

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	27,985,937,519		27,985,937,519	26,903,233,050
2. Stocks:				
2.1 Preferred stocks	603,281,675		603,281,675	436,783,570
2.2 Common stocks	278,289,618		278,289,618	202,390,771
3. Mortgage loans on real estate:				
3.1 First liens	2,194,956,078		2,194,956,078	2,307,960,842
3.2 Other than first liens	13,931,707		13,931,707	25,500,000
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$488,344,677), cash equivalents (\$0) and short-term investments (\$6,048,747)	494,393,424		494,393,424	429,739,861
6. Contract loans (including \$ premium notes)	126,842,547	799,427	126,043,120	125,397,620
7. Derivatives	341,828,838		341,828,838	309,265,196
8. Other invested assets	1,562,768,805	217,767	1,562,551,038	977,927,241
9. Receivables for securities	13,043,140		13,043,140	2,002,719
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	33,615,273,352	1,017,194	33,614,256,158	31,720,200,870
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	327,089,477		327,089,477	253,626,549
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	31,067,422	17,855,354	13,212,068	12,227,861
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	69,189,876		69,189,876	60,223,215
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	33,360,238	3,588,376	29,771,862	18,807,805
16.2 Funds held by or deposited with reinsured companies	7,470,433		7,470,433	2,939,544
16.3 Other amounts receivable under reinsurance contracts	26,822,094		26,822,094	82,450,283
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	43,675,295		43,675,295	63,421,724
18.2 Net deferred tax asset	234,372,899	40,121,641	194,251,258	177,781,311
19. Guaranty funds receivable or on deposit	557,920		557,920	612,400
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	0		0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	691,038	691,038	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	34,389,570,046	63,273,604	34,326,296,442	32,392,291,562
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	34,389,570,046	63,273,604	34,326,296,442	32,392,291,562
DETAILS OF WRITE-INS				
1101.			0	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous assets	655,828	655,828	0	0
2502. Leasehold improvements	35,211	35,211	0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	691,038	691,038	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$25,148,175,661 less \$included in Line 6.3 (including \$ Modco Reserve)	25,148,175,661	24,190,372,430
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	269,364,590	262,638,817
4. Contract claims:		
4.1 Life	136,542,487	166,159,306
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	2,440,649	2,337,895
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$11,939,194 ceded	11,939,194	23,332,285
9.4 Interest Maintenance Reserve	12,000,054	4,181,728
10. Commissions to agents due or accrued-life and annuity contracts \$2,237,163 , accident and health \$ and deposit-type contract funds \$	2,237,163	2,322,318
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	13,867,008	21,084,553
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,283,498	5,305,629
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	297,566	213,026
17. Amounts withheld or retained by reporting entity as agent or trustee	463,486	732,647
18. Amounts held for agents' account, including \$207,983 agents' credit balances	207,983	2,720,873
19. Remittances and items not allocated	210,525,386	64,675,140
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$131,677,800 and interest thereon \$0	131,677,800	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	326,715,428	272,484,689
24.02 Reinsurance in unauthorized and certified (\$) companies	438,068	438,068
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$795,436,080) reinsurers	795,436,080	740,441,120
24.04 Payable to parent, subsidiaries and affiliates	14,154,391	8,652,702
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	1,052,092,882	986,025,471
24.08 Derivatives	107,940,750	129,369,566
24.09 Payable for securities	216,933,461	42,516,440
24.10 Payable for securities lending	2,332,261,435	2,119,470,360
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	1,792,209,824	1,762,134,385
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,581,204,846	30,807,609,447
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	32,581,204,846	30,807,609,447
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	355,000,000	355,000,000
33. Gross paid in and contributed surplus	590,491,131	590,491,131
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	797,100,465	636,690,984
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	1,742,591,596	1,582,182,115
38. Totals of Lines 29, 30 and 37	1,745,091,596	1,584,682,115
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	34,326,296,442	32,392,291,562
DETAILS OF WRITE-INS		
2501. FHLB advances	1,526,357,000	1,526,357,000
2502. Derivative collateral liability	246,021,450	215,811,151
2503. Abandoned property	14,542,441	14,888,921
2598. Summary of remaining write-ins for Line 25 from overflow page	5,288,933	5,077,313
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,792,209,824	1,762,134,385
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,494,967,543	1,416,840,808	2,545,346,030
2. Considerations for supplementary contracts with life contingencies	2,828,336	2,078,054	4,926,140
3. Net investment income	933,702,535	586,546,286	1,302,611,653
4. Amortization of Interest Maintenance Reserve (IMR)	2,203,322	3,529,823	5,233,659
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	30,531,835	20,767,548	78,400,314
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	18,604,964	28,014	56,023,612
9. Totals (Lines 1 to 8.3)	2,482,838,536	2,029,790,533	3,992,541,408
10. Death benefits	108,445,682	117,019,811	238,565,712
11. Matured endowments (excluding guaranteed annual pure endowments)	43,571	43,036	77,363
12. Annuity benefits	182,299,829	166,603,090	359,002,290
13. Disability benefits and benefits under accident and health contracts	550,391	613,348	1,072,638
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	752,566,028	686,997,682	1,281,640,008
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,444,000	5,863,633	11,766,009
18. Payments on supplementary contracts with life contingencies	3,341,441	3,373,452	6,875,741
19. Increase in aggregate reserves for life and accident and health contracts	957,803,232	749,245,656	1,528,792,873
20. Totals (Lines 10 to 19)	2,009,494,173	1,729,759,707	3,427,792,633
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	153,167,584	133,671,431	301,993,695
22. Commissions and expense allowances on reinsurance assumed	44,000	69,785	119,393
23. General insurance expenses and fraternal expenses	85,505,704	76,985,152	160,043,104
24. Insurance taxes, licenses and fees, excluding federal income taxes	13,574,130	11,506,601	22,696,920
25. Increase in loading on deferred and uncollected premiums	(1,315,671)	9,405,964	5,323,291
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	40,848,911	14,927,725	33,330,420
28. Totals (Lines 20 to 27)	2,301,318,830	1,976,326,365	3,951,299,456
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	181,519,706	53,464,168	41,241,951
30. Dividends to policyholders and refunds to members		0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	181,519,706	53,464,168	41,241,951
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,400,741	7,680,168	9,464,456
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	157,118,965	45,784,000	31,777,495
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,681,705 (excluding taxes of \$ 2,663,982 transferred to the IMR)	11,418,715	(38,901,665)	(75,440,325)
35. Net income (Line 33 plus Line 34)	168,537,680	6,882,335	(43,662,830)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,584,682,115	1,539,743,744	1,539,743,744
37. Net income (Line 35)	168,537,680	6,882,335	(43,662,830)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 9,255,544	35,064,388	(26,895,725)	(12,138,616)
39. Change in net unrealized foreign exchange capital gain (loss)	(245,913)	(796,647)	1,320,493
40. Change in net deferred income tax	4,770,622	21,192,655	22,197,063
41. Change in nonadmitted assets	14,700,642	(42,064,619)	(33,170,493)
42. Change in liability for reinsurance in unauthorized and certified companies		0	(438,068)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(54,230,739)	3,995,267	(25,977,140)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	(8,187,199)	(4,523,342)	136,807,963
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	160,409,481	(42,210,076)	44,938,371
55. Capital and surplus as of statement date (Lines 36 + 54)	1,745,091,596	1,497,533,668	1,584,682,115
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	18,432,454	0	52,161,439
08.302. Foreign exchange gain (loss)	140,197	16,883	(22,596)
08.303. Miscellaneous income	32,313	11,131	3,884,769
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	18,604,964	28,014	56,023,612
2701. Funds withheld coinsurance-ceded	40,848,911	14,927,725	33,330,420
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	40,848,911	14,927,725	33,330,420
5301.	0	0	0
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	1,483,108,249	1,428,406,919	2,549,260,814
2. Net investment income	818,681,025	517,123,120	1,201,658,910
3. Miscellaneous income	92,046,899	(10,528,874)	245,036,154
4. Total (Lines 1 to 3)	2,393,836,174	1,935,001,165	3,995,955,878
5. Benefit and loss related payments	1,087,717,431	968,342,391	1,892,631,028
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	296,650,893	245,667,322	523,309,023
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	9,000,000	0	10,000,000
10. Total (Lines 5 through 9)	1,393,368,324	1,214,009,713	2,425,940,051
11. Net cash from operations (Line 4 minus Line 10)	1,000,467,850	720,991,452	1,570,015,827
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,645,032,665	3,012,211,834	4,462,922,046
12.2 Stocks	23,129,307	28,855,907	51,149,361
12.3 Mortgage loans	134,186,196	27,894,500	110,364,742
12.4 Real estate	0	0	0
12.5 Other invested assets	89,500,781	73,803,180	120,061,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	175,545,436	2,937,593	1,054,896
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,067,394,385	3,145,703,015	4,745,552,805
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,983,227,224	3,879,914,099	6,657,037,541
13.2 Stocks	248,535,916	70,039,792	371,192,594
13.3 Mortgage loans	9,613,140	10,818,721	90,492,401
13.4 Real estate	0	0	0
13.5 Other invested assets	331,809,909	146,370,206	266,206,173
13.6 Miscellaneous applications	45,529,291	105,088,787	98,660,278
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,618,715,480	4,212,231,604	7,483,588,986
14. Net increase (or decrease) in contract loans and premium notes	717,271	5,050,869	8,098,702
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,552,038,366)	(1,071,579,459)	(2,746,134,883)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	131,677,800	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,938,908	7,666,083	8,988,211
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	480,607,370	283,650,208	1,259,701,709
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	616,224,079	291,316,291	1,268,689,920
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	64,653,563	(59,271,716)	92,570,865
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	429,739,861	337,168,996	337,168,996
19.2 End of period (Line 18 plus Line 19.1)	494,393,424	277,897,280	429,739,861

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

20.0001. Capitalized interest (operating).....	(17,055,772)	(15,807,626)	(40,989,427)
20.0002. Capitalized interest (investing).....	17,055,772	15,807,626	40,989,427

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	436,983,509	391,568,534	813,399,623
3. Ordinary individual annuities	1,243,554,672	1,147,594,199	2,947,552,048
4. Credit life (group and individual)	0	0	0
5. Group life insurance	10,770,354	11,361,014	20,041,674
6. Group annuities	8,175,044	11,390,357	22,599,417
7. A & H - group	0	0	528
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	0	0	7,150
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,699,483,579	1,561,914,104	3,803,600,439
12. Fraternal (Fraternal Benefit Societies Only).....		0	0
13. Subtotal (Lines 11 through 12).....	1,699,483,579	1,561,914,104	3,803,600,439
14. Deposit-type contracts.....	10,932,596	24,672,977	34,369,008
15. Total (Lines 13 and 14)	1,710,416,175	1,586,587,081	3,837,969,447
DETAILS OF WRITE-INS			
1001.		0	
1002.		0	
1003.		0	
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

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

NOTES TO FINANCIAL STATEMENTS

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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the six months ended June 30, 2021 by \$44,675,332 and the cumulative effect on Capital and Surplus at June 30, 2021 was a decrease of \$121,234,880. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2020 by \$26,137,855 and the cumulative effect on Capital and Surplus at December 31, 2020 was a decrease of \$165,910,212.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of June 30, 2021 is \$100,604,576 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 \$221,839,456 would have been established as of June 30, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the six months ended June 30, 2021 and there was no cumulative impact on the Company's Capital and Surplus at June 30, 2021. The voluntary reserve established as of December 31, 2020 is \$71,033,414 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$236,943,626 would have been established as of December 31, 2020 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2020 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2020. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the six months ended June 30, 2021 by \$283,498 and the cumulative effect on Capital and Surplus at June 30, 2021 was an increase of \$53,299,659. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2020 by \$2,145,544 and the cumulative effect on Capital and Surplus at December 31, 2020 was an increase of \$53,016,161.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 168,537,680	\$ (43,662,830)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86, 51, 00	4	3, 19	\$ 44,675,332	\$ (26,137,855)
Deferral of 2012 annuity mortality table	51, 00	4	19	\$ 283,498	\$ 2,145,544
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 123,578,850	\$ (19,670,519)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,745,091,596	\$ 1,584,682,115
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86, 51, 00	2	7	\$ (121,234,880)	\$ (165,910,212)
Deferral of 2012 annuity mortality table	51, 00	3	1	\$ 53,299,659	\$ 53,016,161
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,813,026,817	\$ 1,697,576,166

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

No change.

C. Accounting Policy

Perpetual preferred stocks are now carried at fair value, not to exceed the current stated call price, in accordance with SSAP No. 32R. There were no other changes to accounting policies as of the statement date.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No material change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

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

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1 st Quarter				
a. Intent to sell	\$	\$	\$	\$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ 2,723,089	\$ 16,542	\$ 531,257	\$ 2,175,290
c. Total 1 st Quarter	\$ 2,723,089	\$ 16,542	\$ 531,257	\$ 2,175,290
OTTI recognized 2 nd Quarter				
d. Intent to sell	\$	\$	\$	\$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ 5,549,395	\$	\$ 1,374,799	\$ 4,174,596
f. Total 2 nd Quarter	\$ 5,549,395	\$ 0	\$ 1,374,799	\$ 4,174,596
OTTI recognized 3 rd Quarter				
g. Intent to sell	\$	\$	\$	\$ 0
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	\$ 0
i. Total 3 rd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 4 th Quarter				
j. Intent to sell	\$	\$	\$	\$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	\$ 0
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual Aggregate Total		\$ 16,542	\$ 1,906,056	

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
BGH3LP-5T-3	2,723,089	547,799	547,798	2,175,290	2,175,290	03/31/2021
BGH3LP-5T-3	1,152,301	736,429	415,872	736,429	757,614	06/30/2021
BGH5C2-LS-3	4,397,094	3,438,167	958,927	3,438,167	3,438,167	06/30/2021
Total	XXX	XXX	\$ 1,922,597	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 13,821,479
	2. 12 Months or Longer	\$ 23,807,720
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 649,114,956
	2. 12 Months or Longer	\$ 1,342,277,754

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

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

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

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	2,791,075	2,791,075		
2. Overnight	250,000,000	167,367,000		
3. 2 Days to 1 Week	250,000,000	167,367,000		
4. > 1 Week to 1 Month	150,000,000	297,367,000		
5. > 1 Month to 3 Months	227,367,000	343,867,000		
6. > 3 Months to 1 Year	343,867,000	274,000,000		
7. > 1 Year	1,875,603,365	1,898,970,364		
b. Ending Balance				
1. Open – No Maturity	2,791,075	2,791,075		
2. Overnight				
3. 2 Days to 1 Week		40,000,000		
4. > 1 Week to 1 Month	145,000,000	116,500,000		
5. > 1 Month to 3 Months	227,367,000			
6. > 3 Months to 1 Year	161,500,000	274,000,000		
7. > 1 Year	1,830,603,360	1,898,970,360		

(4) Not applicable.

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

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

(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		948,098,173	272,600,678	
b. Bonds – FV		1,048,499,628	309,244,194	
c. LB & SS – BACV		957,293,708		
d. LB & SS – FV		1,094,675,050		
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	1,905,391,881	272,600,678	0
q. Total Assets – FV	0	2,143,174,678	309,244,194	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV		2,790,432		
b. Bonds – FV		2,841,530		
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	2,790,432	0	0
q. Total Assets – FV	0	2,841,530	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	3,099,628,440	3,151,729,439		
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,367,261,435	2,332,261,435		

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

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	2,332,261,435			
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	2,332,261,435	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	2,791,075
b. 30 Days or Less	156,500,000
c. 31 to 90 Days	
d. > 90 Days	2,172,970,360

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less	233,914	233,914
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years	2,452,753	2,617,238
h. 2 to 3 Years	22,627,077	23,316,931
i. > 3 Years	2,279,426,764	2,306,147,150

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,099,628,440	3,151,729,439		
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,367,261,435	2,332,261,435		
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale

No change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase							

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

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)		
agreements	2,180,782,992				2,180,782,992	2,029,510,498	151,272,494
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
i. FHLB capital stock	71,054,300				71,054,300	71,054,300	0
j. On deposit with states	1,153,081				1,153,081	1,153,081	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,526,357,000				1,526,357,000	2,096,027,204	(569,670,204)
m. Pledged as collateral not captured in other categories	49,506,234	0	0	0	49,506,234	37,248,095	12,258,139
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets	\$ 3,828,853,607	\$ 0	\$ 0	\$ 0	\$ 3,828,853,607	\$ 4,234,993,178	\$ (406,139,571)

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		2,180,782,992	6.3	6.4
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
i. FHLB capital stock		71,054,300	0.2	0.2
j. On deposit with states		1,153,081	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		1,526,357,000	4.4	4.4
m. Pledged as collateral not captured in other categories		49,506,234	0.1	0.1
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets	\$ 0	\$ 3,828,853,607	11.1 %	11.2 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Dynamic Hedge Collateral	\$ 49,506,234	\$	\$	\$	\$ 49,506,234	\$ 37,248,095	\$ 12,258,139	\$ 49,506,234	0.1 %	0.1 %
Total (c)	\$ 49,506,234	\$ 0	\$ 0	\$ 0	\$ 49,506,234	\$ 37,248,095	\$ 12,258,139	\$ 49,506,234	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

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

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	18	22	\$ 55,179,500	\$ 83,669,759	\$ 54,567,415	\$ 84,400,364
(2) LB&SS – AC		0		0		0
(3) Preferred Stock – AC		0		0		0
(4) Preferred Stock – FV		0		0		0
(5) Total (1+2+3+4)	18	22	\$ 55,179,500	\$ 83,669,759	\$ 54,567,415	\$ 84,400,364

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs

General Account 21

Separate Account

(2) Aggregate Amount of Investment Income

15,172,678

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

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

No change.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

(1) At June 30, 2021, the financial options exposure was \$291,341,415 and the financial futures exposure was \$32,769,699. The Company had no exposure change for interest rate floors or foreign currency forwards.

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

Not applicable to the Company.

9. Income Taxes

No material change.

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

A. No change.

B. The Company did not pay any dividends to the parent company, Sammons Financial Group, Inc. ("SFG") during the period ended June 30, 2021. In April 2021, SFG made a loan to the Company in the amount of \$146,202,800. The loan has an interest rate of 1.90% per annum, matures on December 19, 2021, and can be prepaid at any time. On June 30, 2021 a principal payment of \$14,525,000 was made by the Company to SFG, bringing the remaining principal balance on the loan to \$131,677,800 as of the statement date. The Company paid interest of \$463,488 to SFG during the period ended June 30, 2021.

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

No change.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change.

I. No change.

J. No change.

K. No change.

L. No change.

M. All SCA Investments

No change.

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

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

- A. The Company's intercompany debt is discussed in Note 10B.
- B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$1,869,638,938. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

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

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock-- Class A	10,000,000	10,000,000	
(b) Membership Stock-- Class B	0		
(c) Activity Stock	61,054,300	61,054,300	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,869,638,938	XXX	XXX

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

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,249,967,665	2,080,913,172	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,249,967,665	2,080,913,172	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,405,412,681	2,096,027,204	1,526,357,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,384,762,225	2,215,689,279	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,384,762,225	2,215,689,279	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,470,180,486	2,241,167,807	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

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

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

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

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB – Prepayment Obligations

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

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

No change.

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

- A. No change.
- B. No change.
- C. No change.
- D. The company did not pay ordinary dividends as of the statement date.
- E. No change.
- F. No change.
- G. No change.
- H. No change.
- I. No change.
- J. No change.
- K. No change.
- L. No change.
- M. No change.

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments
At the statement date, the Company had a \$48,487,017 increase in capital commitments to limited partnership from the prior year end.
- B. Assessments
No change.
- C. Gain Contingencies
No change.
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
No change.
- E. Joint and Several Liabilities
No change.
- F. All Other Contingencies
No change.

15. Leases

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

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

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5.

C. Wash Sales

No change.

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

No change.

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

No change.

20. Fair Value Measurements

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

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & miscellaneous	\$	\$ 195,000	\$ 1,417,916	\$	\$ 1,612,916
Preferred stocks	\$	\$ 106,231,675	\$	\$	\$ 106,231,675
Common stocks - unaffiliated	\$ 204,164,513	\$ 71,054,300	\$ 3,070,805	\$	\$ 278,289,618
Derivatives - interest rate contracts	\$	\$ 1,916,324	\$	\$	\$ 1,916,324
Derivatives - foreign exchange contracts	\$	\$ 807,096	\$	\$	\$ 807,096
Derivatives - futures	\$ 32,769,699	\$	\$	\$	\$ 32,769,699
Total assets at fair value/NAV	\$ 236,934,212	\$ 180,204,395	\$ 4,488,721	\$ 0	\$ 421,627,328
b. Liabilities at fair value					
Derivatives - foreign exchange contracts	\$	\$ (248,224)	\$	\$	\$ (248,224)
Total liabilities at fair value	\$ 236,934,212	\$ 180,204,395	\$ 4,488,721	\$ 0	\$ 421,627,328

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds - industrial & misc	1,421,557				(3,641)					1,417,916
Common stocks - unaffiliated	10,206,794			6,197,839	35,064	45,517		13,414,409		3,070,805
Total Assets	11,628,351	0	0	6,197,839	31,423	45,517	0	13,414,409	0	4,488,721

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

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

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

(5) Not applicable.

