054T0	Multiple	N/A	Interest Rate	JPM	08/05/2022	08/09/2025		30,000,000	(5.340064)			(409,727)	(1,197,989)		(1,197,989)	(585,973)							0/0
JPMORGAN CHASE & CO Fixed Rate Interest Rate Swap-CLR-R BGHZL345	Multiple	N/A	Interest Rate	JPM	07/28/2022	08/01/2025		50,000,000	2.638000			333,414									288,976		0/0
JPMORGAN CHASE & CO Variable Rate Interest Rate Swap-CLR-P BGHZL345	Multiple	N/A	Interest Rate	JPM	07/28/2022	08/01/2025		50,000,000	(5.340064)			(691,674)	(2,352,747)		(2,352,747)	(1,068,447)							0/0
119999999 - Swaps - Hedging Other - Interest Rate										0	0		(717,877)	XXX	(1,744,250)	(2,184,399)	0	0	0	0	868,816	XXX	XXX
116999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0		(717,877)	XXX	(1,744,250)	(2,184,399)	0	0	0	0	868,816	XXX	XXX
135999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0		(717,877)	XXX	(1,744,250)	(2,184,399)	0	0	0	0	868,816	XXX	XXX

E06.78

STATEMENT AS OF MARCH 31, 2024 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)	
140999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	(717,877)	(1,744,250)	XXX	(1,744,250)	(2,184,399)	0	0	0	868,816	XXX	XXX	
Forwards - Hedging Other																							
Long: EURO Short: US Dollar	FX Bonds	D 1	Currency	BARCLAYS	01/03/2024	04/26/2024		58,138					(898)		(898)		(898)						
Long: EURO Short: US Dollar	FX Bonds	D 1	Currency	BARCLAYS	01/03/2024	04/26/2024		159,057					(2,457)		(2,457)		(2,457)						
Long: EURO Short: US Dollar	FX Bonds	D 1	Currency	BARCLAYS	01/03/2024	04/26/2024		43,878					(678)		(678)		(678)						
Long: US Dollar Short: BRITISH POUND	FX Bonds	D 1	Currency	BAML	03/12/2024	04/15/2024		28,028,258					350,450		350,450		350,450						
Long: US Dollar Short: BRITISH POUND	FX Bonds	D 1	Currency	BAML	03/12/2024	04/15/2024		3,639,452					45,506		45,506		45,506						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	BARCLAYS	03/12/2024	04/15/2024		6,914,462					86,702		86,702		86,702						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	UBS	10/24/2023	04/26/2024		11,905,953					(133,887)		(133,887)		(133,887)						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	CITI	01/30/2024	04/26/2024		56,574					414		414		414						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	CITI	01/30/2024	04/26/2024		76,157					557		557		557						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	CITI	11/20/2023	04/26/2024		189,473					3,713		3,713		3,713						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	CITI	11/20/2023	04/26/2024		688,491					13,491		13,491		13,491						
Long: US Dollar Short: EURO	FX Bonds	D 1	Currency	CITI	11/20/2023	04/26/2024		251,162					4,922		4,922		4,922						
143999999 - Forwards - Hedging Other										0	0	0	367,835	XXX	367,835	0	367,835	0	0	0	XXX	XXX	
147999999 - Forwards - Subtotal - Forwards										0	0	0	367,835	XXX	367,835	0	367,835	0	0	0	XXX	XXX	
150999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
170999999 Subtotal - Hedging Other										512,770,597	194,609,584	(717,877)	392,163,243	XXX	1,074,105,459	(2,184,399)	367,835	(134,674,481)	0	868,816	XXX	XXX	
171999999 Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
172999999 Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
173999999 Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
175999999 Totals										512,770,597	194,609,584	(717,877)	392,163,243	XXX	1,074,105,459	(2,184,399)	367,835	(134,674,481)	0	868,816	XXX	XXX	