B. Not applicable.

C.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 30,679,012,094	\$ 27,985,937,519	\$	\$ 27,268,274,755	\$ 3,410,737,339	\$	\$
Preferred stocks	\$ 638,438,371	\$ 603,281,675	\$	\$ 638,438,371	\$	\$	\$
Common stocks	\$ 278,289,618	\$ 278,289,618	\$ 204,164,513	\$ 71,054,300	\$ 3,070,805	\$	\$
Mortgage loans	\$ 2,218,588,804	\$ 2,208,887,786	\$	\$ 2,218,588,804	\$	\$	\$
Cash and short terms	\$ 494,512,197	\$ 494,393,424	\$ 488,344,677	\$ 6,167,520	\$	\$	\$
Contract loans	\$ 126,043,120	\$ 126,043,120	\$	\$ 126,043,120	\$	\$	\$
Derivative instruments	\$ 1,182,552,134	\$ 341,828,838	\$ 32,769,699	\$ 1,149,782,435	\$	\$	\$
Other invested assets	\$ 857,179,443	\$ 800,016,416	\$	\$ 540,748,145	\$ 316,431,298	\$	\$ 26,254,838
Liabilities for future policy benefits (b)	\$ 276,192,560	\$ 269,364,590	\$	\$	\$ 276,192,560	\$	\$
Repurchase agreements, FHLB advances and collateral on derivative instruments	\$ 4,128,469,360	\$ 4,104,639,885	\$ 246,021,450	\$ 3,882,447,910	\$	\$	\$
Derivative instruments	\$ 486,912,064	\$ 107,940,750	\$	\$ 486,912,064	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 26,254,838			(a) This represents the remaining amortized amount of Tax Credits and a defeased commercial mortgage as of 06/30/2021. There is no fair value available as an active

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

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
E.				Not applicable.
21.				Other Items
A.				Unusual or Infrequent Items No change.
B.				Troubled Debt Restructuring: Debtors No change.
C.				Other Disclosures No change.
D.				Business Interruption Insurance Recoveries No change.
E.				State Transferable and Non-transferable Tax Credits No change.
F.				Subprime-Mortgage-Related Risk Exposure No change.
G.				Retained Assets No change.
H.				Insurance-Linked Securities (ILS) Contracts No change.
I.				The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy No change.
22.				Events Subsequent
				The Company is not aware of any recognized event occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is August 13, 2021.
23.				Reinsurance
A.				Ceded Reinsurance Report No change.
B.				Uncollectible Reinsurance No change.
C.				Commutation of Reinsurance Reflected in Income and Expenses No change.
D.				Certified Reinsurer Rating Downgraded or Status Subject to Revocation No change.
E.				Reinsurance of Variable Annuity Contracts No change.
F.				Reinsurance Certificates with an Affiliated Captive Reinsurer No change.
G.				Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/XXX 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 JUNE 30, 2021 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 [X] No []
- 2.2 If yes, date of change:02/19/2021
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (12), new entity formed or acquired (58), change in ownership (5)
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] NA []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).04/20/2018
- 6.4 By what department or departments?
Iowa Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] NA []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Asset Consulting Group, LLC.....	St. Louis, MO.....				YES
Guggenheim Funds Distributors, LLC.....	Chicago, IL.....				YES
Guggenheim Investment Advisors, LLC.....	New York, NY.....				YES
Security Investors, LLC dba Guggenheim Investments.....	Overland Park, KS.....				YES
Guggenheim Partners Investment Management, LLC.....	Santa Monica, CA.....				YES
GS Gamma Advisors, LLC.....	New York, NY.....				YES
Guggenheim Funds Investment Advisors, LLC.....	Chicago, IL.....				YES
Guggenheim Securities, LLC.....	New York, NY.....				YES
Guggenheim Investor Services, LLC.....	New York, NY.....				YES
Sammons Financial Network, LLC.....	West Des Moines, IA.....				YES
Guggenheim Partners Advisors, LLC.....	Santa Monica, CA.....				YES
GSA, LLC.....	New York, NY.....				YES
Guggenheim Corporate Funding, LLC.....	New York, NY.....				YES
Beacon Capital Management, Inc.....	Dayton, OH.....				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes No

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
 The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs, and assets pledged as collateral to FHLB.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$32,182,072

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$346,551,331	\$309,885,631
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$0	\$0
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$323,715,698	\$321,066,916
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$670,267,029	\$630,952,547
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No NA

If no, attach a description with this statement.

16 For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$2,332,315,233
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$2,304,740,508
16.3 Total payable for securities lending reported on the liability page	\$2,332,261,435

GENERAL INTERROGATORIES

17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity’s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes No

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

1 Name of Custodian(s)	2 Custodian Address
CitiBank N.A.....	388 Greenwich Street, New York, NY 10013.....

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes No

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [“...that have access to the investment accounts”; “...handle securities”]

1 Name of Firm or Individual	2 Affiliation
Guggenheim Partners Investment Management, LLC.....	A.....
Milliman Financial Risk Management, LLC.....	U.....
PineBridge Investments, LLC.....	U.....
Blackrock Financial Management Inc., CRD.....	U.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s invested assets?

Yes No

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity’s invested assets?

Yes No

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432.....	Guggenheim Partners Investment Management, LLC.....	549300XWQLVNUK615E79.....	Securities Exchange Commissions.....	DS.....
159377.....	Milliman Financial Risk Management, LLC.....	5493002H8STET494T224.....	Securities Exchange Commissions.....	DS.....
105926.....	PineBridge Investments, LLC.....	CLDVY8VY4GNT81Q4VM57.....	Securities Exchange Commissions.....	DS.....
107105.....	Blackrock Financial Management Inc., CRD.....	549300LVXYIVJKE13M84.....	Securities Exchange Commissions.....	DS.....

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes No

18.2 If no, list exceptions:

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

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

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

Yes No

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

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

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

Yes No

GENERAL INTERROGATORIES

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

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

Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$ 2,208,887,786
1.14	Total Mortgages in Good Standing	\$ 2,208,887,786
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure.....	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ 2,208,887,786
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									

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	3,246,044	15,106,937	0	18,352,981	0
2. Alaska	AK	L	341,154	987,533	0	1,328,687	0
3. Arizona	AZ	L	11,212,713	40,552,229	0	51,764,942	125,457
4. Arkansas	AR	L	10,634,328	6,442,139	0	17,076,466	69,205
5. California	CA	L	53,637,987	119,404,246	0	173,042,233	501,044
6. Colorado	CO	L	9,019,140	83,449,666	0	92,468,806	29,945
7. Connecticut	CT	L	5,642,925	9,896,780	0	15,539,705	79,468
8. Delaware	DE	L	866,409	5,816,232	0	6,682,641	123,105
9. District of Columbia	DC	L	393,290	2,686,068	0	3,079,357	0
10. Florida	FL	L	30,365,922	103,033,795	0	133,399,717	58,015
11. Georgia	GA	L	14,051,954	76,082,942	0	90,134,896	50,000
12. Hawaii	HI	L	4,134,859	12,199,598	0	16,334,457	0
13. Idaho	ID	L	2,509,463	5,454,114	0	7,963,578	0
14. Illinois	IL	L	27,664,865	35,654,277	0	63,319,142	66,645
15. Indiana	IN	L	11,988,974	34,908,427	0	46,897,401	0
16. Iowa	IA	L	7,675,744	8,137,612	0	15,813,356	286,047
17. Kansas	KS	L	5,164,419	18,512,008	0	23,676,427	0
18. Kentucky	KY	L	3,146,376	7,560,121	0	10,706,497	222,081
19. Louisiana	LA	L	3,983,137	17,803,977	0	21,787,114	0
20. Maine	ME	L	1,725,058	3,511,272	0	5,236,330	0
21. Maryland	MD	L	6,554,547	29,931,141	0	36,485,688	61,851
22. Massachusetts	MA	L	8,582,007	18,906,623	0	27,488,630	0
23. Michigan	MI	L	16,695,971	52,977,695	0	69,673,667	140,904
24. Minnesota	MN	L	11,448,986	11,788,274	0	23,237,260	0
25. Mississippi	MS	L	1,631,018	6,941,592	0	8,572,610	0
26. Missouri	MO	L	7,473,827	14,189,663	0	21,663,490	0
27. Montana	MT	L	1,275,540	4,576,869	0	5,852,409	0
28. Nebraska	NE	L	3,063,467	2,876,771	0	5,940,239	0
29. Nevada	NV	L	3,586,353	4,822,718	0	8,409,070	0
30. New Hampshire	NH	L	1,817,087	9,159,202	0	10,976,289	0
31. New Jersey	NJ	L	14,135,637	38,441,373	0	52,577,010	0
32. New Mexico	NM	L	1,419,853	3,432,940	0	4,852,793	134,257
33. New York	NY	N	0	0	0	0	0
34. North Carolina	NC	L	14,253,255	57,322,391	0	71,575,645	32,339
35. North Dakota	ND	L	2,684,350	2,764,210	0	5,448,560	0
36. Ohio	OH	L	12,991,293	46,651,310	0	59,642,603	101,632
37. Oklahoma	OK	L	3,383,198	11,019,720	0	14,402,918	0
38. Oregon	OR	L	4,067,883	7,346,881	0	11,414,764	42,000
39. Pennsylvania	PA	L	16,392,827	73,649,561	0	90,042,388	2,162,281
40. Rhode Island	RI	L	788,235	1,845,313	0	2,633,548	0
41. South Carolina	SC	L	7,585,382	11,945,025	0	19,530,406	51,885
42. South Dakota	SD	L	16,635,603	2,327,977	0	18,963,580	0
43. Tennessee	TN	L	7,033,101	37,064,072	0	44,097,172	134,662
44. Texas	TX	L	35,750,529	64,060,507	0	99,811,036	404,856
45. Utah	UT	L	7,821,202	5,444,292	0	13,265,494	0
46. Vermont	VT	L	960,228	761,195	0	1,721,423	0
47. Virginia	VA	L	9,277,007	34,897,150	0	44,174,157	5,939,421
48. Washington	WA	L	12,176,606	36,676,925	0	48,853,532	0
49. West Virginia	WV	L	823,857	4,364,451	0	5,188,308	0
50. Wisconsin	WI	L	8,663,865	47,122,907	0	55,786,772	83,632
51. Wyoming	WY	L	383,611	1,207,178	0	1,590,790	31,861
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	758	0	0	758	0
54. Puerto Rico	PR	L	32,028	0	0	32,028	0
55. US Virgin Islands	VI	N	22,906	7,000	0	29,906	0
56. Northern Mariana Islands	MP	N	3,588	0	0	3,588	0
57. Canada	CAN	N	2,484	3,218	0	5,702	0
58. Aggregate Other Alien	OT	XXX	609,423	3,600	0	613,023	0
59. Subtotal	XXX		447,432,273	1,251,729,716	0	1,699,161,990	10,932,596
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		321,589	0	0	321,589	0
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		447,753,863	1,251,729,716	0	1,699,483,579	10,932,596
96. Plus Reinsurance Assumed	XXX		3,295,933	11,508,031	0	14,803,964	0
97. Totals (All Business)	XXX		451,049,796	1,263,237,748	0	1,714,287,543	10,932,596
98. Less Reinsurance Ceded	XXX		218,058,668	10,119,491	0	228,178,159	0
99. Totals (All Business) less Reinsurance Ceded	XXX		232,991,127	1,253,118,257	0	1,486,109,384	10,932,596
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		609,423	3,600	0	613,023	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		609,423	3,600	0	613,023	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:

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

STATEMENT AS OF June 30, 2021

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

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

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.1</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; width: 100%; height: 100%;"></div> </div>				
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.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Range Energy Storage Systems LLC				
DS Energy Storage Systems LLC				
Laramie Wind LLC				
Pathfinder Power Transmission LLC				
Whirlwind 1, LLC				
Pathfinder-Zephyr Wind, LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE/Franklin Park Utility Solar 1, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				

12.2

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between; width: 100%;"> <div style="width: 45%;"> <p>Heelstone Energy Investor IV, LLC</p> <ul style="list-style-type: none"> PV Project Holdings II, LLC Aspen Solar, LLC Balsam Solar, LLC Cedar Solar, LLC Elm Solar, LLC Sweetgum Solar, LLC <p>PV Project Lessee II, LLC</p> <ul style="list-style-type: none"> PV Project Holdings II, LLC Aspen Solar, LLC Balsam Solar, LLC Cedar Solar, LLC Elm Solar, LLC Sweetgum Solar, LLC <p>Heelstone Energy VI, LLC</p> <ul style="list-style-type: none"> Heelstone Energy Investor V, LLC PV Project Holdings III, LLC Morgan Farm, LLC Laurinburg Solar, LLC Nashville Farms, LLC ESA Newton Grove 1 NC, LLC ESA Selma NC 1, LLC ESA Smithfield 1 NC, LLC <p>PV Project Lessee III, LLC</p> <ul style="list-style-type: none"> PV Project Holdings III, LLC Morgan Farm, LLC Laurinburg Solar, LLC Nashville Farms, LLC ESA Newton Grove 1 NC, LLC </div> <div style="width: 55%; border-left: 1px solid black; padding-left: 10px;"> </div> </div>				

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Blocker #2, Inc.				
SRE/Franklin Park Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE/Franklin Park Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE/Franklin Park Hydro Canada-1, LLC				
Sammons Renewable Energy Canada Holdings Inc.				
SRE Hydro Canada Corp				
SRE Hydro Canada General Services Ltd.				
Clemina Hydro Power LP				
Clemina Hydro Power GP Ltd.				
Clemina Hydro Power LP				
Serpentine Hydro Power LP				
Serpentine Hydro Power GP Ltd.				
Serpentine Hydro Power LP				
Columbia Mountains Power LP				
Columbia Mountains Power GP Ltd.				
Columbia Mountains Power LP				
English Hydro Power GP Ltd.				
English Hydro Power LP				
Fosthall Creek Power LP				

12.6

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Stream and Riparian 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				

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Two Crosses Grazing Association, LLC				
Pathfinder Stewart Creek Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Sammons Equity Alliance, Inc.				
Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
ASG Mortgage Investors, LLC				
DBI/ASG Advisors, LP				

12.8

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
DBI/ASG Mortgage Acquisition Fund I, LP CCI Historic, Inc. Village Green Consolidated LLC Albion Residential LLC Albion Construction LLC Albion Columbus 1, LLC Albion Columbus Investors 1, LLC Albion WM 1, LLC Albion at Evanston Investors I, LLC Albion at Evanston, LLC Albion at Oak Park Member, LLC Albion at Oak Park Investors I, LLC Albion at Oak Park, LLC Albion DeVille Member LLC Albion at Beachwood LLC Beachwood Apartments LLC Albion at Parklane GP, LLC Albion at Parklane Limited Partner, LLC Pent House Associates Albion at Highland Park, LLC AJ Highland Park Investors, LLC Albion Jacobs Highland Park, LLC Albion at New Forum Member, LLC New Forum Apartments JV Investors, LLC New Forum Owner LLC Albion in the Gulch Member, LLC Albion in the Gulch Investors, LLC Albion in the Gulch, LLC Albion at Renaissance Place, LLC				

12.9

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
AJ Renaissance Place Investors, LLC				
| Albion Jacobs Renaissance Place, LLC				
VGH/Dallas LLC				
| Village Green Holding LLC				
| Village Green Management Company LLC				
| Village Green Communications LLC				
| V-Suites LLC				
| Village Green Management Company of Illinois LLC				
| Village Green Management Company of North Carolina LLC				
| Village Green Management Company of Pennsylvania LLC				
Southside Works Holding LLC				
| Southside Works City Apartments LLC				
LAV MP Holding, LLC				
| Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
| VG Morrow Park Capital LLC				
| Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
| VGH Credit LLC				
| SLBCA Holding LLC				
| Soo Line Building City Apartments LLC				
| SLBCA Tenant LLC				
| Soo Line Building City Apartments LLC				
| SLBCA Developer LLC				
SLBCA Tenant LLC				
E2M Holdings, LLC				
| E2M Partners, LLC				
Legacy KDC Holdings, LLC				

12.10

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
E2M Villas at RPW, LLC				
| AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
| Morrow Park City Apartments LLC				
JLB Partners LLC				
| JLB BUILDERS LLC				
| JLB REALTY LLC				
| JLB RESIDENTIAL LLC				
| JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
JLB Center Street, LP				
JLB Winhall, LP				
JLB Portales Partners Mgr L.P.				
| JLB Portales Partners LLC				
JLB Stafford Phase I L.P.				
JLB Stafford Phase I GP LLC				
JLB Stafford Phase Two L.P.				
JLB Stafford Phase Two GP LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Longhorn Trail Ranch II, Ltd.				
Ski Partners, LLC				
| SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
| Woodbine Legacy Holdings, LLC				

12.11

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Woodbine Legacy Pref Partners, LP				
| Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
| Gerrity Group, LLC				
| Gerrity Retail Fund 3 Management, LLC				
| Gerrity Retail Partners 3, LLC				
| Gerrity Retail Fund 3, LP				
| Gerrity Retail Investors 3, LLC				
| GRF Special, LLC				
| Gerrity Retail Fund 3, LP				
| Gerrity Retail Fund 3, LP				
CCI Tysons SL, LLC				
| Silverstone Tysons, LP				
| Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
| Silverstone Bethesda, LP				
| Silverstone Bethesda Owner, LLC				
Sammons Capital, Inc.				
| Enterhealth, LLC				
Sammons Power Development, Inc.				
| Otter, Inc.				
| Gila Bend Power Partners, LLC				
SAGE Assets, Inc.				
| Guggenheim Capital, LLC				
| Guggenheim Partners, LLC				
| GPH Funding II, LLC				
| GPH Funding I, LLC				
| GP Holdco, LLC				
| GPFT Holdco, LLC				

12.12

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
| Generation Mortgage Company, LLC f/k/a Generation Mortgage Company				
Guggenheim-meZocliq Holdings, LLC				
| meZocliq LLC				
Guggenheim Insurance Holdco, LLC				
| PLIC Holdings, LLC				
| Guggenheim Life and Annuity Company				
| DLPG, LLC				
| DLPG II Executive, LLC				
| GIH Services, LLC				
GLAC Holdings, LLC				
| Guggenheim Life and Annuity Company	43-1380564	83607	DE	
| Guggenheim Life Reinsurance (U.S.) Corporation	82-4073543		DE	
| Clear Spring Life Insurance Company	47-3023521	15691	TX	
| GLAC Investment Holdings, LLC				
| GLAC Investment Holdings II, LLC				
| GLAC Investment Holdings III, LLC				
| Paragon GBM Investco, LLC				
| Renewable Energy Investors, LLC				
| Elsmere Insurance Agency, LLC				
| ELSL Funding V, LLC				
| ELSL Funding VI, LLC				
| ELSL Funding VII, LLC				
| Elsmere Renewable Energy, LLC				
| Efland Funding 2015-1, LLC				
| Efland Funding 2015-2, LLC				
| Efland Funding 2015-3, LLC				
| Efland Funding 2015-4, LLC				
| Efland Funding 2016-1, LLC				

12.13

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Efland Funding 2016-2, LLC				
Efland Parent 2015-3, LLC				
Efland Parent 2016-1, LLC				
GLAC GBM Investco, LLC				
IDF I, LLC				
IDF II, LLC				
Saganaw Insurance Agency, LLC				
Saganaw Receivables, LLC f/k/a SG Parent, LLC				
Retail Investors III, LLC				
Tomorrow, LLC				
Guggenheim Life 1099 Reporting Company, LLC				
GLAC LV Holdings, LLC				
Fashion Funding, LLC				
Hesa GSTF V, LLC				
Kerauno Holdings, LLC				
Advanced Software, LLC				
K Launch, LLC				
AxiaTP Development, LLC				
AxiaTP Resources, LLC				
BellTech, LLC				
GL Marketing, LLC f/k/a Fifth Ave GSTF II, LLC				
Gallahan Funding, LLC				
Geiger Funding, LLC				
Biscay GSTF III, LLC				
Mylo, LLC				
Venice GSTF I, LLC				
Guggenheim Holdco Sub II, LLC				
Guggenheim Loan Agent, LLC				
Guggenheim Alternative Asset Management, LLC				

12.14

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
Nominee Holding Company, LLC				
Channel Capital Group Holdings, LLC				
Channel Capital Group LLC				
ACEI Holdco, LLC				
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Activity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				

12.15

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				Guggenheim Corporate Funding, LLC G-Covestre Capital Holdings LLC Covestre Capital PropCo-1 LLC Covestre Capital PropCo-2 LLC Covestre Capital PropCo-3 LLC Covestre Capital PropCo-4 LLC Covestre Capital PropCo-5 LLC Covestre Capital PropCo-6 LLC Covestre Capital PropCo-7 LLC Covestre Capital PropCo-8 LLC Covestre Capital PropCo-9 LLC Covestre Capital PropCo-10 LLC Covestre Capital PropCo-11 LLC Covestre Capital PropCo-12 LLC Covestre Capital PropCo-13 LLC Covestre Capital PropCo-14 LLC Covestre Capital PropCo-15 LLC Covestre Capital PropCo-16 LLC Covestre Capital PropCo-17 LLC Covestre Capital PropCo-18 LLC Covestre Capital PropCo-19 LLC Covestre Capital PropCo-20 LLC Covestre Capital PropCo-21 LLC Covestre Capital PropCo-22 LLC Covestre Capital PropCo-23 LLC Covestre Capital PropCo-24 LLC Covestre Capital PropCo-25 LLC Covestre Capital PropCo-26 LLC Covestre Capital PropCo-27 LLC

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Rosales Holdco LLC				
Ulmus Funding LLC				
Ulmus Holdco LLC				
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
| GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Internet Radio Funding, LLC				
Internet Radio Funding II, LLC				
Corio Funding, LLC				
| Corio RR Funding, LLC				
| Corio RR Finance Co., LLC				
| Corio RR Finance Co.-2, LLC				
CSCN, LLC				
I-SAIL, LLC				
SAIL 4 Finance, LLC				
SAIL 4 VFN NOTE ISSUER, LLC				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
REST, LLC				
SAILS-3, LLC				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				

12.18

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.19</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; width: 100%; height: 100%;"></div> </div>	<ul style="list-style-type: none"> GPIM Holdings VIII, Ltd. | Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd. | NZCG Feeder 1, L.P. Guggenheim Aircraft Opportunity GP, LLC | Guggenheim Aircraft Opportunity Fund, LP | Guggenheim Aircraft Opportunity Master Fund, L.P. | GX 9568 Holdings I, LLC | Global 6000 9568 Limited LDC | GX 9568 Holdings II, LLC | Global 6000 9568 Limited LDC Guggenheim NSA Napoli-Mirabella Trust 2019 Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC Guggenheim Private Debt Fund 2.0 Managing Member, LLC | Guggenheim Private Debt Fund Note Issuer 2.0, LLC | Guggenheim Private Debt Fund 2.0-I, LLC | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Fund 2.0, LLC | Guggenheim Private Debt MFLTB 2.0, LLC | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Fund 2.0, Ltd. | Guggenheim Private Debt Master Fund 2.0, LLC | Guggenheim Private Debt Master Fund 2.0, LLC Guggenheim Private Debt Fund 3.0 Managing Member, LLC GW Ocean, LLC 5180 CLO LP 5180-2 CLO LP Copper River CLO Ltd. Energy Asset Holdings LLC GIM GP Ltd. 			