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(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2024 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 Other																						
	209		JUN 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	06/15/2024	BAML -	03/21/2024	5,305.5000	5,308.5000						31,350	31,350	2,466,200			
	30		JUN 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	06/15/2024	BAML -	03/21/2024	5,305.7500	5,308.5000						4,125	4,125	354,000			
	19		JUN 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	06/15/2024	BAML -	03/25/2024	5,292.2500	5,308.5000						15,438	15,438	224,200			
	322		JUN 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	06/15/2024	BAML -	03/28/2024	5,317.7500	5,308.5000						(148,925)	(148,925)	3,799,600			
153999999 - Long Futures - Hedging Other													0	0	0	0	0	(98,013)	(98,013)	6,844,000	XXX	XXX
157999999 - Long Futures - Subtotal - Long Futures													0	0	0	0	0	(98,013)	(98,013)	6,844,000	XXX	XXX
170999999 - Subtotal - Hedging Other													0	0	0	0	0	(98,013)	(98,013)	6,844,000	XXX	XXX
175999999 - Totals													0	0	0	0	0	(98,013)	(98,013)	6,844,000	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
000000001 BAML	4,654,930	(2,877,277)	1,777,653
Total Net Cash Deposits	4,654,930	(2,877,277)	1,777,653

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2024 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		290,561,264	(163,175,518)	290,561,264	1,176,743,437	(796,251,044)	1,176,743,437	6,844,000	6,844,000
Over-The-Counter NAIC 1 Designation												
BAML - FX-	Y				395,956		395,956	395,956		395,956		
BARCLAYS - FX-	Y				86,702	(4,033)	82,669	86,702	(4,033)	82,669		
CITI - FX-	Y				23,096		23,096	23,096		23,096		
UBS - FX-	Y					(133,887)	(133,887)		(133,887)			
BAML - OPTION-	Y	Y	73,648,558		26,088,803		26,088,803	70,658,116				
BARCLAYS - OPTION-	Y	Y	9,090,000		4,677,278		4,677,278	9,460,489		370,489		
BNP PARIBAS - OPTION-	Y	Y	15,218,000		4,619,853		4,619,853	16,474,736		1,256,736		
CITI - OPTION-	Y	Y	98,892,602		42,074,560		42,074,560	100,162,554		1,269,952		
CS - OPTION-	Y	Y	30,000		11,603		11,603	111,136		81,136		
GS - OPTION-	Y	Y	215,610,000		84,560,724		84,560,724	217,625,532		2,015,532		
JPM - OPTION-	Y	Y	88,590,000		30,220,608		30,220,608	92,191,750		3,601,750		
ML - OPTION-	Y	Y	2,050,000		619,158		619,158	1,830,223				
MS - OPTION-	Y	Y	119,050,000		56,093,538		56,093,538	122,678,436		3,628,436		
RBCDV - OPTION-	Y	Y	8,780,000		4,132,312		4,132,312	9,253,476		473,476		
SG - OPTION-	Y	Y	4,189,000		1,653,557		1,653,557	4,472,313		283,313		
TRU-OPTION-	Y	Y	1,960,000		793,554		793,554	1,966,028		6,028		
UBS - OPTION-	Y	Y	22,960,000		6,981,078		6,981,078	23,497,203		537,203		
WELLS FARGO - OPTION-	Y	Y	12,280,000		5,404,940		5,404,940	24,607,492		12,327,492		
0299999999 - Total NAIC 1 Designation			672,348,160	0	268,437,322	(137,921)	268,299,401	695,495,237	(137,921)	26,353,263	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(2,009,767)		2,688,827	(4,433,078)	265,516	2,688,827	(4,433,078)	265,516	868,816	868,816
0999999999 Gross Totals			670,338,393	0	561,687,412	(167,746,516)	559,126,181	1,874,927,502	(800,822,043)	1,203,362,216	7,712,816	7,712,816
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64							561,687,412	(167,746,516)				

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
JPM - CME -	BOND	254687-FY-7	WALT DISNEY CO	362,632	440,000	362,632	05/13/2040	V
JPM - CME -	BOND	539830-BW-8	LOCKHEED MARTIN CORPORATION	1,557,473	1,510,000	1,557,473	01/15/2033	V