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.20</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; height: 690px;"></div> </div>	<ul style="list-style-type: none"> Bingham CDO L.P. GPM Center Court, LLC Guggenheim High-Yield Fund, LLC Guggenheim High-Yield Plus Fund LLC Guggenheim High-Yield Plus Fund SPC Guggenheim High-Yield Plus Master Fund SPC Guggenheim Investors Fund LLC Guggenheim Loan Fund, LLC Guggenheim Private Debt Fund Managing Member, LLC <ul style="list-style-type: none"> Guggenheim Private Debt Master Fund, LLC Guggenheim Private Debt Fund, Ltd. <ul style="list-style-type: none"> Guggenheim Private Debt Fund, LLC Guggenheim Private Debt Fund Trinity Investco, LLC Guggenheim Private Debt Fund Throne Investco, LLC Guggenheim Private Debt Fund Note Issuer, LLC Guggenheim Private Debt Fund Throne Investco, LLC Kennecott Funding Ltd. Magma WCFF II Ltd <ul style="list-style-type: none"> NZC Guggenheim Fund Limited NZC Guggenheim Fund LLC NZC Guggenheim Master Fund Limited <ul style="list-style-type: none"> NZCG Funding Ltd. <ul style="list-style-type: none"> NZCG Funding LLC BBEP Legacy Holdings, LLC Orpheus Funding LLC Orpheus Holdings LLC Promenade-C 2 LLC Promenade Funding LLC Promenade Holdco LLC 			

STATEMENT AS OF June 30, 2021

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

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

12.21

STATEMENT AS OF June 30, 2021

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

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

12.22

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Securities Credit Partners, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim Retail Real Estate Partners, Inc.				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				

12.23

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL Mobile 1536, LLC				
JL New Hartford 1463, LLC				
JL Nixa 1386, LLC				
JL Normal 1457, LLC				
JL Oshkosh 1465, LLC				
JL Owensboro 1461, LLC				
JL Pharr 1482, LLC				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Saraland 1552, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
SB Newington 433, LLC				
SC-H Elizabethtown 1292, LLC				
SC-H Louisville 1262, LLC				
SC-H Madison 1261, LLC				
SC-H North Vernon 1291, LLC				
SC-H Scottsburg 1268, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				
Stonebridge Investors III, LLC				

12.25

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote	
	National Brand Investors I, LLC Retail Investors III, LLC FD Orange Beach 859, LLC NE Lewiston 820, LLC GW Phoenix 799, LLC NC Lincolnshire 624, LLC NC Little Rock 642, LLC NC Naperville 623, LLC NC San Antonio 628, LLC SE Sacramento 1224, LLC SE Union City 1247, LLC TLEXP Ellisville 926, LLC TLEXP Kansas City 1250, LLC TLEXP Overland Park 978, LLC TLEXP St. Peters 899, LLC TLEXP St. Peters 1200, LLC GM Lansing 824, LLC JL Appleton 980, LLC JL Bentonville 1412, LLC JL Cypress 821, LLC JL Cypress 1433, LLC JL Hamburg 1301, LLC JL Huntley 797, LLC JL Irondequoit 1252, LLC JL Joplin 1391, LLC JL Katy 916, LLC JL Milwaukee 1397, LLC JL Nicholasville 1389, LLC JL Normal 1378, LLC				

12.26

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 Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				
JL Providence Village 1239, LLC				
JL Rib Mountain 1319, LLC				
JL Romeoville 1318, LLC				
JL Somers 1403, LLC				
JL Spring 1384, LLC				
JL Springdale 1357, LLC				
JL Sycamore 1379, LLC				
JLSB Fort Smith 1405, LLC				
Stonebriar JL Grand Chute 1216, LLC				
Stonebriar JL Henrietta 1273, LLC				
Stonebriar JL Muskego 1263, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim-Nicklaus Fund I, Ltd.				

12.27

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				
Guggenheim Nicklaus Partners, LLC				
GNP-BA, LLC				
GNP-BA S.R.L.				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				

12.28

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				
Gores Guggenheim Inc.				
GPH Holdco, LLC				
Guggenheim Partners Holdings, LLC				
Guggenheim Special Purpose Acquisition Corp. I				
Metric Finance TopCo, LLC				
Bound Brook Capital Corporation				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Holdings I, LLC				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
GPH Funding I, LLC				
Liberty Hampshire Holdings, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				

12.29

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
| | | | | | | | | |	Blanford Capital Company #6, LLC Blanford Capital Company #7, LLC Blanford Capital Company #8, LLC Blanford Capital Company #9, LLC Blanford Capital Company #10, LLC Blanford Capital Company #11, LLC Blanford Capital Company #12, LLC Blanford Capital Company #13, LLC Blanford Capital Company #14, LLC Blanford Capital Company #15, LLC Blanford Capital Company #16, LLC Blanford Capital Company #17, LLC Blanford Capital Company #18, LLC Blanford Capital Company #19, LLC Blanford Capital Company #20, LLC Blanford Capital Company #21, LLC Blanford Capital Company #22, LLC Blanford Capital Company #23, LLC Blanford Capital Company #24, LLC Blanford Capital Company #25, LLC Blanford Capital Company #26, LLC GIFS Capital Company, LLC GIFM Holdings Trust Sandy Point Capital Company, LLC Saratoga Springs Capital Company, LLC Saratoga (Cayman) Ltd. BFC Capital Company, LLC Bound Brook Capital Corporation Chelsea Creek Capital Company, LLC			

12.30

STATEMENT AS OF June 30, 2021

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<div style="display: flex; justify-content: space-between;"> <div style="writing-mode: vertical-rl; transform: rotate(180deg);">12.31</div> <div style="border-left: 1px solid black; border-right: 1px solid black; border-bottom: 1px solid black; width: 100%; height: 100%;"></div> </div>				
Jasmine Asset Funding Limited				
Kemps Landing Capital Company, LLC				
Kips Bay Capital Company #2, LLC				
Kips Bay Capital Company #4, LLC				
Guggenheim Treasury Services International Limited				
| Guggenheim Treasury Services (Europe) Limited				
Moore's Creek Capital Corporation				
| Forrestal Portfolios, LLC				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				
Bennington Stark Capital Company, LLC				
Cedar Springs Capital Company, LLC				
| Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Crown Point Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
Valcour Bay Capital Company, LLC				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Washington Lee Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
| Sammons BW, Inc.				
Parkway Mortgage, Inc.				

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc. ESOT	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	N	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc. Asheville Resolution Corporation	NV	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Consolidated Investment Corporation	DE	NIA	Sammons Enterprises, Inc. ESOT	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Consolidated Investment Services, Inc.	DE	NIA	Community Investments, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE		Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UIP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Beacon Capital Management	OH		Sammons Financial Group, Inc.	Ownership	1.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Tenura, LLC	DE		Sammons Financial Group, Inc.	Ownership	1.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Bermuda, LTD.	BMU		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT		
00000		00000					Alternative Fuel Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT		
00000		00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE		Briggs International, Inc.	Ownership	100.0	SEI ESOT		

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Equipment, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Equipment, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR		Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR		AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000		00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Range Energy Storage Systems LLC	WY	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DS Energy Storage Systems LLC	DE	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Power Transmission LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Whirlwind 1, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder-Zephyr Wind, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE/Franklin Park Utility Solar 1, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE/Franklin Park Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeform Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy Investor II, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	

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

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE/Franklin Park Focalpoint, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE/Franklin Park Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE/Franklin Park Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	Serpentine Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Columbia Mountains Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	

13.4

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE/Franklin Park Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE/Franklin Park Rio Bravo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Stream and Riparian Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	

13.5

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	

13.6

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Village Green Consolidated LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	Village Green Consolidated LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	35.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC.	DE	NIA	Albion at Highland Park, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC.	DE	NIA	Albion Residential LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC.	DE	NIA	Albion at New Forum Member, LLC.	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC.	DE	NIA	New Forum Apartments JV Investors, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC.	DE	NIA	Albion Residential LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC.	DE	NIA	Albion in the Gulch Member, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC.	DE	NIA	Albion in the Gulch Investors, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC.	DE	NIA	Albion Residential LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC.	DE	NIA	Albion at Renaissance Place, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC.	DE	NIA	AJ Renaissance Place Investors, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC.	DE	NIA	Village Green Consolidated	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC.	DE	NIA	VGH/Dallas LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				V-Suites LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC.	DE	NIA	Village Green Holding LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC.	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC.	DE	NIA	Southside Works Holding LLC.	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC.	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC.	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC.	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC.	DE	NIA	LAV MP Holding, LLC.	Ownership	34.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4005137				VGH Credit LLC.	DE	NIA	CCI/HTC, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC.	DE	NIA	VGH Credit LLC.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC.	DE	NIA	SLBCA Holding LLC.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC.	DE	NIA	CCI/HTC, Inc.	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC.	DE	NIA	VGH Credit LLC.	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC.	DE	NIA	SLBCA Holding LLC.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC.	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Chapman GP LLC	TX	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P	TX	NIA	JLB Stafford Phase I GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P	TX	NIA	Compatriot Capital, Inc	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P	TX	NIA	JLB Stafford Phase Two GP LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd.	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	32.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	45.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc.	Ownership	21.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc.	OK	NIA	Sammons Power Development, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	36.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	

13.10

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	43-1380564				Guggenheim Life and Annuity Company	DE	IA	PLIC Holdings, LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mylo, LLC	MO	NIA	Biscay GSTF III, LLC	Ownership	34.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GL Marketing, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Galahan Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Geiger Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kerauno Holdings, LLC	IN	NIA	Hesa GSTF V, LLC	Ownership	34.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Advanced Software, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Development, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Resources, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					BellTech Capital, LLC	DE	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	83607	43-1380564				Guggenheim Life and Annuity Company	DE	IA	GLAC Holdings, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4073543				Guggenheim Life Reinsurance (U.S.) Corporation	DE	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	15691	47-3023521				Clear Spring Life Insurance Company	TX	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656320				Elsmere Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Elsmere Renewal Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1323214				Guggenheim Life 1099 Reporting Company, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Paragon GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Renewable Energy Investors, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF I, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656095				Saganaw Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saganaw Receivables, LLC f/k/a SG Parent, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Tomorrow, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2525124				Fashion Funding, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	N	

13.12

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4196055				Nominee Holding Company, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2809805				Channel Capital Group Holdings, LLC	DE	NIA	Nominee Holding Company, LLC	Ownership	38.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Channel Capital Group Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476100				AT Funding Note Issuer, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1008179				Internet Radio Funding II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AECORN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton Holdings LLC	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management	0.0	SEI ESOT	N	

13.13

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	N	

13.14

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	CYM	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Fund, Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P	CYM	NIA	GPIM Holdings VIII, Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	

13.15

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	36-4747864				Guggenheim Aircraft Opportunity GP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0912854				Guggenheim Aircraft Opportunity Fund, L.P.	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0756810				Guggenheim Aircraft Opportunity Master Fund, L.P.	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings I, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings II, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings I, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings II, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1759695				Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-1, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	N	
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	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 3.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P	CYM	NIA	GIM GP Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Energy Asset Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	

13.18

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-6 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-7 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-20 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-21 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-23 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-26 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Apsley Fund, L.P	CYM	NIA	Guggenheim Apsley Holdings, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	

13.20

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5833056				SBTree, Inc	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1101914				South Blacktree Agency, LLC	DE	NIA	SBTree, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	N	

13.21

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE	NIA	GPH Funding II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPIID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIID, L.P.	CYM	NIA	GFPIID, LLC	Ownership	34.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIID, L.P.	Ownership	75.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	

13.22

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC IIP Holdings Ltd	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC, Ltd	Ownership	85.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim Nicklaus Partners, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	Guggenheim-Nicklaus Fund I, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	Guggenheim-Nicklaus Fund I, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	GC Pilar Golf Investment, LLC	Ownership	88.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Toledo-MNG, LLC	DE	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475413				Java Acquisition Company 0049, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

13.23

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1498116				JL Bolivar 1575, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

13.24

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776739				SB Newington 433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

13.25

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	68-0683773				NC San Antonio 628, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2645909				SC-H Elizabethtown 1292, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584139				SC-H Louisville 1262, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584294				SC-H Madison 1261, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4099578				SC-H North Vernon 1291, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584526				SC-H Scottsburg 1268, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				TCFBK Richton Park 866, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4093611				TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2619926				JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3526145				JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4422043				JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2633589				JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3512756				JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2684887				JL Providence Village 1239, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3568404				JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3541018				JLSB Fort Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4499720				Stonebriar JL Grand Chute 1216, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2184075				Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4520285				Stonebriar JL Muskego 1263, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc.	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIH, LLC	DE	NIA	Guggenheim Manager, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIH, LLC	DE	NIA	Guggenheim Manager, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Inc	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GPH Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Holdco, LLC	DE	NIA	Guggenheim GPH Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1580017				Guggenheim Special Purpose Acquisition Corp. I	CYM	NIA	Guggenheim Partners Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	

13.27

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0978028				Moore's Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forrestal Portfolios LLC	DE	NIA	Moore's Creek Capital Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

13.29

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

13.30

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd.	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd.	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	

13.31

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

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

Explanation:

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

LQ003 Additional Aggregate Lines for Page 03 Line 25.

*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Agent non-qualified deferred compensation.....	4,505,374	4,073,694
2505. Miscellaneous liabilities.....	783,559	1,003,619
2506. ....		.0
2507. ....		.0
2597. Summary of remaining write-ins for Line 25 from Page 03	5,288,933	5,077,313

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,335,715,085	2,355,909,455
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		65,071,050
2.2 Additional investment made after acquisition	9,613,140	25,421,351
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		(322,029)
7. Deduct amounts received on disposals	134,186,196	110,364,742
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,211,142,029	2,335,715,085
12. Total valuation allowance	(2,254,243)	(2,254,243)
13. Subtotal (Line 11 plus Line 12)	2,208,887,786	2,333,460,842
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,208,887,786	2,333,460,842

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	978,181,384	881,596,895
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	519,119,007	125,023,337
2.2 Additional investment made after acquisition	119,708,582	143,378,559
3. Capitalized deferred interest and other		0
4. Accrual of discount	33,987	45,422
5. Unrealized valuation increase (decrease)	35,920,154	(28,763,772)
6. Total gain (loss) on disposals	2,331,942	(12,579,034)
7. Deduct amounts received on disposals	89,500,781	120,061,760
8. Deduct amortization of premium and depreciation	1,595,044	3,174,571
9. Total foreign exchange change in book/adjusted carrying value	(302,014)	347,211
10. Deduct current year's other-than-temporary impairment recognized	1,128,414	7,630,903
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,562,768,805	978,181,384
12. Deduct total nonadmitted amounts	217,767	254,146
13. Statement value at end of current period (Line 11 minus Line 12)	1,562,551,038	977,927,238

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	27,542,407,391	25,000,787,721
2. Cost of bonds and stocks acquired	4,248,704,495	7,067,023,838
3. Accrual of discount	41,638,456	83,785,704
4. Unrealized valuation increase (decrease)	8,948,723	14,935,047
5. Total gain (loss) on disposals	27,560,085	26,669,791
6. Deduct consideration for bonds and stocks disposed of	2,990,237,061	4,519,747,527
7. Deduct amortization of premium	23,258,394	45,114,998
8. Total foreign exchange change in book/adjusted carrying value	(1,504,964)	1,870,414
9. Deduct current year's other-than-temporary impairment recognized	1,922,597	93,478,719
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,172,678	5,676,120
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	28,867,508,812	27,542,407,391
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	28,867,508,812	27,542,407,391

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	17,237,945,827	937,087,627	824,397,514	(7,576,915)	17,237,945,827	17,343,059,025	0	17,741,456,308
2. NAIC 2 (a).....	8,148,229,668	997,033,655	395,189,890	(17,953,533)	8,148,229,668	8,732,119,900	0	7,437,578,616
3. NAIC 3 (a).....	943,087,586	111,023,068	73,261,676	36,906,811	943,087,586	1,017,755,789	0	851,471,623
4. NAIC 4 (a).....	713,044,290	121,302,806	81,888,627	3,237,869	713,044,290	755,696,338	0	754,210,773
5. NAIC 5 (a).....	155,327,229	3,253,327	10,441,014	(7,490,534)	155,327,229	140,649,008	0	144,160,545
6. NAIC 6 (a).....	2,784,986		65,141	(13,641)	2,784,986	2,706,204	0	2,755,108
7. Total Bonds	27,200,419,586	2,169,700,483	1,385,243,862	7,110,057	27,200,419,586	27,991,986,264	0	26,931,632,973
PREFERRED STOCK								
8. NAIC 1	23,000,000				23,000,000	23,000,000	0	23,000,000
9. NAIC 2	462,218,394	40,000,000	174,320	3,808,801	462,218,394	505,852,875	0	335,783,570
10. NAIC 3	71,972,000			268,800	71,972,000	72,240,800	0	76,000,000
11. NAIC 4	2,169,280			18,720	2,169,280	2,188,000	0	2,000,000
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	559,359,674	40,000,000	174,320	4,096,321	559,359,674	603,281,675	0	436,783,570
15. Total Bonds & Preferred Stock	27,759,779,260	2,209,700,483	1,385,418,182	11,206,378	27,759,779,260	28,595,267,939	0	27,368,416,543

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$6,048,747 ;
NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	6,048,747	XXX	6,061,080		69,300

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	23,400,000	0
2. Cost of short-term investments acquired	6,006,054	23,400,000
3. Accrual of discount		0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	23,400,000	0
7. Deduct amortization of premium.....	(42,693)	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).....	6,048,747	23,400,000
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	6,048,747	23,400,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	165,560,750
2. Cost Paid/(Consideration Received) on additions	354,962,755
3. Unrealized Valuation increase/(decrease)	(548,945)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	495,961,440
6. Considerations received/(paid) on terminations	495,961,440
7. Amortization	(320,417,248)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	1,561,065
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	201,118,378
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	201,118,378

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	14,334,867
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	18,434,832
3.1 Add:	
Change in variation margin on open contracts – Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts – All Other	
3.13 Section 1, Column 18, current year to date minus	5,889,028
3.14 Section 1, Column 18, prior year	9,340,324
	(3,451,296)
	(3,451,296)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	5,889,028
3.24 Section 1, Column 19, prior year plus	9,340,324
3.25 SSAP No. 108 adjustments	0
	(3,451,296)
	(3,451,296)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	59,995,001
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	59,995,001
4.23 SSAP No. 108 adjustments	59,995,001
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)	32,769,699
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	32,769,699

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.....	201,118,391
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	32,769,699
3.	Total (Line 1 plus Line 2).....	233,888,089
4.	Part D, Section 1, Column 6.....	341,828,839
5.	Part D, Section 1, Column 7.....	(107,940,750)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	554,929,646
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	554,929,646
10.	Part D, Section 1, Column 9.....	1,149,782,435
11.	Part D, Section 1, Column 10.....	(594,852,790)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	24,607,000
15.	Part D, Section 1, Column 12.....	24,607,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,999,924	108,071,830
2. Cost of cash equivalents acquired	1,025,375	9,749,912
3. Accrual of discount	76	28,182
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals	6,025,375	112,850,000
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	4,999,924
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	4,999,924

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

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Changes in Book/Adjusted Carrying Value Less Encumbrances				14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain(Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A. C.V. (11-9-10)								13 Total Foreign Exchange Change in B./A. C. V.
NONE																		
0399999 Totals																		

E01

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

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
795	Ann Arbor	MI		07/19/2013		29,467,420								177,482			0
798	Minneapolis	MN		08/08/2013		5,326,163								37,060			0
901	Stamford	CT		08/29/2013		12,669,297								66,119			0
906	Wilmington	NC		09/12/2013		23,069,968								128,957			0
908	Oceanside	CA		09/26/2013		7,077,061								59,672			0
911	Lorton	VA		11/01/2013		13,540,480								58,974			0
912	Clifton	NJ		10/29/2013		22,493,302								101,072			0
913	New York	NY		10/18/2013		18,627,446								92,537			0
917	Elkridge	MD		12/05/2013		8,807,582								16,322			0
918	Overland Park	KS		12/13/2013		16,606,006								95,397			0
920	Morrisville	NC		12/30/2013		14,385,800								83,940			0
921	Morrisville	NC		12/30/2013		12,604,301								73,545			0
922	Beverly Hills	CA		03/27/2014		18,617,646								103,375			0
924	Brentwood	MD		03/31/2014		9,660,271								17,019			0
932	New York	NY		05/29/2014		10,815,567								58,107			0
934	Elizabeth	NJ		05/30/2014		11,426,188								65,717			0
936	Cary	NC		07/02/2014		9,627,709								57,727			0
954	Ames	IA		09/12/2014		16,071,523								94,307			0
956	Franklin	TN		09/17/2014		29,796,669								496,339			0
958	Mountain View	CA		10/09/2014		31,403,318								140,750			0
959	Oxnard	CA		09/30/2014		29,036,162								165,034			0
967	Macon	GA		10/31/2014		6,027,590								35,999			0
971	Washington	DC		11/26/2014		28,827,789								195,057			0
973	Boston	MA		12/15/2014		39,308,077								194,420			0
974	Fenton	MO		12/11/2014		4,215,627								19,173			0
977	Seattle	WA		12/17/2014		19,458,040								122,336			0
980	Madison	WI		12/19/2014		19,092,801								99,392			0
982	Norcross	GA		12/22/2014		9,834,591								46,578			0
983	Mountain View	CA		12/30/2014		24,687,592								158,599			0
984	Dallas	TX		12/24/2014		14,504,944								78,799			0
986	Mason	OH		01/08/2015		7,445,928								77,137			0
990	Fort Worth	TX		01/29/2015		34,468,314								182,505			0
993	San Diego	CA		03/02/2015		32,477,174								183,023			0
994	Bloomington	IN		03/06/2015		29,921,481								157,855			0
998	New York	NY		04/07/2015		20,778,447								97,382			0
999	Bedford	NH		03/26/2015		13,993,143								73,887			0
1000	Columbia	SC		03/31/2015		24,739,436								124,667			0
1005	Omaha	NE		04/17/2015		14,131,249								82,697			0
1006	Austin	TX		04/30/2015		13,808,765								28,342			0
1008	Oro Valley	AZ		05/01/2015		9,441,070								79,629			0
1010	Irvine	CA		05/11/2015		23,817,672								125,604			0
1012	Tempe	AZ		05/20/2015		10,713,568								56,942			0
1013	Schererville	IN		06/03/2015		17,833,899								92,995			0
1016	Dallas	TX		05/22/2015		30,207,682								156,963			0
1017	Draper	UT		06/16/2015		11,929,856								65,012			0
1020	Sacramento	CA		06/19/2015		15,171,488								94,700			0
1022	Dallas	TX		06/12/2015		16,227,758								101,991			0
1023	Clayton	MO		06/17/2015		20,988,611								132,821			0
1024	Lexington	KY		06/12/2015		14,707,236								76,403			0
1030	Los Angeles	CA		08/03/2015		11,764,135								60,862			0
1032	Santa Monica	CA		07/31/2015		13,085,782								74,139			0
1033	Beverly Hills	CA		08/27/2015		12,845,585								70,791			0
1034	Glen Burnie	MD		07/31/2015		11,380,261								21,036			0
1036	Lanham	MD		07/31/2015		13,533,035								25,015			0

E02.1

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

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
1044	Plano	TX		08/28/2015		11,183,922								70,220			0	
1046	Elk Grove	CA		10/01/2015		15,662,010								87,076			0	
1048	Kansas City	MO		09/15/2015		16,158,139								89,108			0	
1049	Boston	MA		09/30/2015		20,179,643								100,302			0	
1050	Oceanside	CA		09/22/2015		13,515,831								76,949			0	
1052	Kennesaw	GA		09/30/2015		10,669,284								52,692			0	
1053	Pickerington	OH		10/09/2015		9,790,032								80,761			0	
1058	Tualatin	OR		12/04/2015		21,270,864								73,057			0	
1060	Panama City Beach	FL		10/20/2015		18,677,849								102,763			0	
1061	Dallas	TX		11/04/2015		26,238,886								125,072			0	
1064	Mountain View	CA		11/20/2015		12,903,774								73,646			0	
1066	Queens	NY		12/04/2015		14,503,162								68,531			0	
1071	Johns Island	SC		12/17/2015		58,590,126								268,593			0	
1077	Washington	DC		01/14/2016		5,535,947								23,192			0	
1081	Diamond Bar	CA		03/31/2016		13,323,618								101,371			0	
1088	Burr Ridge	IL		11/30/2016		20,176,354								95,822			0	
1090	Mountain View	CA		12/16/2016		17,700,176								110,759			0	
1092	Chandler	AZ		02/09/2017		33,443,982								158,425			0	
1104	Park City	UT		12/27/2017		2,643,717								2,012,813			0	
1106	Park City	UT		12/27/2017		15,000,000								67,125			0	
1108	Philadelphia	PA		01/09/2018		24,970,649								69,769			0	
1111	Baltimore	MD		01/31/2018		9,465,737								61,300			0	
1115	San Diego	CA		04/20/2018		15,000,000								18,200			0	
1116	Alpharetta	GA		06/15/2018		16,000,000								61,222			0	
1119	Pittsburgh	PA		08/30/2018		14,943,288								56,162			0	
1120	Rochester	NY		08/02/2018		20,146,253								93,318			0	
1124	Coral Gables	FL		09/20/2018		25,500,000								11,568,293			0	
1126	Cleveland	OH		10/18/2018		4,871,375								18,530			0	
1136	Bothell	WA		02/25/2019		14,000,000								76,873			0	
1152	Santa Monica	CA		09/23/2019		6,616,894								(63,086)			0	
1155	New York	NY		08/26/2020		4,448,145								(45,400)			0	
1157	Honolulu	HI		01/07/2020		4,686,403								(63,231)			0	
0299999 - Mortgages with partial repayments						1,653,986,740	0	0	0	0	0	0	0	22,098,132	0	0	0	
0599999 Totals						1,732,407,765	0	0	0	0	0	0	0	77,264,797	99,362,929	0	0	0

E02.2

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated													
000000-00-0	TCW / Crescent Mezzanine V	Wilmington	DE	TCW / Crescent Mezzanine L.L.C.		03/20/2008			267,698		708,304	0.595	
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	AEA Mezzanine Management		08/16/2013			36,504		462,167	2.105	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management		07/27/2018			33,387		5,259,274	1.800	
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	MB Special Opportunities Fund GP, LLC		10/02/2014			31,308		1,438,698	6.650	
1799999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	368,897	0	7,868,443	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated													
000000-00-0	GF Capital Private Equity Fund II-A, LP	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			190,590		2,860,064	6.720	
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Vine Alternative Investment IV, LP		12/13/2018			1,101,425		13,311,841	5.470	
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP		01/22/2019			4,217,143		15,799,643	2.929	
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge		06/22/2020			3,975,190		101,618,857		
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			2,392,163		65,519,367	5.520	
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	RedBird Series 2019 GenPar LLC		05/24/2021		25,164,377			2,944,348	1.930	
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	GID Program US GP LLC		05/28/2021		5,849,574			45,710,017	28.170	
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated									31,013,951	11,876,512	0	247,764,136	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated													
000000-00-0	Fitzcarraldo Funding LLC	Various		Fitzcarraldo		08/17/2020			819,917		5,375,085	15.010	
000000-00-0	Molly Aida Funding LLC	Various		Molly Aida		08/17/2020			742,632		7,547,943	15.010	
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated									0	1,562,549	0	12,923,028	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated													
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	BlackRock US Real Estate Sr Mezz GP LLC		01/27/2020			27,141,620		47,618,142	21.495	
2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated									0	27,141,620	0	47,618,142	XXX
4899999 - Subtotals - Unaffiliated									31,013,951	39,387,029	0	303,250,721	XXX
4999999 - Subtotals - Affiliated									0	1,562,549	0	12,923,028	XXX
5099999 Totals									31,013,951	40,949,578	0	316,173,749	XXX

EO3

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	CML Loan # 0000741 (defeasance)	Canal Winchester	OH	Paydown	06/30/2016	03/31/2021	13,216,422							80,488	80,488			0	
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated									13,216,422	0	0	0	0	80,488	80,488	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
000000-00-0	GarMark Partners II, L.P.	Stamford	CT	Return of Capital	02/14/2006	06/08/2021	119,161							9,481	9,481			0	
000000-00-0	TCW / Crescent Mezzanine V	Wilmington	DE	Return of Capital	03/20/2008	05/27/2021	343,504							267,195	267,195			0	
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	08/16/2013	05/17/2021	3,759,598							82,410	82,410			0	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	04/06/2021	3,817,980							28,536	28,536			0	
1799999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated									8,040,243	0	0	0	0	387,622	387,622	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	Return of Capital	02/05/2021	04/02/2021								2,408,473	2,408,473			0	
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	Return of Capital	05/24/2021	05/24/2021								1,311,728	1,311,728			0	
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	Return of Capital	05/28/2021	05/28/2021								1,356,740	1,356,740			0	
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated									0	0	0	0	0	5,076,940	5,076,940	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	Fitzcarraldo Funding LLC	Various		Return of Capital	08/17/2020	05/19/2021	1,382,185							12,684	12,684			0	
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated									1,382,185	0	0	0	0	12,684	12,684	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			

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

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
000000-00-0	54M 1350 S Dixie	Wilmington	DE	Return of Capital	04/13/2018	06/02/2021	8,000,000	0	0	0	0	0	0	774,892	774,892	0	0	0	
2199999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	Return of Capital	01/27/2020	05/28/2021	105,357,887	0	0	0	0	0	0	568,422	568,422	0	0	0	
2399999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			0
4899999 - Subtotals - Unaffiliated																			0
4999999 - Subtotals - Affiliated																			0
5099999 Totals																			0

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)		06/04/2021	FHN	XXX	2,312,500	2,500,000	10,088	1 A FE
3133EM-C9-1	FFCB 2.95 06/46 - 09/21 (A)		05/24/2021	VARIOUS	XXX	23,970,000	24,000,000		1 A FE
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)		04/09/2021	FHN	XXX	3,339,313	3,600,000	35,400	1 A FE
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		05/11/2021	VARIOUS	XXX	4,474,602	4,791,000	38,843	1 A FE
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		06/11/2021	VARIOUS	XXX	7,941,283	8,250,000	45,617	1 A FE
3133EM-VZ-2	FFCB 2.52 04/36		05/13/2021	IFCS	XXX	1,474,260	1,500,000	3,255	1 A FE
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)		04/01/2021	JPMORGAN SECURITIES INC.	XXX	2,991,625	3,250,000	28,167	1 A FE
880591-ES-7	TVA 4.25 09/15/65		05/19/2021	VARIOUS	XXX	7,825,087	6,000,000	42,736	1 A
0599999 - Bonds - U.S. Governments						54,328,670	53,891,000	204,106	XXX
Bonds - All Other Governments									
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	D	04/20/2021	VARIOUS	XXX	26,900,000	26,900,000		1 D FE
168863-DS-4	REPUBLIC OF CHILE	D	05/04/2021	GOLDMAN SACHS & CO	XXX	23,294,400	24,000,000		1 F FE
40053X-AA-7	GEECB 4 7/8 05/15/30	D	04/14/2021	B02	XXX	578,240	520,000	10,633	2 B FE
69370R-AJ-6	PERTIJ 4.15 02/25/60	D	06/22/2021	VARIOUS	XXX	10,423,375	10,450,000	124,684	2 B FE
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)	D	06/23/2021	SCOTIA CAPITAL USA INC.	XXX	8,990,640	8,000,000	74,000	2 B FE
71568Q-AB-3	PLNIJ 5 1/4 10/24/42	D	06/18/2021	BARCLAYS BANK PLC	XXX	2,270,000	2,000,000	16,917	2 B FE
71568Q-AK-3	PLNIJ 4 7/8 07/17/49	D	06/21/2021	VARIOUS	XXX	4,552,600	4,200,000	85,042	2 B FE
71654Q-DD-1	PEMEX 7.69 01/23/50	D	06/24/2021	VARIOUS	XXX	2,520,500	2,600,000	81,813	3 C FE
71675C-AE-8	PETMK 3.404 04/28/61	D	04/27/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,171,200	1,200,000	113	1 G FE
718286-CP-0	PHILIPPINES (REPUBLIC OF)	D	06/28/2021	DEUTSCHE BANK SECURITIES INC.	XXX	12,393,625	12,500,000		2 B FE
74446W-AC-0	PTTIB 3.7 07/16/70	D	06/21/2021	BARCLAYS BANK PLC	XXX	2,237,986	2,270,000	28,557	2 A FE
74730D-AD-5	QATAR PETROLEUM	D	06/30/2021	HSBC SECURITIES, INC	XXX	38,500,000	38,500,000		1 D FE
74730D-AE-3	QATAR PETROLEUM	D	06/30/2021	CITIGROUP GLOBAL MARKETS	XXX	39,254,614	39,400,000		1 D FE
74735K-AA-0	QTELOD 2 5/8 04/08/31	D	04/01/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	549,017	555,000		1 G FE
78397P-AD-3	SA GLOBAL SUKUK LTD SR UNSECURED 144A 06	D	06/09/2021	HBB	XXX	420,000	420,000		1 F FE
91087B-AN-0	MEX 3.771 05/24/61	D	06/18/2021	B02	XXX	10,637,500	11,400,000	96,035	2 B FE
BK4157-20-6	ROMANI 4 02/14/51	D	06/11/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	2,255,325	2,190,000	25,703	2 C FE
G463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	04/08/2021	VARIOUS	XXX	1,835,480	2,000,000	32,683	2 A FE
G781A6-AB-9	SECO 5.06 04/08/43	D	06/21/2021	VARIOUS	XXX	4,600,500	3,800,000	39,946	1 G FE
G781A6-AD-5	SECO 5 1/2 04/08/44	D	06/22/2021	VARIOUS	XXX	12,749,757	10,090,000	84,309	1 G FE
M28505-AC-5	DPWDU 5 5/8 09/25/48	D	06/18/2021	VARIOUS	XXX	8,520,975	6,910,000	71,461	2 C FE
M6320U-BA-6	KSA 4 1/2 04/22/60	D	06/21/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	2,928,000	2,400,000	18,300	1 E FE
M6320U-BC-2	KSA 3.45 02/02/61	D	06/11/2021	VARIOUS	XXX	5,880,750	6,090,000	63,644	1 F FE
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70	D	06/22/2021	VARIOUS	XXX	11,006,160	11,600,000	50,311	1 F FE
M8489S-AN-7	QATAR 4.4 04/16/50	D	06/18/2021	VARIOUS	XXX	3,158,800	2,600,000	19,947	1 D FE
N5S29S-AB-5	MUBAUH 3.7 11/07/49	D	06/18/2021	VARIOUS	XXX	7,850,900	7,400,000	23,433	1 C FE
N5S29S-AX-7	MUBAUH 3.95 05/21/50	D	06/22/2021	VARIOUS	XXX	4,712,775	4,230,000	35,075	1 C FE
P3143N-AZ-7	CDEL 4 1/2 08/01/47	D	06/24/2021	VARIOUS	XXX	3,446,000	2,960,000	53,910	1 F FE
P3143N-BB-9	CDEL 4 3/8 02/05/49	D	06/25/2021	JEFFERIES INT'L LTD.	XXX	2,303,000	2,000,000	32,958	1 G FE
P3143N-BF-0	CDEL 3.7 01/30/50	D	06/24/2021	VARIOUS	XXX	6,316,500	6,200,000	80,866	1 G FE
Y20721-BM-0	INDONESIA GOVERNMENT INTERNATI SR UNSECU	D	06/11/2021	J.P. MORGAN SECURITIES INC.	XXX	1,982,000	1,600,000	34,167	2 B FE
Y7140W-AD-0	IDASAL 6.757 11/15/48	D	06/18/2021	VARIOUS	XXX	6,842,900	5,320,000	24,453	2 B FE
Y7140W-AG-3	IDASAL 5.8 05/15/50	D	06/21/2021	VARIOUS	XXX	4,497,650	3,790,000	40,316	2 C FE
Y7150W-AE-7	PTTEPT 3.903 12/06/59	D	06/25/2021	VARIOUS	XXX	7,226,726	6,750,000	29,829	2 A FE
1099999 - Bonds - All Other Governments						282,807,895	272,845,000	1,279,105	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01179R-M8-3	ALASKA MUN BD BK AUTH.		05/27/2021	BTIG, LLC	XXX	70,000	70,000		1 E FE
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH.		06/11/2021	GOLDMAN SACHS & CO	XXX	300,000	300,000		1 F FE
16876B-AB-8	MA BOSTON CHILDRENS HOSP 2020A		05/12/2021	WELLS FARGO	XXX	905,190	1,000,000	7,396	1 C FE
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		05/17/2021	JPMORGAN SECURITIES INC.	XXX	894,828	1,000,000	6,557	1 D FE
3136A7-PJ-5	FNR 2012-88 WZ		06/30/2021	CAPITALIZED INTEREST	XXX	1,901	1,901		1 A
3136A8-D6-4	FNR 2012-103 ZC		06/30/2021	CAPITALIZED INTEREST	XXX	26,297	26,297		1 A
3136AA-4L-6	FNR 2012-149 NZ		06/30/2021	CAPITALIZED INTEREST	XXX	16,826	16,826		1 A
3136AE-4P-9	FNR 2013-71 ZA		06/30/2021	CAPITALIZED INTEREST	XXX	57,527	57,527		1 A
3136AE-5X-1	FNR 2013-74 ZH		06/30/2021	CAPITALIZED INTEREST	XXX	57,527	57,527		1 A
3136AF-AE-4	FNR 2013-79 EZ		06/30/2021	CAPITALIZED INTEREST	XXX	80,538	80,538		1 A
3136AF-AK-0	FNR 2013-79 OZ		06/01/2021	CAPITALIZED INTEREST	XXX	31,065	31,065		1 A
3136AF-YY-4	FNR 2013-80 VZ		06/30/2021	CAPITALIZED INTEREST	XXX	131,881	131,881		1 A