JPM - CME -	BOND	822582-AD-4	SHELL INTERNATIONAL FINANCE BV	34,154	30,000	34,154	12/15/2038	V
JPM -CME -	BOND	822582-BE-1	SHELL INTERNATIONAL FINANCE BV	55,508	59,000	55,508	05/11/2035	V
019999999 Total				2,179,767	2,209,000	2,179,767	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	BOND	302316-BF-8	EXXON MOBIL CORPORATION GLB 04	3,652,440	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	31418D-RS-3	FNMA 30YR UMBS	27,646,925	66,888,700	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	34,561,558	60,231,000	XXX	11/01/2050	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC GLB 03	7,957,635	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	9,090,000	9,090,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	15,218,000	15,218,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	98,892,602	98,892,602	XXX		V
CS - OPTION -	CASH	000000-00-0	CASH	30,000	30,000	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	215,610,000	215,610,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	88,590,000	88,590,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	2,050,000	2,050,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	119,050,000	119,050,000	XXX		V
RBCDV - OPTION -	CASH	000000-00-0	CASH	8,780,000	8,780,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	4,189,000	4,189,000	XXX		V
TRU-OPTION -	CASH	000000-00-0	CASH	1,960,000	1,960,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	22,960,000	22,960,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	12,280,000	12,280,000	XXX		V
029999999 Total				672,518,160	740,319,302	XXX	XXX	XXX

EO9

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC.		2.A FE	52,980,480	69,303,390	05/13/2041
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.B FE	46,892,995	59,750,000	07/15/2032
097023-CV-5	BOEING CO.		2.C FE	54,556,980	57,000,000	05/01/2040
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	46,765,240	49,550,000	06/13/2032
68389X-BZ-7	ORACLE CORP.		2.B FE	38,278,500	48,673,871	03/25/2041
35563P-BD-0	Freddie Mac - SCRT		1.A	29,982,532	36,015,501	08/25/2056
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	29,828,234	35,619,279	09/15/2065
3138LJ-2G-4	Fannie Mae		1.A	31,281,600	35,049,689	07/01/2037
3140HR-6G-3	Fannie Mae		1.A	29,306,845	34,012,548	12/01/2048
3138LN-NH-0	Fannie Mae		1.A	29,689,850	31,954,910	06/01/2033
3138LN-NG-2	Fannie Mae		1.A	28,608,706	30,791,295	06/01/2033
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.B FE	11,389,021	14,349,446	11/15/2039
037833-EL-0	APPLE INC.		1.B FE	4,861,970	5,356,528	08/05/2061
037833-ER-7	APPLE INC.		1.B FE	2,120,900	2,102,115	08/08/2062
1019999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			436,543,853	509,528,572	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
38174T-AE-6	Golub Capital Partners CLO Ltd		1.E FE	129,227,930	130,000,000	08/25/2033
45669W-AC-0	IndyMac INDX Mortgage Loan Tru		1.A	4,619,912	4,429,502	08/25/2037
02660T-EK-5	American Home Mortgage Investm		1.A	1,899,074	1,824,178	09/25/2045
36249B-AD-2	GSAA Home Equity Trust		1.A	696,900	768,561	07/25/2037
525221-EM-5	Lehman XS Trust		1.A	670,984	668,819	12/25/2035
02660T-GS-6	American Home Mortgage Investm		1.A	235,259	283,612	11/25/2045
126685-AF-3	Countrywide Home Equity Loan T		1.A	92,171	94,263	11/15/2035
1029999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			137,442,230	138,068,936	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
87342R-AC-8	Taco Bell Funding LLC		2.B FE	77,334,907	77,943,131	05/25/2046
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	55,566,280	55,000,000	05/15/2035
55356M-AA-3	MSF TRUST		1.A FE	49,686,664	55,000,000	11/17/2043
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	46,976,346	46,500,000	02/20/2036
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	33,064,456	39,000,000	02/20/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	33,712,649	39,000,000	02/25/2044
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A		1.B FE	39,262,579	38,880,000	12/15/2025
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	38,814,945	38,838,396	09/17/2037
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	32,979,940	36,500,000	04/27/2039
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	31,051,064	36,000,000	02/25/2044
55356R-AA-2	MSF A-1 FL TRUST		1.A FE	31,445,930	35,000,000	11/20/2043
34964W-AA-0	Fortress Credit BSL Limited		1.A FE	34,175,644	34,000,000	10/18/2033
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	31,044,856	34,000,000	07/27/2039
30328D-AA-1	FS Rialto Issuer Ltd		1.A FE	34,116,314	33,587,504	08/17/2037
97988A-AL-3	Woodmont Trust		1.A FE	32,993,697	33,000,000	04/20/2032
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.B FE	25,149,697	31,959,669	07/14/2036
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.E FE	29,783,870	29,950,634	06/15/2027
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	26,507,754	27,300,000	02/23/2039
24703P-AA-2	DELLWOOD AB 2008-1 DELL-08-1		1.A FE	23,264,653	27,000,000	01/20/2043
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,499,322	26,946,829	12/01/2047
85816W-AE-4	Steele Creek CLO Ltd		1.B FE	26,866,856	26,880,000	04/21/2031
15675C-AA-3	Cerberus		1.A FE	25,494,647	25,137,610	09/13/2035
65251P-AY-9	NewStar Arlington Senior Loan		1.A FE	23,995,209	23,981,971	04/25/2031
055984-AE-8	BSPRT Issuer Ltd		1.A FE	23,998,416	23,640,424	07/15/2039
69120E-AA-7	Owl Rock CLO Ltd		1.A FE	23,240,373	23,000,000	04/20/2035
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	19,883,004	23,000,000	02/20/2044
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	21,014,006	22,100,000	01/19/2037
929342-AB-9	WMRK Commercial Mortgage Trust		1.A	22,075,680	21,857,294	11/15/2027
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LLC		1.A FE	21,775,838	21,734,520	10/15/2031
30327M-AA-2	FS Rialto Issuer Ltd		1.A FE	19,751,442	19,208,624	06/19/2037
40442A-AA-7	Hospitality Investors Trust		1.A	18,453,931	18,333,056	07/15/2024
03329S-AA-4	Anchorage Credit Funding Ltd		1.A FE	17,246,106	18,000,000	01/21/2040
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	16,263,882	17,736,762	01/28/2039
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,120,246	17,250,000	10/15/2033
34961W-AJ-4	Fortress Credit Opportunities		1.C FE	17,000,034	17,000,000	04/15/2031
30329X-AA-6	FS Rialto Issuer Ltd		1.A FE	16,231,703	16,252,997	10/19/2039
66860C-AE-3	NORTHWOODS CAPITAL LTD WOODS.1		1.A FE	18,003,582	16,212,678	11/13/2031
92329Y-AN-6	Venture CDO Ltd		1.A FE	15,967,360	16,000,000	04/15/2027
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	14,285,472	16,000,000	07/27/2039
69701N-AC-0	Palmer Square Loan Funding Ltd		1.B FE	16,007,936	15,528,731	10/15/2030
15675A-AA-7	Cerberus		1.A FE	15,405,276	15,250,000	03/22/2035
03330P-AQ-2	Anchorage Credit Funding Ltd		1.A FE	13,592,465	14,950,000	04/25/2036
30328D-AC-7	FS Rialto Issuer Ltd		1.A FE	15,016,980	14,794,390	08/17/2037
05606D-AS-7	BX Trust		1.A	14,903,937	14,724,448	08/15/2039