E04

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AG-NP-3	FNR 2013-103 GZ		06/01/2021	CAPITALIZED INTEREST	XXX	50,694	50,694		1.A
3136AG-P8-9	FNR 2013-114 Z		06/01/2021	CAPITALIZED INTEREST	XXX	101,898	101,898		1.A
3136AH-VS-6	FNR 2013-136 CZ		06/01/2021	CAPITALIZED INTEREST	XXX	45,225	45,225		1.A
3136AP-3A-8	FNR 2015-64 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	82,951	82,951		1.A
3136AQ-AN-0	FNR 2015-72 ZA		06/30/2021	CAPITALIZED INTEREST	XXX	84,673	84,673		1.A
3136AR-J3-3	FNMA.16-22		06/30/2021	CAPITALIZED INTEREST	XXX	8,734	8,734		1.A
3136AS-CT-1	FNMA.16-24		06/30/2021	CAPITALIZED INTEREST	XXX	43,561	43,561		1.A
3136AU-4D-0	FNR 2017-8 BZ		06/30/2021	CAPITALIZED INTEREST	XXX	34,074	34,074		1.A
3136AU-HZ-7	FNR 2016-79 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	32,614	32,614		1.A
3136AU-YU-9	FNR 2016-94 ZA		06/30/2021	CAPITALIZED INTEREST	XXX	49,010	49,010		1.A
3136AV-2Z-1	FNR 2017-21 ZD		06/30/2021	CAPITALIZED INTEREST	XXX	35,323	35,323		1.A
3136AV-JB-6	FNR 2017-4 ZC		06/30/2021	CAPITALIZED INTEREST	XXX	96,436	96,436		1.A
3136AV-PW-5	FNR 2017-10 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	8,497	8,497		1.A
3136AW-5S-2	FNR 17-52 KZ		06/30/2021	CAPITALIZED INTEREST	XXX	35,247	35,247		1.A
3136AW-A9-8	FNR 2017-45 ZK		06/30/2021	CAPITALIZED INTEREST	XXX	13,660	13,660		1.A
3136AW-Z7-5	FNR 2017-51 EZ		06/01/2021	CAPITALIZED INTEREST	XXX	25,239	25,239		1.A
3136AX-GA-7	FNR 2017-49 ZC		06/30/2021	CAPITALIZED INTEREST	XXX	100,470	100,470		1.A
3136AX-YN-9	FNR 2017-61 TZ		06/30/2021	CAPITALIZED INTEREST	XXX	83,919	83,919		1.A
3136AY-YZ-0	FNR 2017-90 ZD		06/30/2021	CAPITALIZED INTEREST	XXX	69,220	69,220		1.A
3136B1-T7-9	FNR 2018-38 VZ		06/30/2021	CAPITALIZED INTEREST	XXX	16,718	16,718		1.A
3136B2-7H-9	FNR 2018-72 ZB		06/30/2021	CAPITALIZED INTEREST	XXX	67,037	67,037		1.A
3136B2-GE-6	FNR 2018-45 ZD		05/27/2021	CAPITALIZED INTEREST	XXX	64,565	64,565		1.A
3136B2-NL-2	FNR 2018-53 BZ		06/30/2021	CAPITALIZED INTEREST	XXX	38,970	38,970		1.A
3136B2-SB-9	FNR 2018-47 GZ		05/27/2021	CAPITALIZED INTEREST	XXX	19,904	19,904		1.A
3136B2-UE-0	FNR 2018-55 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	57,796	57,796		1.A
3136B2-VL-0	FNR 2018-54 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	21,674	21,674		1.A
3136B3-BL-3	FNR 2018-70 CZ		06/30/2021	CAPITALIZED INTEREST	XXX	119,847	119,847		1.A
3136B3-BY-5	FNR 2018-75 ZU		06/30/2021	CAPITALIZED INTEREST	XXX	10,843	10,843		1.A
3136B3-GN-4	FNR 2018-76 ZB		06/30/2021	CAPITALIZED INTEREST	XXX	28,769	28,769		1.A
3136B3-MM-9	FNR 18-84 ZA		06/30/2021	CAPITALIZED INTEREST	XXX	66,620	66,620		1.A
3136B3-MV-9	FNR 18-84 ZD		06/30/2021	CAPITALIZED INTEREST	XXX	38,196	38,196		1.A
3136B3-PT-1	FNR 2018-88 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	47,606	47,606		1.A
3136B3-RS-1	FNR 18-89 VZ		06/30/2021	CAPITALIZED INTEREST	XXX	33,040	33,040		1.A
3136B7-JB-8	FNR 2019-72 ZL		06/01/2021	CAPITALIZED INTEREST	XXX	15,650	15,650		1.A
3136B7-V2-4	FNR 2019-82 HZ		06/30/2021	CAPITALIZED INTEREST	XXX	55,421	55,421		1.A
3136B8-HA-0	FNR 2020-3 JZ		06/30/2021	CAPITALIZED INTEREST	XXX	27,611	27,611		1.A
3136B8-HM-4	FNR 2020-3 AZ		06/07/2021	CAPITALIZED INTEREST	XXX	9,320	9,320		1.A
3136B8-LT-4	FNR 2020-7 DZ		05/27/2021	CAPITALIZED INTEREST	XXX	53,140	53,140		1.A
3136BG-AM-3	FNR 2021-42 NY		06/16/2021	BANK OF AMERICA	XXX	6,947,500	7,000,000	14,097	1.A
3137B1-3B-6	FHR 4182 ZD		06/30/2021	CAPITALIZED INTEREST	XXX	37,597	37,597		1.A
3137B2-G3-8	FHR 4206 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	38,802	38,802		1.A
3137B2-NF-3	FHR 4219 JZ		06/30/2021	CAPITALIZED INTEREST	XXX	22,959	22,959		1.A
3137B3-6D-5	FHR 4215 ZK		06/30/2021	CAPITALIZED INTEREST	XXX	33,629	33,629		1.A
3137BF-BH-3	FHR 4413 VZ		06/01/2021	CAPITALIZED INTEREST	XXX	30,451	30,451		1.A
3137BM-XN-1	FHR 4551 Z		06/30/2021	CAPITALIZED INTEREST	XXX	10,559	10,559		1.A
3137BS-VV-9	FHR 4630 ZL		06/30/2021	CAPITALIZED INTEREST	XXX	27,396	27,396		1.A
3137BT-RY-9	FHR 4636 ZN		06/30/2021	CAPITALIZED INTEREST	XXX	8,540	8,540		1.A
3137BV-OS-8	FHR 4657 TZ		06/01/2021	CAPITALIZED INTEREST	XXX	101,217	101,217		1.A
3137BW-RN-6	FHR 4664 TZ		06/30/2021	CAPITALIZED INTEREST	XXX	88,422	88,422		1.A
3137F1-7F-9	FHR 4693 TZ		06/01/2021	CAPITALIZED INTEREST	XXX	50,477	50,477		1.A
3137F2-ZW-9	FHR 4711 CZ		05/24/2021	CAPITALIZED INTEREST	XXX	66,212	66,212		1.A
3137F3-K6-0	FHR 4768 ZH		04/30/2021	CAPITALIZED INTEREST	XXX	19,194	19,194		1.A
3137F5-3A-5	FHR 4791 ZB		06/30/2021	CAPITALIZED INTEREST	XXX	3,196,631	3,196,631		1.A
3137FB-YC-4	FHR 4734 Z		06/30/2021	CAPITALIZED INTEREST	XXX	60,143	60,143		1.A
3137FC-4R-2	FHR 4738 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	65,328	65,328		1.A
3137FD-7H-9	FHR 4748 YZ		06/30/2021	CAPITALIZED INTEREST	XXX	49,156	49,156		1.A
3137FD-DG-4	FHR 4750 KZ		06/30/2021	CAPITALIZED INTEREST	XXX	78,649	78,649		1.A
3137FG-3P-8	FHR 4801 ZN		06/30/2021	CAPITALIZED INTEREST	XXX	193,467	193,467		1.A
3137FG-5H-4	FHR 4796 NZ		06/30/2021	CAPITALIZED INTEREST	XXX	156,802	156,802		1.A
3137FQ-AT-0	FHR 4932 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	15,650	15,650		1.A
3137FQ-HA-4	FHR 4933 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	19,563	19,563		1.A

E04.1

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137H1-5M-4	FHR 5123 GZ		06/10/2021	PNC	XXX	3,980,000	4,000,000	8,056	1.A
3140FX-EK-4	FN BF0137		04/27/2021	CAPITALIZED INTEREST	XXX	15,709	15,709		1.A
3140J2-UD-6	FN BL9579		04/01/2021	CANTOR FITZGERALD & CO	XXX	2,982,383	3,250,000	1,073	1.A
3140LC-BT-7	FN BS1849		04/01/2021	DUNCAN-WILLIAMS INC	XXX	3,061,875	3,000,000	6,088	1.A
35563P-GE-3	SCRT 2018-3 HZ		06/30/2021	CAPITALIZED INTEREST	XXX	52,937	52,937		1.A
35563P-GK-9	SCRT 2018-3 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	202,287	202,287		1.A
35563P-HJ-1	SCRT 2018-4 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	114,587	114,587		1.A
35563P-JJ-9	SCRT 2019-1 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	47,192	47,192		1.A
35563P-LF-4	SCRT 2019-3 HZ		06/30/2021	CAPITALIZED INTEREST	XXX	7,904	7,904		1.A
35563P-MP-1	SCRT 2019-4 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	94,137	94,137		1.A
38373M-K9-0	GNMA .07-55		06/01/2021	CAPITALIZED INTEREST	XXX	32,601	32,601		1.A
38373M-P7-9	GNR 2007-77 Z		06/01/2021	CAPITALIZED INTEREST	XXX	20,107	20,107		1.A
38376G-ZD-5	GNR 2010-161 Z		06/01/2021	CAPITALIZED INTEREST	XXX	22,329	22,329		1.A
38376U-VR-7	GNR 2017-73 VZ		06/30/2021	CAPITALIZED INTEREST	XXX	26,192	26,192		1.A
38378B-SJ-9	GNR 2012-45 Z		06/01/2021	CAPITALIZED INTEREST	XXX	14,097	14,097		1.A
38378P-TP-3	GNR 2013-186 ZE		06/30/2021	CAPITALIZED INTEREST	XXX	15,012	15,012		1.A
38378U-7S-0	GNR 2013-170 ZD		06/30/2021	CAPITALIZED INTEREST	XXX	60,174	60,174		1.A
38378U-RP-4	GNR 2013-160 ZC		06/30/2021	CAPITALIZED INTEREST	XXX	7,537	7,537		1.A
38378W-MX-8	GNR 2013-113 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	155,358	155,358		1.A
38378Y-BU-2	GNR 2013-167 HZ		06/30/2021	CAPITALIZED INTEREST	XXX	45,131	45,131		1.A
38378Y-JZ-3	GNR 2013-169 ZK		06/30/2021	CAPITALIZED INTEREST	XXX	52,653	52,653		1.A
38378Y-KD-0	GNR 2013-169 ZG		06/30/2021	CAPITALIZED INTEREST	XXX	31,442	31,442		1.A
38379F-3Y-3	GNR 2015-185 NZ		06/30/2021	CAPITALIZED INTEREST	XXX	26,357	26,357		1.A
38379W-4J-8	GNR 2016-62 MZ		06/30/2021	CAPITALIZED INTEREST	XXX	46,070	46,070		1.A
38380A-LP-0	GNR 2016-116 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	89,388	89,388		1.A
38380A-P9-2	GNR 2016-135 Z		06/30/2021	CAPITALIZED INTEREST	XXX	8,583	8,583		1.A
38380A-TY-3	GNR 2016-118 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	27,157	27,157		1.A
38380B-C3-7	GNR 2016-156 AZ		06/30/2021	CAPITALIZED INTEREST	XXX	17,122	17,122		1.A
38380K-ZQ-1	GNR 2018-22 LZ		06/30/2021	CAPITALIZED INTEREST	XXX	32,986	32,986		1.A
38380U-VP-5	GNR 2018-13 PZ		06/30/2021	CAPITALIZED INTEREST	XXX	4,949	4,949		1.A
38380U-WY-5	GNR 2018-11 Z		06/30/2021	CAPITALIZED INTEREST	XXX	38,029	38,029		1.A
38380V-ES-6	GNR 2018-19 Z		06/30/2021	CAPITALIZED INTEREST	XXX	41,232	41,232		1.A
38381A-XG-6	GNR 2018-154 Z		06/30/2021	CAPITALIZED INTEREST	XXX	9,978	9,978		1.A
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021		06/16/2021	TD SECURITIES LLC	XXX	20,000,000	20,000,000		1.C FE
66285W-E5-1	TX NTTA 2021A		05/11/2021	RBC DAIN RAUSCHER	XXX	6,988,668	7,000,000		1.E FE
677765-HM-4	CA OHLONE CCD 2021		04/20/2021	PIPER JAFFRAY INC	XXX	1,000,000	1,000,000		1.B FE
677765-HN-2	CA OHLONE CCD 2021		04/20/2021	PIPER JAFFRAY INC	XXX	2,600,000	2,600,000		1.B FE
71883R-SG-9	PHOENIX AZ CIVIC IMPT CORP WTR		05/19/2021	SMITH BARNNEY	XXX	1,000,000	1,000,000		1.C FE
87638Q-RJ-0	TX HENDRICK MED CENTER 2021		05/20/2021	GOLDMAN SACHS & CO	XXX	1,003,300	1,000,000	7,890	1.F FE
914073-BD-2	AR UNIV OF AR UAMS 2021B		04/01/2021	BANK OF AMERICA	XXX	3,250,000	3,250,000		1.C FE
92261U-AB-0	VENDE 2008 - 1 GZ		06/30/2021	CAPITALIZED INTEREST	XXX	103,960	103,960		1.A
92812V-3C-8	VIRGINIA ST HSG DEV AUTH		06/16/2021	BTIG, LLC	XXX	85,000	85,000		1.B FE
940094-DW-4	WA WASH STATE UNIV 2021		06/10/2021	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000		1.E FE
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		05/20/2021	BARCLAYS CAPITAL INC	XXX	3,000,000	3,000,000		1.D FE
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		05/24/2021	CAPITALIZED INTEREST	XXX	24,673	24,673		1.A
BGH54L-AV-5	STRU BA-8889 ZC		05/27/2021	CAPITALIZED INTEREST	XXX	59,765	59,765		1.A
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						71,184,957	71,671,213	51,157	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
000807-AS-6	ABPCI 2019-5A BR		06/02/2021	NATIXIS CAPITAL MARKETS	XXX	1,950,000	1,950,000		1.G FE
00103C-AJ-8	ACRES 2021-FL1 D		05/07/2021	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000		2.B FE
00108W-AN-0	AEP TEXAS INC		05/04/2021	SCOTIA CAPITAL USA INC	XXX	15,703,065	15,750,000		2.A FE
00110X-AB-0	AFN 2021-1A A2		05/26/2021	CREDIT SUISSE FIRST BOSTON	XXX	3,999,424	4,000,000		1.A FE
00206R-KB-7	AT&T INC		05/21/2021	CITIGROUP GLOBAL MARKETS INC	XXX	451,393	455,000	8,441	2.B FE
00255U-AA-3	AASET 2020-1A A		04/20/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,169,389	1,178,819	768	1.G FE
023135-BM-7	AMAZON.COM INC		06/22/2021	MORGAN STANLEY & CO LLC	XXX	214,239	170,000	2,448	1.E FE
023135-CC-8	AMAZON.COM INC		05/10/2021	JPMORGAN SECURITIES INC	XXX	247,950	250,000		1.D FE
03060N-AD-2	AMERICO LIFE INC		04/29/2021	VARIOUS	XXX	17,222,733	17,250,000	4,768	2.C FE
03290A-AJ-9	ANCHF 2021-13A A2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	16,000,000	16,000,000		1.A Z
03290A-AL-4	ANCHF 2021-13A B2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	4,000,000	4,000,000		1.D Z
03290A-AN-0	ANCHF 2021-13A C2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,000,000	1,000,000		1.G Z

E04.2

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
033280-BG-5	ANHC 2015-6A DRR		04/07/2021	BARCLAYS CAPITAL INC	XXX	2,750,000	2,750,000		2 C FE
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/21/2021	VARIOUS	XXX	466,483	345,000	6,752	2 B FE
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/01/2021	CROSSROADS	XXX	2,991,472	2,200,000	45,344	2 B FE
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/16/2021	VARIOUS	XXX	15,063,380	13,000,000	60,054	2 A FE
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/09/2021	VARIOUS	XXX	7,087,430	6,000,000	7,375	2 A FE
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC		05/19/2021	GOLDMAN SACHS & CO	XXX	7,977,360	8,000,000		1 F FE
05348E-BB-4	AVALONBAY COMMUNITIES INC		05/26/2021	GOLDMAN SACHS & CO	XXX	253,287	215,000	3,643	1 G FE
05363Q-AA-0	AVERY 2013-3A E		04/30/2021	CAPITALIZED INTEREST	XXX	6,917	6,917		4 C FE
05493F-AJ-8	BDS 2021-FL7 E		05/14/2021	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000		2 C FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		06/30/2021	VARIOUS	XXX	16,693,896	12,150,000	50,477	2 B FE
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		06/14/2021	US BANCORP INVESTMENTS, INC	XXX	4,694,709	4,694,709		4 B FE
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		06/14/2021	BANK OF AMERICA	XXX	30,000,000	30,000,000		1 F FE
11135F-BA-8	BROADCOM INC		05/03/2021	CONVERSION BROKER	XXX	25,897,121	26,000,000	54,889	2 C FE
11135F-BG-5	BROADCOM INC		05/21/2021	VARIOUS	XXX	461,747	480,000	6,273	2 C FE
11135F-BJ-9	BROADCOM INC		06/22/2021	VARIOUS	XXX	23,601,634	23,900,000	331,178	2 C FE
1248EP-CL-5	CCO HLDGS LLC/CAP CORP		04/19/2021	DEUTSCHE BANK SECURITIES INC	XXX	6,000,000	6,000,000		3 B FE
12508E-AD-3	CDK GLOBAL INC		05/03/2021	CONVERSION BROKER	XXX	41,934,000	41,934,000	93,187	3 A FE
1252L*-AA-1	CG BUYER T/L 1L 6/21		06/30/2021	DIRECT	XXX	7,157,872	7,560,000		3 B Z
12550Y-AU-8	CIFC 2017-2A DR		05/05/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		2 C FE
126650-BP-4	CYS LEASE PASS THROUGH TRUST		06/17/2021	CAPITALIZED INTEREST	XXX	35,097	35,097		2 B
126650-CZ-1	CYS HEALTH CORP		06/22/2021	JPMORGAN SECURITIES INC	XXX	480,349	375,000	4,682	2 B FE
141781-BR-4	CARGILL INC		05/21/2021	BANK OF AMERICA	XXX	13,841,100	14,000,000		1 F FE
14448C-AR-5	CARRIER GLOBAL CORP		06/17/2021	VARIOUS	XXX	24,973,609	24,000,000	161,252	2 C FE
15673Y-AU-3	CERB 2019-1A DR		05/13/2021	NATIXIS CAPITAL MARKETS	XXX	1,900,000	1,900,000		2 C FE
15674L-AE-6	CERB 2021-2A C		04/01/2021	WELLS FARGO	XXX	3,150,000	3,150,000		1 G FE
161175-CA-0	CHARTER COMM OPT LLC/CAP		05/18/2021	MORGAN STANLEY	XXX	14,145,544	14,800,000	1,603	2 C FE
191216-DL-1	COCA-COLA CO		04/29/2021	VARIOUS	XXX	24,544,262	25,000,000	121,598	1 E FE
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		06/03/2021	BARCLAYS CAPITAL INC	XXX	473,095	475,000		1 G FE
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS CAPITAL INC	XXX	6,000,000	6,000,000		3 A FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA	XXX	18,250,000	18,250,000		1 F FE
25755T-AP-5	DPABS 2021-1A A211		04/08/2021	GUGGENHEIM SECURITIES, LLC	XXX	44,000,000	44,000,000		2 A FE
260543-CY-7	DOW CHEMICAL CO/THE		05/03/2021	CONVERSION BROKER	XXX	3,497,145	3,500,000	70,467	2 B FE
26441C-BM-6	DUKE ENERGY CORP		06/07/2021	BANK OF AMERICA	XXX	20,947,920	21,000,000		2 B FE
29248H-AC-7	EMPOWER FINANCE 2020 LP		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	252,634	260,000	1,577	1 F FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		06/18/2021	JNUS	XXX	485,948	390,000	7,332	2 A FE
29444U-BT-2	EQUINIX INC		05/03/2021	BANK OF AMERICA	XXX	18,843,820	19,000,000		2 B FE
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F		05/03/2021	CONVERSION BROKER	XXX	3,558,250	4,300,000	174,688	4 C FE
30319Y-AJ-7	FSRIA 2021-FL2 D		04/28/2021	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000		2 B FE
3136A7-TU-6	FNR 2012-80 NZ		06/30/2021	CAPITALIZED INTEREST	XXX	84,105	84,105		1 A
3136B7-M5-7	FNR 2019-77 JZ		06/30/2021	CAPITALIZED INTEREST	XXX	7,946	7,946		1 A
31428X-BG-0	FEDEX CORP		06/07/2021	CITIGROUP GLOBAL MARKETS	XXX	4,769,360	4,000,000	34,378	2 B FE
31428X-CE-4	FEDEX CORP		06/15/2021	VARIOUS	XXX	13,985,495	14,000,000	8,667	2 B FE
33830J-AC-9	GUYS 2021-1A A2		06/22/2021	GUGGENHEIM SECURITIES, LLC	XXX	52,000,000	52,000,000		2 C FE
363576-AB-5	ARTHUR J GALLAGHER & CO		05/13/2021	BANK OF AMERICA	XXX	6,916,560	7,000,000		2 B FE
369550-BQ-0	GENERAL DYNAMICS CORPORATION		05/03/2021	WELLS FARGO	XXX	14,947,500	15,000,000		1 G FE
378272-BC-1	GLENCORE FUNDING LLC		05/13/2021	CITIGROUP GLOBAL MARKETS INC	XXX	493,047	505,000	1,087	2 A FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		05/17/2021	DIRECT	XXX	12,869,949	12,869,949		2 B PL
37954F-AJ-3	GLOBAL PART/GLP FINANCE		04/01/2021	CONVERSION BROKER	XXX	5,250,000	5,250,000	76,198	4 B FE
38174T-AE-6	GOCAP 2016-33A AR2		06/18/2021	GREENSLEDGE CAPITAL MARKETS	XXX	130,000,000	130,000,000		1 G FE
38178E-AG-0	GOCAP 2013-16A CR2		06/08/2021	NATIXIS CAPITAL MARKETS	XXX	8,000,000	8,000,000		1 F FE
404119-BY-4	HCA INC		06/23/2021	VARIOUS	XXX	21,385,268	17,250,000	82,356	2 C FE
404119-BZ-1	HCA INC		05/21/2021	VARIOUS	XXX	454,018	370,000	8,604	2 C FE
418056-AS-6	HASBRO INC		06/03/2021	RBC DAIN RAUSCHER	XXX	4,051,590	3,000,000	43,392	2 C FE
43734L-AA-4	HOME POINT CAPITAL INC		06/07/2021	VARIOUS	XXX	4,393,000	4,600,000	87,826	4 B FE
444859-BG-6	HUMANA INC		06/16/2021	VARIOUS	XXX	15,778,353	12,750,000	148,100	2 C FE
45074J-AA-2	ITT HOLDINGS LLC		06/23/2021	JEFFERIES & COMPANY INC	XXX	29,000,000	29,000,000		4 B FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		06/22/2021	CITIGROUP GLOBAL MARKETS INC	XXX	139,551	115,000	529	1 G FE
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		06/15/2021	VARIOUS	XXX	11,096,290	11,000,000	29,594	2 B FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		06/21/2021	JNUS	XXX	481,219	360,000	4,428	2 B FE
46616P-AB-9	HENDR 2011-1A B		06/24/2021	CAPITALIZED INTEREST	XXX	31,634	31,634		1 G FE
46616Q-AA-9	HENDR 2011-2A A		06/24/2021	CAPITALIZED INTEREST	XXX	168,267	168,267		1 A FE