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,653,619	14,650,000	10/15/2033
38178G-AA-8	Golub Capital Partners CLO Ltd		1.A FE	15,047,100	14,475,524	08/26/2033
141781-BR-4	CARGILL INC.		1.F FE	9,732,520	13,850,579	05/25/2051
40170F-AA-4	GPIM.18-1		1.A FE	13,646,195	13,600,158	01/15/2031
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	11,867,436	12,258,000	02/23/2039
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,305,345	12,232,226	09/19/2037
055983-AJ-9	BSPRT Issuer Ltd		2.B FE	10,366,004	11,000,000	02/15/2037
48275E-AE-6	KREF 2022-FI3 Ltd		1.D FE	9,598,500	10,000,000	02/15/2039
30329X-AC-2	FS Rialto Issuer Ltd		1.A FE	9,926,940	9,932,891	10/19/2039
30327M-AC-8	FS Rialto Issuer Ltd		1.A FE	9,952,700	9,876,011	06/19/2037
50184B-AC-2	Ladder Capital Commercial Mort		1.A	8,047,278	9,069,932	02/15/2036
67107K-BB-1	OCP CLO Ltd		1.C FE	9,006,417	9,000,000	07/20/2029
38175N-AC-2	Golub Capital Partners CLO Ltd		1.C FE	9,007,668	9,000,000	05/05/2030
01354M-DS-7	ALBUQUERQUE CITY OF		1.B FE	9,228,510	9,000,000	07/01/2036
05591X-AG-6	BrightSpire Capital Inc		1.G FE	7,915,081	8,500,000	08/19/2038
40171D-BG-4	Guggenheim CLO 2019-1 Ltd		1.F FE	7,997,576	8,000,000	10/15/2032
100853-GH-7	CITY OF BOSTON MA		1.A FE	7,956,320	7,973,001	09/15/2024
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	8,038,096	7,946,747	09/19/2037
05914F-BD-1	BALTIMORE CNTY MD		1.A FE	7,914,480	7,920,433	09/15/2025
010878-BA-3	ALAMEDA CALIF		1.A FE	6,914,376	7,629,585	08/01/2038
92329Y-AQ-9	Venture CDO Ltd		1.A FE	7,098,402	7,125,000	04/15/2027
12552M-AE-8	CIFC Funding Ltd		1.B FE	7,065,366	7,060,000	04/24/2031
06761M-AA-5	Barings Middle Market CLO Ltd		1.A FE	7,044,507	7,044,958	01/15/2031
48250R-BN-5	KKR Financial CLO Ltd		1.B FE	7,025,028	7,025,000	10/15/2030
979888-AU-8	WOODMONT TRUST WDMNT.18-4A		1.C FE	7,004,879	7,000,000	04/20/2034
15672Q-AE-7	Cerberus		1.G FE	6,911,562	7,000,000	04/15/2034
010878-BT-2	ALAMEDA CALIF		1.A FE	6,612,410	7,000,000	08/01/2042
055983-AE-0	BSPRT Issuer Ltd		1.D FE	6,776,644	7,000,000	02/15/2037
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,912,783	6,950,000	10/15/2033
40172P-AE-2	Guggenheim CLO Ltd		1.C FE	6,770,358	6,750,000	01/15/2035
55284J-AG-4	MF1 Multifamily Housing Mortga		1.G FE	6,272,916	6,500,000	02/19/2037
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,099,306	6,250,000	02/19/2037
30326M-AG-0	FS Rialto Issuer Ltd		1.G FE	6,083,581	6,250,000	01/19/2039
78485W-AG-4	Starwood Commercial Mortgage T		1.F FE	5,688,114	6,000,000	07/15/2038
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	6,057,990	6,000,000	04/25/2031
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	5,357,994	6,000,000	11/15/2038
48250V-AY-3	KKR Financial CLO Ltd		1.A FE	6,002,190	6,000,000	01/16/2028
38178E-AG-0	Golub Capital Partners CLO Ltd		1.F FE	5,937,150	6,000,000	07/25/2033
34964W-AE-2	Fortress Credit BSL Limited		1.B FE	6,002,502	6,000,000	10/18/2033

STATEMENT AS OF MARCH 31, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd.		2.B FE	5,501,148	6,000,000	10/15/2036
055984-AJ-7	BSPRT Issuer Ltd.		1.G FE	5,831,436	5,912,141	07/15/2039
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,452,409	5,500,000	04/21/2035
92915U-AQ-7	Voya CLO Ltd.		2.B FE	5,252,546	5,250,000	06/07/2030
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd.		1.G FE	4,677,797	5,095,741	10/15/2036
94949F-AE-3	Wellfleet CLO Ltd.		1.C FE	5,060,000	5,000,000	10/18/2035
85815C-AC-3	Steele Creek CLO Ltd.		1.B FE	4,987,315	5,000,000	04/15/2031
701631-AC-7	Parliament CLO Ltd.		1.F FE	4,823,480	5,000,000	08/20/2032
69120H-AC-6	Owl Rock CLO Ltd.		1.C FE	5,076,050	5,000,000	05/15/2035
48275R-AG-2	KREF 2021-FL2 Ltd.		1.G FE	4,652,725	5,000,000	02/15/2039
38175B-AE-4	Golub Capital Partners CLO Ltd.		1.F FE	4,869,905	5,000,000	02/05/2031
349927-AE-3	Fortress Credit BSL Limited.		1.C FE	5,031,510	5,000,000	10/20/2035
14310M-BA-4	Carlyle Global Market Strategi.		1.C FE	5,003,900	4,952,100	04/17/2031
055984-AG-3	BSPRT Issuer Ltd.		1.D FE	4,805,115	4,926,928	07/15/2039
105933-AA-3	BRAVO Residential Funding Trus.		1.A FE	4,413,987	4,358,774	05/25/2062
05591X-AJ-0	BrightSpire Capital Inc.		2.B FE	3,789,635	4,200,000	08/19/2038
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd.		2.C FE	3,943,528	4,100,000	10/15/2032
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd.		1.A FE	4,194,805	4,069,001	01/17/2037
69120E-AC-3	Owl Rock CLO Ltd.		1.C FE	4,059,964	4,000,000	04/20/2035
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd.		2.B FE	3,795,008	4,000,000	01/17/2037
381743-AE-3	Golub Capital Partners CLO Ltd.		1.E FE	3,970,996	4,000,000	08/05/2033
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG.		1.B FE	3,334,240	4,000,000	12/01/2039
76243N-AA-4	Rialto Real Estate Fund LP		1.A FE	3,785,750	3,767,749	01/19/2037
69290L-AJ-6	PPF III		1.F FE	3,398,537	3,543,232	04/14/2038
50190F-AC-5	Ladder Capital Commercial Mort.		1.A FE	3,403,304	3,508,856	11/15/2038
38138J-AJ-2	GoldenTree Loan Management US.		2.C FE	3,490,393	3,500,000	01/20/2033
05606D-AC-2	BX Trust		1.A	3,511,036	3,464,511	08/15/2039
30327M-AE-4	FS Rialto Issuer Ltd.		1.D FE	3,466,236	3,434,362	06/19/2037
03465G-AA-4	Angel Oak Mortgage Trust.		1.A FE	3,498,938	3,414,300	10/25/2067
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,284,872	3,385,000	06/01/2042
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	3,332,225	3,374,405	09/15/2026
03330P-AS-8	Anchorage Credit Funding Ltd.		1.B FE	2,786,495	3,250,000	04/25/2036
38178G-AE-0	Golub Capital Partners CLO Ltd.		1.F FE	3,116,982	3,150,000	08/26/2033
15674L-AE-6	Cerberus		1.G FE	3,103,295	3,150,000	04/15/2033
55821U-AG-9	Madison Park Funding Ltd.		2.C FE	2,993,913	3,000,000	04/19/2033
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd.		2.B FE	2,822,610	3,000,000	06/15/2036
34960J-AU-9	Fortress Credit Opportunities		1.A FE	2,998,131	3,000,000	07/10/2030
38175B-AC-8	Golub Capital Partners CLO Ltd.		1.C FE	3,015,729	3,000,000	02/05/2031
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R.		1.B FE	2,488,740	3,000,000	03/01/2039
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,888,800	3,000,000	04/01/2051
103228-AE-2	Boyce Park CLO LLC		1.C FE	2,985,312	3,000,000	04/21/2035
05608X-AG-7	BXMT Ltd.		1.G FE	2,602,929	3,000,000	11/15/2037
30327M-AG-9	FS Rialto Issuer Ltd.		1.G FE	2,945,526	2,966,754	06/19/2037
30328D-AG-8	FS Rialto Issuer Ltd.		1.G FE	2,990,712	2,965,963	08/17/2037
187466-CE-5	CLINTON CNTY MO REORG SCH DIST.		1.B FE	2,951,671	2,935,000	09/15/2025
98955R-AF-6	Owl Rock CLO Ltd.		1.A FE	3,002,913	2,913,081	04/20/2033
42704R-AA-9	HERA.21-FL1		1.A FE	2,882,277	2,889,050	02/18/2038
38178G-AC-4	Golub Capital Partners CLO Ltd.		1.C FE	2,850,131	2,850,000	08/26/2033
033280-BG-5	Anchorage Capital CLO LTD.		2.C FE	2,743,161	2,750,000	07/15/2030
05493N-AG-7	BDS Ltd.		2.A FE	2,456,194	2,600,000	11/16/2038
30328D-AE-3	FS Rialto Issuer Ltd.		1.D FE	2,628,095	2,595,068	08/17/2037