E04.3

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46616V-AA-8	HENDR 2012-1A A		06/24/2021	CAPITALIZED INTEREST	XXX	38,577	38,577		1 A FE
46616V-AB-6	HENDR 2012-1A B		06/24/2021	CAPITALIZED INTEREST	XXX	4,618	4,618		2 B FE
46617A-AA-3	HENDR 2012-3A A		06/24/2021	CAPITALIZED INTEREST	XXX	30,516	30,516		1 A FE
46619R-AA-4	HENDR 2015-2A A		06/24/2021	CAPITALIZED INTEREST	XXX	58,508	58,508		1 A FE
46619R-AB-2	HENDR 2015-2A B		06/29/2021	CAPITALIZED INTEREST	XXX	9,361	9,361		2 B FE
46619X-AA-1	HENDR 2015-3A A		06/24/2021	CAPITALIZED INTEREST	XXX	16,192	16,192		1 A FE
46619X-AB-9	HENDR 2015-3A B		06/29/2021	CAPITALIZED INTEREST	XXX	21,791	21,791		2 C FE
46620J-AA-9	HENDR 2017-1A A		06/24/2021	CAPITALIZED INTEREST	XXX	54,202	54,202		1 A FE
46647P-AA-4	JPMORGAN CHASE & CO		06/22/2021	JNUS	XXX	481,136	400,000	5,775	1 F FE
46651N-AA-2	JOLAR 2019-1 A		04/08/2021	CREDIT SUISSE FIRST BOSTON	XXX	86,852	86,852	258	2 A FE
46651T-AA-9	HENDR 2018-1A A		06/24/2021	CAPITALIZED INTEREST	XXX	8,777	8,777		1 A FE
478111-AC-1	MD JOHNS HOPKINS HEALTH SYS 2016		05/17/2021	JPMORGAN SECURITIES INC.	XXX	1,132,210	1,000,000	426	1 D FE
49271V-AF-7	KEURIG DR PEPPER INC.		05/03/2021	CONVERSION BROKER	XXX	18,000,000	18,000,000	358,566	2 B FE
49456B-AH-4	KINDER MORGAN INC.		06/22/2021	BARCLAYS CAPITAL INC.	XXX	485,214	380,000	1,347	2 B FE
529043-AC-5	LEXINGTON REALTY TRUST		05/03/2021	CONVERSION BROKER	XXX	12,444,680	12,475,000	200,293	2 B FE
53947X-AL-6	LNCR 2021-CRES D		05/25/2021	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000		2 B FE
570535-AX-2	MARKEL CORPORATION		05/04/2021	CITIGROUP GLOBAL MARKETS	XXX	14,169,345	14,250,000		2 B FE
59156R-BN-7	METLIFE INC.		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,641	215,000	2,104	1 G FE
59156R-BS-6	METLIFE INC.		05/03/2021	CONVERSION BROKER	XXX	2,000,000	2,000,000	58,069	2 B FE
617446-8N-2	MORGAN STANLEY		06/22/2021	JPMORGAN SECURITIES INC.	XXX	228,362	155,000	2,169	1 G FE
61746B-EG-7	MORGAN STANLEY		05/26/2021	MORGAN STANLEY & CO LLC	XXX	248,343	205,000	3,139	1 G FE
61772B-AC-7	MORGAN STANLEY		04/19/2021	MORGAN STANLEY	XXX	3,000,000	3,000,000		1 F FE
65158N-AB-8	NEWMARK GROUP INC.		05/03/2021	CONVERSION BROKER	XXX	2,485,500	2,500,000	70,608	2 C FE
651639-AV-8	NEWMONT GOLDCORP CORP.		06/28/2021	JPMORGAN SECURITIES INC.	XXX	2,728,640	2,000,000	6,358	2 A FE
655844-CJ-5	NORFOLK SOUTHERN CORPORATION		05/03/2021	VARIOUS	XXX	14,451,891	14,490,000		2 A FE
665501-AM-4	NORTHERN NATURAL GAS COMPANY		04/07/2021	MIZUHO SECURITIES USA INC.	XXX	8,424,860	8,500,000		1 F FE
67021C-AQ-0	NSTAR ELECTRIC CO.		05/24/2021	BARCLAYS CAPITAL INC.	XXX	4,954,550	5,000,000		1 E FE
67066G-AJ-3	NVIDIA CORPORATION		05/26/2021	BTIG, LLC	XXX	251,204	225,000	1,318	1 G FE
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		06/08/2021	VARIOUS	XXX	25,087,269	25,000,000		2 B FE
69290L-AL-1	PFP 2021-7 E		05/14/2021	WELLS FARGO	XXX	1,200,240	1,200,000	413	2 C FE
694476-AE-2	PACIFIC LIFE CORP		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,080	245,000	1,664	1 G FE
707567-AE-3	PENN MUTUAL LIFE INSURANCE		04/29/2021	VARIOUS	XXX	25,288,702	25,245,000	1,794	1 F FE
756109-AT-1	REALTY INCOME CORPORATION		05/26/2021	GOLDMAN SACHS & CO	XXX	249,902	200,000	1,886	1 G FE
76220H-AA-8	LIFESPAN OBLIGATED GROUP		05/14/2021	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000		2 A PL
79466L-AM-6	SALESFORCE.COM INC.		06/29/2021	BANK OF AMERICA	XXX	10,964,580	11,000,000		1 F FE
822155-AA-5	SHBDEV 2.21 06/01/2038		05/26/2021	KEYBANC CAPITAL MARKETS	XXX	1,000,000	1,000,000	1,658	1 A
84859D-AA-5	SPIRE MISSOURI INC.		05/13/2021	JPMORGAN SECURITIES INC.	XXX	9,218,652	9,245,000		1 F FE
86190B-AB-0	STR 2021-1 A2		05/19/2021	CREDIT SUISSE FIRST BOSTON	XXX	8,196,290	8,200,000		1 A FE
86190B-AD-6	STR 2021-1A A4		05/19/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,499,396	1,500,000		1 E FE
87264A-AZ-8	T-MOBILE USA INC.		06/21/2021	BTIG, LLC	XXX	473,840	400,000	3,400	2 C FE
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,518	250,000	298	1 D FE
89417E-AR-0	TRAVELERS COMPANIES INC.		06/03/2021	CREDIT SUISSE FIRST BOSTON	XXX	34,373,988	34,475,000		1 F FE
898813-AT-7	TUCSON ELECTRIC POWER CO		05/10/2021	WELLS FARGO	XXX	9,899,799	10,000,000	181	1 G FE
907818-FT-0	UNION PACIFIC CORPORATION		05/17/2021	CITIGROUP GLOBAL MARKETS	XXX	49,985,500	50,000,000		2 A FE
913017-BS-7	UNITED TECHNOLOGIES CORP		06/11/2021	VARIOUS	XXX	13,664,606	9,954,000	93,937	2 A FE
91324P-DV-1	UNITEDHEALTH GROUP INC		06/22/2021	JNUS	XXX	474,648	405,000	5,624	1 G FE
91324P-EE-8	UNITEDHEALTH GROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS	XXX	27,879,600	28,000,000		1 G FE
91913Y-AL-4	VALERO ENERGY CORPORATION		06/22/2021	VARIOUS	XXX	16,622,333	12,350,000	199,219	2 B FE
92343V-FT-6	VERIZON COMMUNICATIONS INC.		06/15/2021	STIFEL NICOLAUS	XXX	3,769,560	4,000,000	7,950	2 A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC.		06/24/2021	JEFFERIES & COMPANY INC.	XXX	484,343	455,000	4,489	2 A FE
95058X-AL-2	WEN 2021-1 A211		06/15/2021	GUGGENHEIM SECURITIES, LLC	XXX	32,000,000	32,000,000		2 B FE
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC		04/22/2021	VARIOUS	XXX	472,230	470,000		1 F FE
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		04/09/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	12,336,250	12,336,250		1 E Z
BGH735-30-6	HARDWOOD FUNDING LLC		04/01/2021	US BANCORP INVESTMENTS, INC.	XXX	1,000,000	1,000,000		1 G FE
BGH7B3-53-1	SOVOS (TAXWARE) 1L INCL TL		06/29/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	984,323	1,004,411		4 A Z
01626P-AP-1	ALIMENTATION COUCHE-TARD INC.	A	06/25/2021	VARIOUS	XXX	69,341,209	68,985,000	71,563	2 B FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC.	A	05/24/2021	GOLDMAN SACHS & CO	XXX	6,000,000	6,000,000		3 B FE
125491-AP-5	CI FINANCIAL CORP	A	06/02/2021	BTIG, LLC	XXX	184,904	185,000		2 B FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO	A	06/23/2021	CAPITALIZED INTEREST	XXX	2,030	2,030		3 B FE
151191-BD-4	CELARA 5 1/2 11/02/47	D	06/25/2021	VARIOUS	XXX	2,617,100	2,200,000	15,614	2 C FE
36830D-AC-5	PTTGC 4.3 03/18/51	D	06/22/2021	VARIOUS	XXX	18,067,220	16,900,000	133,037	2 B FE

E04.4

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40049J-BA-4	TELVIS 5 05/13/45	D	06/22/2021	MERRILL LYNCH INT'L LTD	XXX	1,191,250	1,000,000	5,694	2 A FE
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	06/18/2021	VARIOUS	XXX	5,665,994	4,600,000	30,246	2 A FE
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	D	05/18/2021	JEFFERIES INT'L LTD	XXX	671,616	640,000	8,782	2 B FE
46132F-AC-4	INVESCO FINANCE PLC	D	04/23/2021	PIERPONT SECURITIES LLC	XXX	252,353	197,000	4,324	2 A FE
74737E-AA-2	OBE INSURANCE GROUP LTD	D	05/03/2021	CONVERSION BROKER	XXX	22,003,939	22,000,000	708,889	2 B FE
86964W-AH-5	SUZANO 5 01/15/30	D	04/14/2021	MERRILL LYNCH INT'L LTD	XXX	600,075	540,000	6,825	2 C FE
87938W-AU-7	TELEFONICA EMISIOES SAU	D	06/18/2021	JNUS	XXX	376,482	300,000	4,518	2 C FE
88032W-BB-1	TENCNT 3.68 04/22/41	D	04/15/2021	GOLDMAN SACHS INT'L	XXX	839,765	840,000		1 E FE
88032W-BD-7	TENCENT HOLDINGS LTD	D	06/18/2021	VARIOUS	XXX	13,103,894	12,765,000	31,476	1 E FE
88323A-AD-4	TOPTB 5 3/8 11/20/48	D	06/21/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX	4,072,100	3,400,000	14,960	2 B FE
88323A-AE-2	TOPTB 3 1/2 10/17/49	D	05/27/2021	BNP PARIBAS SECURITIES SERVICE	XXX	898,400	1,000,000	4,278	2 B FE
88323A-AH-5	TOPTB 3 3/4 06/18/50	D	06/18/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX	1,150,512	1,200,000	5,200	2 B FE
91912E-AA-3	VALEBZ 5 5/8 09/11/42	D	05/14/2021	BNP PARIBAS SECURITIES SERVICE	XXX	1,002,000	800,000	8,375	2 C FE
92857W-AQ-3	VODAFONE GROUP PLC	D	06/15/2021	VARIOUS	XXX	6,794,100	5,000,000	89,858	2 B FE
92857W-BT-6	VODAFONE GROUP PLC	D	06/21/2021	JNUS	XXX	466,834	360,000	205	2 B FE
92857W-BX-7	VODAFONE GROUP PLC	D	06/01/2021	BANK OF AMERICA	XXX	15,000,000	15,000,000		3 A FE
A8372T-AC-2	SUZANO 7 03/16/47	D	06/28/2021	VARIOUS	XXX	12,069,200	9,140,000	141,781	2 C FE
BGH75U-HK-7	QATAR AIRWAYS	D	04/09/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	151,551,450	152,500,000		1 D PL
G2440J-AG-0	GGBRZ 7 1/4 04/16/44	D	06/28/2021	VARIOUS	XXX	11,966,750	8,800,000	80,676	2 C FE
G24524-BK-8	COGARD 3 7/8 10/22/30	D	06/24/2021	VARIOUS	XXX	3,500,225	3,540,000	20,169	2 C FE
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	06/23/2021	VARIOUS	XXX	8,176,450	8,200,000	60,492	2 B FE
G3R238-AA-1	ADGLXY 3 1/4 09/30/40	D	06/18/2021	BNP PARIBAS SECURITIES SERVICE	XXX	1,997,500	2,000,000	14,806	1 C FE
M28505-AF-8	DPWDU 4.7 09/30/49	D	06/10/2021	VARIOUS	XXX	1,760,000	1,600,000	15,458	2 C FE
N15516-AE-2	BRASKM 5 7/8 01/31/50	D	06/25/2021	VARIOUS	XXX	3,727,094	3,400,000	79,345	3 A FE
N57445-AB-9	MINCAP 5 5/8 08/10/37	D	06/18/2021	VARIOUS	XXX	3,200,310	3,030,000	52,833	2 C FE
N7163R-AD-5	PRXNA 4.027 08/03/50	D	06/21/2021	VARIOUS	XXX	4,659,250	4,850,000	67,838	2 C FE
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	06/24/2021	VARIOUS	XXX	3,435,900	3,720,000	71,863	2 C FE
P0156P-AC-3	ALFAA 6 7/8 03/25/44	D	06/22/2021	VARIOUS	XXX	4,206,470	3,230,000	40,973	3 A FE
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP	D	05/14/2021	JEFFERIES INT'L LTD	XXX	987,500	1,000,000	9,104	3 B FE
P2195V-AS-4	CELARA 5.15 01/29/50	D	06/23/2021	VARIOUS	XXX	8,749,428	7,689,000	134,716	2 C FE
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D	06/25/2021	VARIOUS	XXX	11,246,218	8,784,000	197,057	2 C FE
P3697U-AE-8	ANDINA 3.95 01/21/50	D	06/23/2021	VARIOUS	XXX	5,085,500	4,800,000	74,326	2 B FE
P55409-AB-5	PENOMX 5.65 09/12/49	D	06/23/2021	VARIOUS	XXX	6,300,500	5,320,000	71,968	2 B FE
P55409-AC-3	PENOMX 4 3/4 08/06/50	D	06/25/2021	VARIOUS	XXX	4,822,768	4,530,000	75,512	2 B FE
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SA	D	06/22/2021	VARIOUS	XXX	7,875,140	7,800,000	280,899	2 C FE
P57908-AE-8	ORBIA 6 3/4 09/19/42	D	06/23/2021	JEFFERIES INT'L LTD	XXX	1,310,000	1,000,000	18,000	2 C FE
P57908-AF-5	ORBIA 5 7/8 09/17/44	D	06/22/2021	VARIOUS	XXX	2,745,500	2,300,000	30,778	2 C FE
P57908-AH-1	ORBIA 5 1/2 01/15/48	D	06/23/2021	VARIOUS	XXX	6,224,775	5,350,000	117,842	2 C FE
P58072-AT-9	CMPCCI 3 04/06/31	D	06/17/2021	BNP PARIBAS SECURITIES SERVICE	XXX	997,500	1,000,000	6,250	2 C FE
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	06/18/2021	VARIOUS	XXX	6,915,890	6,320,000	105,780	2 A FE
P8718A-AM-8	SQM 4 1/4 01/22/50	D	06/18/2021	VARIOUS	XXX	7,820,338	7,230,000	109,155	2 A FE
P9401C-AB-8	FUNOTR 6.39 01/15/50	D	06/24/2021	VARIOUS	XXX	3,042,250	2,600,000	73,059	2 B FE
P9406G-AB-4	FUNOTR 6.95 01/30/44	D	06/18/2021	VARIOUS	XXX	6,831,500	5,600,000	146,877	2 B FE
P98088-AA-8	VOTORA 7 1/4 04/05/41	D	06/24/2021	VARIOUS	XXX	7,519,300	5,660,000	65,198	2 C FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,645,390,528	1,597,002,528	6,078,797	XXX
Bonds - Unaffiliated Bank Loans									
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		06/03/2021	DIRECT	XXX	17,223,014	17,403,014		3 C PL
72765#-AB-6	PLATO US BIDCO TL ADD-ON		04/15/2021	DIRECT	XXX	5,713,041	5,814,800		1 D PL
74876#-AB-8	QUINTESSENTIAL TOTS TL		04/13/2021	DIRECT	XXX	3,130,000	3,200,000		2 B PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		05/12/2021	DIRECT	XXX	97,516	97,516		1 D PL
91859#-AB-3	V RENTAL HOLDINGS LLC TL		04/07/2021	DIRECT	XXX	6,577,944	6,794,800		2 B PL
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		04/12/2021	DIRECT	XXX	252,840	252,840		2 B PL
BGH407-36-6	PETROCHOICE TL 1L CL		06/09/2021	CROSSROADS	XXX	561,873	586,048		4 C FE
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		04/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	23,077	23,077		5 B GI
BGH56J-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL		06/09/2021	CROSSROADS	XXX	989,210	1,000,000		4 C FE
BGH56I-HL-1	HEALTHCHANNELS INC 1L TL CL		06/09/2021	CROSSROADS	XXX	2,053,011	2,135,772		4 C FE
BGH5U4-4V-1	APTTUS CORPORATION 1L TL		05/06/2021	CAPITALIZED INTEREST	XXX	54,501	54,501		2 A PL
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		04/09/2021	INTERNAL BROKER FOR BORROWING TL	XXX	208,286	208,286		5 B GI
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		06/09/2021	CROSSROADS	XXX	1,003,000	1,000,000		4 B FE
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		06/02/2021	CAPITALIZED INTEREST	XXX	9,554	9,554		4 C FE

E04.5

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		06/25/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,940,000	2,940,000		5 B GI	
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		06/28/2021	INTERNAL BROKER FOR BORROWING TL	XXX	81,964	81,964		5 B GI	
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		05/06/2021	CROSSROADS	XXX	1,100,107	1,094,634		4 C	
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		05/06/2021	CROSSROADS	XXX	12,651,234	12,588,293		4 C	
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		04/23/2021	ARES CAPITAL CORPORATION	XXX	2,117,360	2,128,000		4 C PL	
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON		04/01/2021	CAPITALIZED INTEREST	XXX	17,000	17,000		4 C FE	
BGH706-GA-8	ALLO COMMUNICATIONS 1L DDTL FUND		05/26/2021	INTERNAL BROKER FOR BORROWING TL	XXX	37,500	37,500		4 B Z	
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		06/07/2021	INTERNAL BROKER FOR BORROWING TL	XXX	765,382	773,113		4 C Z	
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		04/29/2021	BARCLAYS CAPITAL INC	XXX	12,340,141	12,464,789		4 B FE	
BGH77E-9S-3	CUBIC (ATLAS) 1L TLG CL		04/29/2021	BARCLAYS CAPITAL INC	XXX	2,509,859	2,535,211		4 A FE	
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		05/04/2021	JPMORGAN SECURITIES INC	XXX	28,275,000	29,000,000		4 B FE	
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		06/15/2021	INTERNAL BROKER FOR BORROWING TL	XXX	264,588	264,588		3 C FE	
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		06/17/2021	JEFFERIES & COMPANY INC	XXX	7,960,000	8,000,000		4 B FE	
8299999 - Bonds - Unaffiliated Bank Loans							108,957,002	110,505,300	0	XXX
8399997 - Bonds - Subtotals - Bonds - Part 3							2,162,669,052	2,105,915,041	7,613,165	XXX
8399999 - Bonds - Subtotals - Bonds							2,162,669,052	2,105,915,041	7,613,165	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
898320-AD-1	TRUIST FINANCIAL CORP		05/03/2021	CONVERSION BROKER	20,000,000.000	20,000,000		160,000	2 B FE	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							20,000,000	XXX	160,000	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred										
37959E-30-0	GLOBE LIFE INC		06/09/2021	BANK OF AMERICA	800,000.000	20,000,000			2 C FE	
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							20,000,000	XXX	0	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3							40,000,000	XXX	160,000	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks							40,000,000	XXX	160,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
00775W-10-2	AEQUI ACQUISITION CORP-CL A		04/01/2021	CONVERSION BROKER	262,050.000	2,526,639	XXX		XXX	
00775W-11-0	AEQUI ACQ CL A -CW27		04/01/2021	CONVERSION BROKER	87,350.000	93,861	XXX		XXX	
194170-20-5	COLICITY INC		06/02/2021	GOLDMAN SACHS & CO	847.000	8,435	XXX		XXX	
30260D-10-3	FIGS INC-CLASS A		05/27/2021	GOLDMAN SACHS & CO	58,043.000	1,276,946	XXX		XXX	
54141L-20-9	LOGISTICS INNOVATION TECH UNITS		06/11/2021	GUGGENHEIM SECURITIES, LLC	1,272,727.000	12,727,270	XXX		XXX	
74981W-20-6	RXR ACQUISITION CORP		06/28/2021	GOLDMAN SACHS & CO	1,468.000	14,581	XXX		XXX	
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A		06/22/2021	DEUTSCHE BANK SECURITIES INC	564,140.000	5,641,400	XXX		XXX	
SBKVC8-11-3	TPG PACE SOLUTIONS CORP		06/30/2021	DEUTSCHE BANK SECURITIES INC	333,322.000	3,333,150	XXX		XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							25,622,282	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		04/08/2021	DIRECT LOAN FUNDING ALTERNATE	23,142.877	23,143	XXX		XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		06/30/2021	DIRECT	264,209.530	264,210	XXX		XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							287,353	XXX	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3							25,909,635	XXX	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks							25,909,635	XXX	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks							65,909,635	XXX	160,000	XXX
9999999 Totals							2,228,578,687	XXX	7,773,165	XXX

E04.6

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 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.	15 Total Foreign Exchange Change in B./A.C.V.									
Bonds - U.S. Governments																							
3130AD-WF-5	FHLB 3.74 04/31-04/21 (A)		04/09/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,750,000	3,750,000	3,750,000	3,750,000					.0	3,750,000		.0	.70,125	.04/09/2031	.1 A			
3130AE-5N-6	FHLB 4.08 04/38-04/21 (A)		04/30/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	11,550,000	11,550,000	11,532,675	11,534,261		208		208		11,534,469		15,531	15,531	04/30/2038	.1 A			
3130AE-6J-4	FHLB 4.05 05/35 - 05/21 (A)		05/07/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	1,999,000	1,999,115		16		16		1,999,131		.869	.869	05/07/2035	.1 A			
3130AE-CB-4	FHLB 3.78 05/28-05/21 (A)		05/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	8,950,000	8,950,000	8,950,000	8,950,000				.0		8,950,000		.0	169,155	05/18/2028	.1 A			
3130AE-CC-2	FHLB 4.125 05/35-05/21 (QB)		05/25/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	16,000,000	16,000,000	15,992,000	15,992,894		146		146		15,993,040		6,960	6,960	05/25/2035	.1 A			
3130AE-GC-8	FHLB 3.94 06/30-06/21 (A)		06/18/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,100,000	5,100,000	5,096,650	5,097,262		112		112		5,097,374		2,626	2,626	06/18/2030	.1 A			
3130AG-H8-1	FHLB 3.54 05/36-05/21 (A)		05/28/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	11,000,000	11,000,000	10,994,500	10,994,887		103		103		10,994,990		5,010	5,010	05/28/2036	.1 A			
3133EE-SX-9	FFCB 3.61 03/09/2044		05/13/2021	IFCS	.XXX	1,064,991	910,000	1,175,607	1,172,351		(3,284)		(3,284)		1,169,067		(104,076)	(104,076)	03/09/2044	.1 A			
3133EJ-JL-4	FFCB 3.98 04/38-04/21 (A)		04/05/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	18,000,000	18,000,000	18,000,000	18,000,000				.0		18,000,000		.0	358,200	04/05/2038	.1 A			
3133EJ-K9-9	FFCB 3.95 10/23/2045		05/13/2021	IFCS	.XXX	1,171,233	946,000	1,300,363	1,296,439		(4,026)		(4,026)		1,292,413		(121,180)	(121,180)	10/23/2045	.1 A			
3133EJ-MD-8	FFCB 3.9 04/33-04/21 (A)		04/26/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,000,000	3,000,000	3,000,000	3,000,000				.0		3,000,000		.0	58,500	04/26/2033	.1 A			
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		04/09/2021	FHN	.XXX	4,661,045	5,000,000	4,977,500			230		230		4,977,730		(316,685)	(316,685)	12/21/2040	.1 A FE			
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		05/11/2021	VARIOUS	.XXX	11,018,893	11,800,000	11,800,000					.0		11,800,000		(781,107)	(781,107)	01/28/2041	.1 A FE			
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)		06/11/2021	VARIOUS	.XXX	7,856,458	8,250,000	8,250,000	8,250,000				.0		8,250,000		(393,543)	(393,543)	07/13/2040	.1 A FE			
059999 - Bonds - U.S. Governments						105,122,620	106,256,000	106,818,295	90,037,209		0		(6,495)		0		106,808,214	0	(1,685,595)	(1,685,595)	1,852,832	XXX	XXX
Bonds - All Other Governments																							
056732-AG-5	BAHAMAS (COMMONWEALTH OF) CORPORATION NACIONAL DEL COBRE DE	D	04/14/2021	VARIOUS	.XXX	2,421,140	2,377,000	2,364,307	2,369,233		184		184		2,369,417		51,723	51,723	11/20/2029	.3 C FE			
21987B-BA-5	COBRE DE	D	06/15/2021	BNPP	.XXX	434,730	430,000	476,569	476,481		(464)		(464)		476,018		(41,288)	(41,288)	01/30/2050	.1 G FE			
268317-AK-0	ELECTRICITE DE FRANCE SA	D	06/15/2021	BNPP	.XXX	497,072	400,000	510,516	510,272		(1,506)		(1,506)		508,766		(11,694)	(11,694)	01/22/2044	.2 A FE			
29135L-AN-0	ADGB 2.7 09/02/70	D	04/21/2021	BNP PARIBAS SECURITIES SERVICE	.XXX	1,379,040	1,560,000	1,574,040	1,574,000		(41)		(41)		1,573,959		(194,919)	(194,919)	09/02/2070	.1 C FE			
455780-CX-2	INDON 3.35 03/12/71	D	05/17/2021	J.P. MORGAN SECURITIES INC.	.XXX	392,800	400,000	395,176			(15)		(15)		395,161		(2,361)	(2,361)	03/12/2071	.2 B FE			
55276V-AK-8	MDGH GMTN BV	D	06/21/2021	MERNR	.XXX	487,418	450,000	498,375			(412)		(412)		497,963		(10,545)	(10,545)	11/07/2049	.1 C FE			
680617-AC-1	OCENSA 4 07/14/27	D	06/01/2021	SV6	.XXX	816,702	790,000	784,051	784,395		319		319		784,714		31,988	31,988	07/14/2027	.2 C FE			
646304-AG-1	HUARONG FINANCE 2019 CO LTD 02/30 3.375	D	04/08/2021	AUSTRALIA & NEW ZEALAND BANKING J.P. MORGAN SECURITIES	.XXX	1,776,604	2,060,000	2,051,492			89		89		2,051,582		(274,977)	(274,977)	02/24/2030	.2 A FE			
M0152W-AL-5	ADGB 2.7 09/02/70	D	04/27/2021	J.P. MORGAN SECURITIES INC.	.XXX	1,402,000	1,600,000	1,463,400			284		284		1,463,684		(61,684)	(61,684)	09/02/2070	.1 C FE			
M8237R-AB-0	ARAMCO 4 3/8 04/16/49	D	05/17/2021	JEFFERIES INT'L LTD.	.XXX	1,443,780	1,300,000	1,582,750	1,580,790		(2,358)		(2,358)		1,578,432		(134,652)	(134,652)	04/16/2049	.1 F FE			
M8489S-AN-7	QATAR 4.4 04/16/50	D	05/18/2021	VARIOUS	.XXX	2,141,080	1,800,000	2,370,600	2,366,597		(4,106)		(4,106)		2,362,491		(221,411)	(221,411)	04/16/2050	.1 D FE			
P37110-AM-8	ENAPCL 4 1/2 09/14/47	D	06/17/2021	VARIOUS	.XXX	2,407,400	2,480,000	2,755,450	2,754,182		(2,841)		(2,841)		2,751,342		(343,942)	(343,942)	09/14/2047	.3 A FE			
109999 - Bonds - All Other Governments						15,599,766	15,647,000	16,826,726	12,415,950		0		(10,867)		0		16,813,529	0	(1,213,762)	(1,213,762)	366,787	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																							
01170R-JF-0	AK ALASKA HSG FIN CORP 2019A		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,935,000	4,935,000	4,935,000	4,935,000				.0		4,935,000		.0	.72,791	06/01/2049	.1 B FE			
1301ET-AA-0	CAL ENDOWMENT		05/26/2021	GOLDMAN SACHS & CO	.XXX	926,880	1,000,000	1,000,000					.0		1,000,000		(73,120)	(73,120)	04/01/2051	.1 A FE			
13032U-XW-3	CA NPLH PIT		05/26/2021	LOOP CAPITAL MARKETS	.XXX	1,008,000	1,000,000	1,000,000	1,000,000				.0		1,000,000		8,000	8,000	06/01/2035	.1 D FE			
13034P-UJ-4	CA HOUSING FIN AGCY MFH III 2015A		06/24/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,400,000	2,400,000	2,446,600	2,422,276		(2,842)		(2,842)		2,419,434		(19,434)	(19,434)	08/01/2030	.1 D FE			
13034P-ZW-0	CA HOUSING FIN AGCY 2017A TX CHILDRENS HEALTH SYS		05/03/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	7,965,000	7,965,000	7,965,000	7,965,000				.0		7,965,000		.0	168,331	02/01/2029	.1 D FE			
16876H-AB-5	2020		05/26/2021	RAYMOND JAMES & ASSOCIATES	.XXX	895,520	1,000,000	1,000,000	1,000,000				.0		1,000,000		(104,480)	(104,480)	08/15/2050	.1 D FE			
251129-5D-0	DETROIT MICH CITY SCH DIST		05/03/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	61,318	58,726		(164)		(164)		58,562		(13,562)	(13,562)	05/01/2039	.1 C FE			
30309H-AC-1	FRETE 2019-ML05 AUS		06/01/2021	MBS PAYDOWN	.XXX	46,510	46,510	47,295	46,532		(22)		(22)		46,510		.0	659	01/01/2036	.1 A			
312903-A7-2	FHLMC SERIES 152 CLASS R		05/14/2021	MBS PAYDOWN	.XXX	100	100	100	100				.0		100		.0	(100)	05/15/2021	.1 B FE			
312903-P7-6	FHLMC SERIES 162 CLASS R		05/14/2021	MBS PAYDOWN	.XXX	52	52	52	52				.0		52		.0	(52)	05/15/2021	.1 A			
312907-TB-4	FHLMC SERIES 1161 CLASS U		06/15/2021	MBS PAYDOWN	.XXX	7	7	7	7				.0		7		.0		11/15/2021	.1 A			
3132WR-RN-5	FG WA0503		06/01/2021	MBS PAYDOWN	.XXX	126,922	126,922	127,184	126,962		(40)		(40)		126,922		.0	2,043	03/01/2044	.1 A			
3132ZW-AA-0	FG WA2500		06/01/2021	MBS PAYDOWN	.XXX	14,868	14,868	14,230	14,847		21		21		14,868		.0	204	09/01/2045	.1 A			
3132Y7-GN-9	FG WE2005		06/01/2021	MBS PAYDOWN	.XXX	60,552	60,552	57,227	60,472		81		81		60,552		.0	803	09/01/2033	.1 A			
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		06/01/2021	MBS PAYDOWN	.XXX	101,732	101,732	99,044	101,605		126		126		101,732		.0	2,589	04/15/2032	.1 A			

EO5

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE		06/01/2021	MBS PAYDOWN	.XXX	45,428	45,428	43,869	45,346		.82		.82		45,428			.0	1,154	05/15/2028	1.A
3133TH-68-4	FHLMC SERIES 2102 CLASS PE		06/01/2021	MBS PAYDOWN	.XXX	66,522	66,522	64,498	66,437		.85		.85		66,522			.0	1,814	12/15/2028	1.A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		06/01/2021	MBS PAYDOWN	.XXX	40,754	40,754	39,978	40,720		.34		.34		40,754			.0	1,098	12/15/2028	1.A
31350A-CG-1	M-048 FNMA SERIES 1990-45 CLASS		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000	5,000	5,036	5,033		(1)		(1)		5,033		(.33)	(.33)	.53	01/15/2036	1.B FE
31358E-AN-2	R FNMA SERIES 1991-65 SERIES		05/14/2021	MBS PAYDOWN	.XXX	4,753	4,753	4,753	4,753				.0		4,753			.0	(4,753)	05/25/2021	1.A
31358G-5K-9	W FNMA SERIES 1991-54 CLASS		06/24/2021	MBS PAYDOWN	.XXX	.100	.100	.100	.100				.0		.100			.0	(.94)	06/25/2021	1.A
31358G-KV-8	G FNMA SERIES 1991-54 CLASS		05/14/2021	MBS PAYDOWN	.XXX	.99	.99	.99	.99				.0		.99			.0	(.99)	05/25/2021	1.B FE
31358G-YM-3	M FNMA SERIES 1991-54 CLASS		05/14/2021	MBS PAYDOWN	.XXX	.99	.99	.99	.88		.11		.11		.99			.0	(.83)	05/25/2021	1.A
31359X-UW-7	Z FNMA SERIES 1990-47 CLASS		06/17/2021	MBS PAYDOWN	.XXX	13,271	13,271	13,715	14,490		(1,220)		(1,220)		13,271			.0	.421	01/17/2040	1.A
313603-7H-9	M		05/14/2021	MBS PAYDOWN	.XXX	1,845	1,845	1,845	1,845				.0		1,845			.0	(1,845)	05/25/2021	1.B FE
313637-2J-8	FN 109777		06/01/2021	MBS PAYDOWN	.XXX	7,654	7,654	7,724	7,654		(1)		(1)		7,654			.0	.130	09/01/2033	1.A
313637-W4-8	FN 109667		06/01/2021	MBS PAYDOWN	.XXX	4,138	4,138	4,164	4,139				.0		4,138			.0	.70	09/01/2033	1.A
313637-WC-0	FN 109643		06/01/2021	MBS PAYDOWN	.XXX	1,223	1,223	1,267	1,224		(1)		(1)		1,223			.0	.22	09/01/2048	1.A
313637-Y4-6	FN 109731		06/25/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,500,000	4,500,000	4,547,813	4,541,194		(752)		(752)		4,540,442		(40,442)	(40,442)	1,124,025	10/01/2034	1.A
313637-YS-3	FN 109721		06/01/2021	MBS PAYDOWN	.XXX	5,068	5,068	5,143	5,069		(1)		(1)		5,068			.0	.87	09/01/2033	1.A
313637-ZD-5	FN 109740		06/01/2021	MBS PAYDOWN	.XXX	10,856	10,856	11,032	10,859		(3)		(3)		10,856			.0	.173	09/01/2033	1.A
3136A0-EK-9	FNR 2011-81 GZ		06/01/2021	MBS PAYDOWN	.XXX	185,374	185,374	180,911	184,976		.397		.397		185,374			.0	.618	08/25/2041	1.A
3136A0-RX-7	FNR 2011-80 ZA		06/01/2021	MBS PAYDOWN	.XXX	1,237,734	1,237,734	1,137,696	1,233,441		4,293		4,293		1,237,734			.0		08/25/2041	1.A
3136A1-C8-6	FNR 2011-101 NB		06/01/2021	MBS PAYDOWN	.XXX	261,699	261,699	261,699	261,699				.0		261,699			.0	4,616	10/25/2041	1.A
3136A1-ZD-0	FNR 2011-101 CB		06/01/2021	MBS PAYDOWN	.XXX	1,260,381	1,260,381	1,256,442	1,259,752		.629		.629		1,260,381			.0	27,003	10/25/2041	1.A
3136A7-JB-9	FNR 2012-67 MZ		06/01/2021	MBS PAYDOWN	.XXX	240,957	240,957	240,289	240,835		.123		.123		240,957			.0		07/25/2042	1.A
3136AB-MR-1	FNMA 2012-148 CU		06/25/2021	MBS PAYDOWN	.XXX	391,117	391,117	382,317	387,581		3,536		3,536		391,117			.0	7,400	01/25/2043	1.A
3136AF-C2-5	FNR 2013-72 ZL		06/25/2021	MBS PAYDOWN	.XXX	193,634	193,634	177,313	190,998		2,636		2,636		193,634			.0	.565	07/25/2043	1.A
3136AG-MJ-8	FNR 2013-108 VZ		06/25/2021	MBS PAYDOWN	.XXX	1,589,727	1,589,727	1,567,377	1,583,694		6,033		6,033		1,589,727			.0	15,311	10/25/2043	1.A
3136AP-CW-0	FNR 2015-47 AY		06/01/2021	MBS PAYDOWN	.XXX	1,351,242	1,351,242	1,251,482	1,332,253		18,988		18,988		1,351,242			.0	15,384	07/01/2045	1.A
3136AS-A9-7	FNR 2016-41 MZ		06/01/2021	MBS PAYDOWN	.XXX	1,182,471	1,182,471	1,166,606	1,179,365		3,105		3,105		1,182,471			.0	8,824	07/25/2046	1.A
3136AW-HZ-3	FNR 2017-39 CY		06/01/2021	MBS PAYDOWN	.XXX	612,762	612,762	571,880	606,235		6,528		6,528		612,762			.0	8,903	05/01/2047	1.A
3136B2-GE-6	FNR 2018-45 ZD		06/25/2021	MBS PAYDOWN	.XXX	1,156,743	1,156,743	1,085,812	1,142,603		14,140		14,140		1,156,743			.0	14,370	06/25/2048	1.A
3136B2-SB-9	FNR 2018-47 GZ		06/25/2021	MBS PAYDOWN	.XXX	83,204	83,204	79,071	82,443		.761		.761		83,204			.0	1,203	07/25/2048	1.A
3136B3-DT-4	FNR 2018-73 BZ		06/01/2021	MBS PAYDOWN	.XXX	1,843,054	1,843,054	1,759,073	1,825,944		17,109		17,109		1,843,054			.0	16,033	10/25/2048	1.A
3136B8-LT-4	FNR 2020-7 DZ		06/25/2021	MBS PAYDOWN	.XXX	185,677	185,677	185,398	185,244		.432		.432		185,677			.0	2,348	02/25/2050	1.A
3137A0-K9-5	FHR 3695 JG		06/01/2021	MBS PAYDOWN	.XXX	255,569	255,569	255,858	255,589		(21)		(21)		255,569			.0	4,615	07/15/2040	1.A
3137A5-P2-4	FHR 3795 VZ		06/01/2021	MBS PAYDOWN	.XXX	164,240	164,240	141,315	163,218		1,022		1,022		164,240			.0		01/15/2041	1.A
3137A7-UU-2	FHR 3828 LZ		06/01/2021	MBS PAYDOWN	.XXX	1,279,909	1,279,909	1,227,948	1,277,987		1,922		1,922		1,279,909			.0		03/15/2041	1.A
3137A9-V2-6	FHR 3835 ZV		06/01/2021	MBS PAYDOWN	.XXX	805,035	805,035	786,561	803,579		1,456		1,456		805,035			.0		04/15/2041	1.A
3137AJ-AY-0	FHR 3955 Z		06/01/2021	MBS PAYDOWN	.XXX	1,621,230	1,621,230	1,619,105	1,620,544		.686		.686		1,621,230			.0	6,057	11/15/2041	1.A
3137B1-3E-0	FHR 4182 ZK		06/01/2021	MBS PAYDOWN	.XXX	2,104,214	2,104,214	2,101,183	2,103,279		.935		.935		2,104,214			.0		03/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		06/01/2021	MBS PAYDOWN	.XXX	638,668	638,668	491,483	620,811		17,856		17,856		638,668			.0	1,328	07/15/2043	1.A
3137B4-RQ-1	FHR 4249 GW		06/01/2021	MBS PAYDOWN	.XXX	150,472	150,472	139,328	149,781		.691		.691		150,472			.0	2,026	10/15/2041	1.A
3137B7-N2-1	FHMS K036 X1		06/30/2021	VARIOUS	.XXX			10,710	547		(547)		(547)					.0	749	10/01/2043	1.A FE
3137BF-XU-0	FHMS K042 X1		06/30/2021	VARIOUS	.XXX			32,859	1,317		(1,317)		(1,317)					.0	1,920	01/01/2026	1.A FE
3137BL-EX-2	FHLMC 45-10		06/15/2021	MBS PAYDOWN	.XXX	3,106,076	3,106,076	3,103,550	3,102,361		3,715		3,715		3,106,076			.0	23,180	09/15/2045	1.A
3137BV-BA-3	FHR 4656 B		06/01/2021	MBS PAYDOWN	.XXX	5,347,535	5,347,535	5,092,692	5,284,392		63,143		63,143		5,347,535			.0	64,412	02/15/2047	1.A
3137BY-5W-6	FHR 4680 BQ		06/01/2021	MBS PAYDOWN	.XXX	117,247	117,247	113,729	116,709		.537		.537		117,247			.0	1,531	05/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		06/01/2021	MBS PAYDOWN	.XXX	741,329	741,329	667,375	730,495		10,834		10,834		741,329			.0	7,367	03/01/2048	1.A
3137F4-DW-1	FHR 4778 BN		06/01/2021	MBS PAYDOWN	.XXX	1,534,725	1,534,725	1,531,848	1,534,280		.445		.445		1,534,725			.0	25,616	09/01/2045	1.A
3137F4-PQ-9	FHR 4776 MW		06/01/2021	MBS PAYDOWN	.XXX	2,156,184	2,156,184	2,145,319	2,153,069		3,116		3,116		2,156,184			.0	34,846	07/01/2045	1.A
3137F5-3A-5	FHR 4791 ZB		04/30/2021	MBS PAYDOWN	.XXX	3,137,535	3,137,535	3,137,995	3,137,621		(.86)		(.86)		3,137,535			.0	10,966	03/15/2048	1.A
3137FE-K4-1	FHR 4771 BD		06/01/2021	MBS PAYDOWN	.XXX	103,710	103,710	103,516	103,699		.11		.11		103,710			.0	2,074	10/01/2045	1.A
3137FJ-C2-3	FHR 4833 VZ		06/01/2021	MBS PAYDOWN	.XXX	836,510	836,510	812,925	833,243		3,266		3,266		836,510			.0	2,779	09/15/2048	1.A
3138L5-VJ-6	FNMA 4.83 5116 FEDERAL NA AM5731 3.99		06/01/2021	MBS PAYDOWN	.XXX	6,637	6,637	7,117	6,653		(15)		(15)		6,637			.0	135	01/01/2044	1.A
3138L6-LM-8	01JUN44		06/01/2021	MBS PAYDOWN	.XXX	31,238	31,238	31,889	31,263		(25)		(25)		31,238						