15674R-AG-8	Cerberus		1.G FE	2,468,518	2,474,146	09/22/2033
00500J-AJ-2	Acres PLC		2.B FE	2,174,634	2,328,738	01/15/2037
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	2,239,650	2,268,000	09/15/2026
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W.		1.A FE	2,192,077	2,190,598	08/15/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W.		1.A FE	2,181,089	2,188,965	08/15/2037
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,323,662	2,158,257	10/15/2033
69701Y-AE-2	Palmer Square Loan Funding Ltd.		1.A FE	2,001,562	2,000,000	04/20/2029
55955K-AE-4	Magnetite CLO Ltd.		1.E FE	2,002,728	2,000,000	01/15/2034
40172P-AC-6	Guggenheim CLO Ltd.		1.A FE	2,030,138	2,000,000	01/15/2035
39809P-AG-0	Greystone Commercial Real Esta.		1.G FE	1,891,992	2,000,000	07/15/2039
30319Y-AJ-7	FS Rialto Issuer Ltd.		2.B FE	1,892,052	2,000,000	05/16/2038
15674E-AE-2	Cerberus		1.B FE	1,986,050	2,000,000	04/15/2032
072917-AG-2	BCRED MML CLO 2021-1 LLC.		1.F FE	1,990,800	2,000,000	04/20/2035
15674E-AC-6	Cerberus		1.A FE	2,021,574	2,000,000	04/15/2032
05601H-AJ-3	BSPRT Issuer Ltd.		2.B FE	1,801,298	2,000,000	03/15/2036
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG.		1.B FE	1,733,660	2,000,000	12/01/2034
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO.		1.A	1,472,153	1,992,735	11/01/2038
00500J-AE-3	Acres PLC		1.D FE	1,949,486	1,971,181	01/15/2037
78485W-AC-3	Starwood Commercial Mortgage T.		1.A FE	1,980,592	1,948,277	07/15/2038
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W.		1.A FE	1,878,178	1,904,971	08/15/2038
48251B-AY-6	KKR Financial CLO Ltd.		1.C FE	1,996,430	1,899,199	10/20/2034
05492Q-AE-6	BDS Ltd.		1.A FE	1,845,954	1,821,649	02/16/2037
12434L-AG-9	BXMT Ltd.		1.G FE	1,628,599	1,795,529	02/15/2038
69702D-AE-7	Palmer Square Loan Funding Ltd.		1.B FE	1,799,966	1,755,616	05/20/2029
64134J-AG-8	Neuberger Berman CLO Ltd.		2.C FE	1,688,318	1,700,000	04/15/2033
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST.		2.B FE	1,468,727	1,550,000	12/18/2037
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	1,496,964	1,500,000	01/19/2037
55821U-AE-4	Madison Park Funding Ltd.		1.F FE	1,500,707	1,500,000	04/19/2033
69290L-AL-1	PPF III		2.B FE	1,147,697	1,196,484	04/14/2038
66858C-AE-7	Northwoods Capital Ltd.		1.B FE	1,252,079	1,166,215	06/15/2031
40390J-AJ-1	HGI CRE CLO Ltd.		2.C FE	990,960	1,050,000	09/19/2036
12434L-AJ-3	BXMT Ltd.		2.C FE	849,578	1,032,699	02/15/2038
69701Y-AG-7	Palmer Square Loan Funding Ltd.		1.F FE	1,001,713	1,000,000	04/20/2029
55955K-AG-9	Magnetite CLO Ltd.		2.B FE	993,745	1,000,000	01/15/2034
64134J-AE-3	Neuberger Berman CLO Ltd.		1.F FE	990,005	1,000,000	04/15/2033
50202K-AJ-5	Ladder Capital Commercial Mort.		2.B FE	935,908	1,000,000	12/15/2038
42704R-AG-6	HERA.21-FL1		1.E FE	948,108	1,000,000	02/18/2038
38138J-AG-8	GoldenTree Loan Management US.		1.F FE	990,767	1,000,000	01/20/2033
072917-AE-7	BCRED MML CLO 2021-1 LLC.		1.C FE	999,076	1,000,000	04/20/2035
12550Y-AU-8	CIFC Funding Ltd.		2.C FE	992,542	1,000,000	04/20/2030
000823-AQ-7	ABPCI Direct Lending Fund CLO		1.F FE	990,132	1,000,000	04/20/2032
05493F-AJ-8	BDS Ltd.		2.C FE	940,883	1,000,000	06/16/2036
000823-AS-3	ABPCI Direct Lending Fund CLO		2.C FE	1,002,383	1,000,000	04/20/2032
78485W-AE-9	Starwood Commercial Mortgage T.		1.C FE	979,736	982,905	07/15/2038
15674P-AA-5	Cerberus		1.A FE	1,002,158	960,426	07/23/2033
42704R-AC-5	HERA.21-FL1		1.A FE	628,455	621,253	02/18/2038
12434L-AA-2	BXMT Ltd.		1.A FE	486,394	501,085	02/15/2038
30319Y-AG-3	FS Rialto Issuer Ltd.		1.G FE	475,147	500,000	06/16/2038
00500J-AG-8	Acres PLC		1.G FE	469,750	490,029	01/15/2037
59801W-AT-3	MidOcean Credit CLO		1.C FE	450,289	431,002	07/15/2029
24823D-AU-0	DENALI CAPITAL CLO XI LTD.		1.A FE	351,770	351,773	10/20/2028
88576P-AC-7	321 Henderson Receivables LLC.		1.A FE	66,593	63,766	09/15/2045
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			1,772,397,614	1,835,917,228	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)			2,346,383,697	2,483,514,736	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH776-OR-9	PABST		4.C FE	22,803,446	25,335,749	05/08/2028

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
BGH79X-BE-7	ARCLINE		4.C FE	18,999,307	18,897,406	06/23/2028
BGH6VS-UH-7	HELP AT HOME		4.C FE	17,995,413	17,879,553	10/29/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES		4.C YE	14,006,624	14,001,788	01/13/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION		4.B PL	13,514,493	13,472,087	11/12/2027
BGH7GZ-3V-5	VECTOR		5.B FE	11,288,517	12,520,870	10/18/2028
BGH736-PL-1	FRANCHISE		4.B FE	5,715,190	6,304,366	03/10/2026
BGH7JB-5F-8	MICHAEL BAKER		4.B FE	5,885,420	5,809,088	10/26/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	5,075,552	5,020,441	07/29/2028
BGH6JD-14-5	LYTX		5.A	4,982,400	4,983,700	02/28/2028
BGH66R-OA-5	SEAL FOR LIFE GLBL DUTCH		4.A PL	4,565,102	4,545,205	07/23/2025
BGH6JD-1G-8	LYTX		4.C	3,601,959	3,640,821	02/28/2028
BGH79J-YC-7	SOLERA		3.C FE	2,476,512	2,619,425	06/04/2026
BGH6VF-B9-4	SOUTHERN VETERINARY PART		4.C FE	2,431,017	2,423,974	10/05/2027
BGH7MK-R7-8	KRONOS		4.C FE	2,449,150	2,409,535	12/22/2026
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,894,501	2,285,217	10/19/2026
BGH6WC-8X-1	LMH FEE II		4.C FE	2,277,980	2,283,689	10/29/2027
BGH659-CX-3	DATIX BIDCO 1L TL B3		5.B GI	2,000,000	1,984,299	05/20/2027
BGH6Y8-E6-0	BARENTZ		4.B FE	1,637,343	1,635,477	11/30/2027
BGH65T-46-7	MATADOR		3.C FE	1,224,594	1,215,563	10/15/2026
BGH7DC-XA-2	SOTHEBYS		4.C FE	1,117,487	1,134,504	01/15/2027
BGH6B4-38-2	LIFELONG PSI		5.B GI	820,050	994,000	10/20/2025
BGH70Y-8Z-1	WOMENS CARE		4.C FE	875,863	973,895	01/15/2028
BGH7H8-9W-6	MURPHYS BOWL LLC		5.B FE	1,044,680	973,003	11/15/2028
BGH71R-7C-7	KRONOS		4.C FE	971,359	968,994	12/22/2026
BGH6WV-N4-6	CAPSTONE ACQUISITION		4.B PL	793,195	792,234	11/12/2027
BGH76P-HQ-4	HIGHTOWER		4.C FE	731,198	725,490	04/21/2028
BGH6CC-ME-9	ACQUIA INC		5.B GI	641,990	664,000	10/31/2025
BGH7M8-KW-7	SECRETARIAT ADVISORS		4.B PL	335,134	336,818	12/29/2028
BGH7CJ-QA-6	MCGRAW HILL		4.B FE	131,977	130,631	07/28/2028
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired			152,287,451	156,961,822	XXX
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans			152,287,451	156,961,822	XXX
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations			436,543,853	509,528,572	XXX
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities			137,442,230	138,068,936	XXX
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities			1,772,397,614	1,835,917,228	XXX
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans			152,287,451	156,961,822	XXX
2509999999	- Bonds - Total Bonds - Subtotals - Total Bonds			2,498,671,148	2,640,476,558	XXX
9999999999	Totals			2,498,671,148	2,640,476,558	XXX

General Interrogatories:

1. Total activity for the year to date.....Fair Value \$ Book/Adjusted Carrying Value \$

2. Average balance for the year to date.....Fair Value \$ Book/Adjusted Carrying Value \$