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LC-VN-2	FN AN0620		06/01/2021	MBS PAYDOWN	.XXX	48,315	48,315	49,507	48,344		(30)		(30)		48,315			.0	.815	01/01/2046	1.A
3138LD-CZ-4	FN AN0987		06/01/2021	MBS PAYDOWN	.XXX	68,506	68,506	70,090	68,528		(22)		(22)		68,506			.0	1,023	02/01/2036	1.A
3138LD-D9-1	FN AN1027		06/01/2021	MBS PAYDOWN	.XXX	9,460	9,460	9,461	9,463		(3)		(3)		9,460			.0	.140	02/01/2036	1.A
3138LD-JE-4	FN AN1160		06/01/2021	MBS PAYDOWN	.XXX	11,288	11,288	11,521	11,293		(5)		(5)		11,288			.0	.166	03/01/2036	1.A
3138LD-K4-4	FN AN1214		06/01/2021	MBS PAYDOWN	.XXX	35,689	35,689	36,425	35,713		(24)		(24)		35,689			.0	.530	04/01/2046	1.A
3138LD-PM-9	FN AN1327		06/01/2021	MBS PAYDOWN	.XXX	2,105	2,105	2,148	2,106		(1)		(1)		2,105			.0	.32	01/01/2033	1.A
3138LE-NT-4	FN AN2201		06/01/2021	MBS PAYDOWN	.XXX	4,132	4,132	4,217	4,134		(2)		(2)		4,132			.0	.60	07/01/2046	1.A
3138LF-L7-1	FN AN3049		06/01/2021	MBS PAYDOWN	.XXX	5,450	5,450	5,383	5,448		2		2		5,450			.0	.73	10/01/2046	1.A
3138LF-L8-9	FN AN3050		06/01/2021	MBS PAYDOWN	.XXX	8,142	8,142	8,088	8,141		1		1		8,142			.0	.111	10/01/2046	1.A
3138LG-SU-1	FN AN4130		06/01/2021	MBS PAYDOWN	.XXX	35,008	35,008	35,380	35,012		(4)		(4)		35,008			.0	.506	01/01/2037	1.A
3138LG-SV-9	FN AN4131		06/01/2021	MBS PAYDOWN	.XXX	38,327	38,327	38,734	38,330		(4)		(4)		38,327			.0	.554	01/01/2037	1.A
3138LH-AV-6	FN AN4519		06/01/2021	MBS PAYDOWN	.XXX	17,196	17,196	17,599	17,209		(12)		(12)		17,196			.0	.290	02/01/2047	1.A
3138LH-D3-5	FN AN4621		06/01/2021	MBS PAYDOWN	.XXX	27,644	27,644	28,214	27,664		(20)		(20)		27,644			.0	.414	08/01/2032	1.A
3138LH-L9-3	FN AN4851		06/01/2021	MBS PAYDOWN	.XXX	17,121	17,121	17,581	17,132		(11)		(11)		17,121			.0	.277	03/01/2047	1.A
3138LH-MA-9	FN AN4852		06/01/2021	MBS PAYDOWN	.XXX	4,261	4,261	4,394	4,264		(3)		(3)		4,261			.0	.70	03/01/2047	1.A
3138LH-M4-2	FN AN4910		06/01/2021	MBS PAYDOWN	.XXX	4,148	4,148	4,196	4,149		(1)		(1)		4,148			.0	.62	02/01/2035	1.A
3138LJ-3J-7	FN AN6200		06/01/2021	MBS PAYDOWN	.XXX	20,951	20,951	21,384	20,965		(13)		(13)		20,951			.0	.310	07/01/2047	1.A
3138LJ-XQ-8	FN AN6086		06/01/2021	MBS PAYDOWN	.XXX	19,553	19,553	19,871	19,559		(6)		(6)		19,553			.0	.278	08/01/2037	1.A
3138LK-JK-4	FN AN6565		06/01/2021	MBS PAYDOWN	.XXX	8,043	8,043	8,209	8,047		(4)		(4)		8,043			.0	.116	09/01/2047	1.A
3138LK-YX-9	FN AN7025		06/01/2021	MBS PAYDOWN	.XXX	4,823	4,823	4,947	4,827		(4)		(4)		4,823			.0	.72	10/01/2047	1.A
3138LM-4B-6	FN AN8917		06/01/2021	MBS PAYDOWN	.XXX	16,642	16,642	16,704	16,643		(1)		(1)		16,642			.0	.251	04/01/2033	1.A
3138LM-4C-4	FN AN8918		06/01/2021	MBS PAYDOWN	.XXX	40,472	40,472	41,307	40,487		(15)		(15)		40,472			.0	.629	05/01/2033	1.A
3138LM-6D-0	FN AN8967		06/01/2021	MBS PAYDOWN	.XXX	29,922	29,922	30,193	29,927		(6)		(6)		29,922			.0	.439	04/01/2030	1.A
3138LM-6W-8	FN AN8984		06/01/2021	MBS PAYDOWN	.XXX	4,759	4,759	4,765	4,760		0		0		4,759			.0	.77	04/01/2028	1.A
3138LM-7C-1	FN AN8990		06/01/2021	MBS PAYDOWN	.XXX	43,698	43,698	43,889	43,700		(2)		(2)		43,698			.0	.649	04/01/2030	1.A
3138LM-7F-4	FN AN8993		06/01/2021	MBS PAYDOWN	.XXX	20,295	20,295	20,308	20,294		2		2		20,295			.0	.323	04/01/2048	1.A
3138LM-HB-2	FN AN8325		06/01/2021	MBS PAYDOWN	.XXX	33,381	33,381	33,576	33,387		(6)		(6)		33,381			.0	.500	02/01/2038	1.A
3138LM-KG-9	FN AN8416		06/01/2021	MBS PAYDOWN	.XXX	6,540	6,540	6,541	6,540		1		1		6,540			.0	.103	02/01/2048	1.A
3138LM-KK-8	FN AN8397		06/01/2021	MBS PAYDOWN	.XXX	10,915	10,915	10,824	10,911		3		3		10,915			.0	.162	03/01/2048	1.A
3138LM-KL-6	FN AN8398		06/01/2021	MBS PAYDOWN	.XXX	6,399	6,399	6,354	6,397		2		2		6,399			.0	.94	02/01/2048	1.A
3138LM-SN-4	FN AN8624		06/01/2021	MBS PAYDOWN	.XXX	47,244	47,244	47,763	47,256		(12)		(12)		47,244			.0	.699	03/01/2030	1.A
3138LM-V5-9	FN AN8735		06/01/2021	MBS PAYDOWN	.XXX	18,144	18,144	18,297	18,148		(5)		(5)		18,144			.0	.279	03/01/2033	1.A
3138LM-WK-5	FN AN8749		06/01/2021	MBS PAYDOWN	.XXX	9,171	9,171	9,230	9,172		(1)		(1)		9,171			.0	.134	03/01/2030	1.A
3138LM-Y2-3	FN AN8828		06/01/2021	MBS PAYDOWN	.XXX	32,219	32,219	32,662	32,229		(10)		(10)		32,219			.0	.492	04/01/2030	1.A
3138LN-7M-7	FN AN9899		06/01/2021	MBS PAYDOWN	.XXX	53,358	53,358	54,175	53,372		(14)		(14)		53,358			.0	.855	07/01/2033	1.A
3138LN-C9-0	FN AN9095		06/01/2021	MBS PAYDOWN	.XXX	4,108	4,108	4,053	4,106		2		2		4,108			.0	.63	05/01/2033	1.A
3138LN-D2-4	FN AN9120		06/01/2021	MBS PAYDOWN	.XXX	21,690	21,690	21,974	21,690		(7)		(7)		21,690			.0	.338	05/01/2030	1.A
3138LN-EJ-6	FN AN9136		06/01/2021	MBS PAYDOWN	.XXX	17,870	17,870	17,881	17,869		1		1		17,870			.0	.262	05/01/2030	1.A
3138LN-FF-3	FN AN9165		06/01/2021	MBS PAYDOWN	.XXX	4,145	4,145	4,175	4,145		0		0		4,145			.0	.68	05/01/2038	1.A
3138LN-MR-9	FN AN9367		06/01/2021	MBS PAYDOWN	.XXX	65,795	65,795	65,929	65,794		1		1		65,795			.0	.988	06/01/2030	1.A
3138LN-ND-9	FN AN9387		06/01/2021	MBS PAYDOWN	.XXX	144,790	144,790	145,559	144,817		(27)		(27)		144,790			.0	2,235	06/01/2033	1.A
3138LN-NE-7	FN AN9388		06/01/2021	MBS PAYDOWN	.XXX	64,811	64,811	65,155	64,820		(9)		(9)		64,811			.0	1,007	06/01/2033	1.A
3138LN-NF-4	FN AN9389		06/01/2021	MBS PAYDOWN	.XXX	22,983	22,983	23,105	22,983		(1)		(1)		22,983			.0	.355	06/01/2033	1.A
3138LN-NG-2	FN AN9390		06/01/2021	MBS PAYDOWN	.XXX	158,120	158,120	158,960	158,149		(29)		(29)		158,120			.0	2,440	06/01/2033	1.A
3138LN-NH-0	FN AN9391		06/01/2021	MBS PAYDOWN	.XXX	164,095	164,095	164,967	164,126		(31)		(31)		164,095			.0	2,533	06/01/2033	1.A
3138LN-UZ-2	FN AN9599		06/01/2021	MBS PAYDOWN	.XXX	63,830	63,830	65,406	63,903		(73)		(73)		63,830			.0	1,131	06/01/2043	1.A
3138LP-AC-0	FN AN9902		06/01/2021	MBS PAYDOWN	.XXX	30,805	30,805	30,868	30,852		(47)		(47)		30,805			.0	.543	09/01/2038	1.A
3138LP-AL-0	FN AN9910		06/01/2021	MBS PAYDOWN	.XXX	123,637	123,637	123,888	123,628		9		9		123,637			.0	1,981	09/01/2038	1.A
3138LP-CV-6	FN AN9983		06/01/2021	MBS PAYDOWN	.XXX	16,507	16,507	16,605	16,509		(2)		(2)		16,507			.0	.267	07/01/2033	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FNMA SERIES 2003-111 CLASS		06/01/2021	MBS PAYDOWN	.XXX	204,927	204,927	194,889	204,537		390		390		204,927			.0		12/15/2032	1.A
31393T-3S-3	SA FNMA SERIES 2003-109 CLASS		06/01/2021	MBS PAYDOWN	.XXX	410,096	410,096	357,548	408,145		1,951		1,951		410,096			.0	17,355	12/25/2032	1.A
31393T-U6-1	SA FNMA SERIES 2004-W1 CLASS		06/25/2021	MBS PAYDOWN	.XXX	180,917	180,917	164,557	179,394		1,523		1,523		180,917			.0	7,338	01/25/2033	1.A
31393U-4J-9	ND FNMA SERIES 2003-123 CLASS		06/01/2021	MBS PAYDOWN	.XXX	97,586	97,586	97,586	97,586		0		0		97,586			.0	2,208	11/25/2043	1.A
31393U-BC-6	ND FNMA 2003-119 CLASS SA		06/01/2021	MBS PAYDOWN	.XXX	211,701	211,701	216,993	211,763		(62)		(62)		211,701			.0	6,150	12/25/2033	1.A
31393U-DL-4	ND FNMA 2003-119 CLASS		06/25/2021	MBS PAYDOWN	.XXX	17,297	17,297	16,745	17,169		128		128		17,297			.0	.593	12/25/2033	1.A
31393U-DM-2	ND FNMA SERIES 2003-119 CLASS		06/25/2021	MBS PAYDOWN	.XXX	10,378	10,378	10,045	10,301		77		77		10,378			.0	.356	12/25/2033	1.A

E05.2

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31393U-DN-0	FMMA SERIES 2003-119 CLASS UG		06/25/2021	MBS PAYDOWN	.XXX	15,567	15,567	15,067	15,452		.115		.115		15,567			.0	.534	12/25/2033	1.A
31393U-DO-3	FMMA SERIES 2003-119 CLASS SB		06/25/2021	MBS PAYDOWN	.XXX	11,738	11,738	12,000	11,738				.0		11,738			.0	.516	12/25/2033	1.A
31393U-NR-0	FMMA SERIES 2003-W18 CLASS HA7		06/01/2021	MBS PAYDOWN	.XXX	457,769	457,769	457,769	457,769				.0		457,769			.0	.11,821	08/25/2043	1.A
31393W-3S-6	FHLMC SERIES 2650 CLASS PB		06/01/2021	MBS PAYDOWN	.XXX	31,760	31,760	29,929	31,674		.85		.85		31,760			.0	.649	07/15/2033	1.A
31393X-GN-1	FMMA SERIES 2004-W2 CLASS 1A4		06/01/2021	MBS PAYDOWN	.XXX	132,322	132,322	131,067	132,322				.0		132,322			.0	.3,324	02/25/2044	1.A
31394B-YX-6	FMMA SERIES 2004-91 CLASS ZK		06/01/2021	MBS PAYDOWN	.XXX	331,408	331,408	268,516	329,433		1,975		1,975		331,408			.0	.621	12/25/2034	1.A
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH		06/15/2021	MBS PAYDOWN	.XXX	152,064	152,064	136,482	151,566		498		498		152,064			.0	5,757	02/15/2033	1.A
31394L-L2-8	FHLMC SERIES 2684 CLASS S		06/15/2021	MBS PAYDOWN	.XXX	270,015	270,015	265,045	269,014		1,001		1,001		270,015			.0	11,703	01/15/2033	1.A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		06/15/2021	MBS PAYDOWN	.XXX	187,470	187,470	183,553	186,816		654		654		187,470			.0	7,810	01/15/2033	1.A
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		06/15/2021	MBS PAYDOWN	.XXX	366,113	366,113	336,983	364,881		1,231		1,231		366,113			.0	13,584	04/15/2033	1.A
31394L-GD-8	FHLMC SERIES 2691 CLASS SW		06/15/2021	MBS PAYDOWN	.XXX	32,949	32,949	32,665	32,826		123		123		32,949			.0	1,447	09/15/2032	1.A
31394V-4H-0	FMMA SERIES 2006-18 CLASS PE		06/01/2021	MBS PAYDOWN	.XXX	104,880	104,880	101,205	104,796		.84		.84		104,880			.0	2,414	03/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		06/01/2021	MBS PAYDOWN	.XXX	54,846	54,846	53,955	54,744		102		102		54,846			.0	985	03/25/2044	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		06/01/2021	MBS PAYDOWN	.XXX	56,848	56,848	57,665	56,863		(15)		(15)		56,848			.0	1,310	07/15/2034	1.A
31396H-MM-6	FHLMC SERIES 3110 CLASS HE		06/01/2021	MBS PAYDOWN	.XXX	40,198	40,198	39,177	40,173		.25		.25		40,198			.0	1,015	02/15/2036	1.A
31396N-HB-5	FHLMC 3136		06/01/2021	MBS PAYDOWN	.XXX	134,430	134,430	131,689	134,355		.75		.75		134,430			.0	2,933	04/15/2036	1.A
31396P-SS-1	FNR 2007-7		06/01/2021	MBS PAYDOWN	.XXX	31,185	31,185	30,484	31,159		.26		.26		31,185			.0	621	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		06/01/2021	MBS PAYDOWN	.XXX	587,056	587,056	605,768	587,491		(435)		(435)		587,056			.0	14,539	07/15/2036	1.A
31396X-RS-5	FMMA 07-90		06/01/2021	MBS PAYDOWN	.XXX	1,281	1,281	1,267	1,281		.0		.0		1,281			.0	.32	09/25/2037	1.A
31397A-SH-7	FHLMC 3217 PE		06/01/2021	MBS PAYDOWN	.XXX	85,214	85,214	86,852	85,248		(34)		(34)		85,214			.0	2,279	09/15/2036	1.A
31397B-SW-7	FHR 3211 HEE		06/01/2021	MBS PAYDOWN	.XXX	150,298	150,298	154,954	150,406		(108)		(108)		150,298			.0	3,995	09/15/2036	1.A
31397B-60-9	FHLMC 3211-MB		06/01/2021	MBS PAYDOWN	.XXX	64,861	64,861	62,692	64,792		.69		.69		64,861			.0	1,426	09/15/2036	1.A
31397C-SZ-3	FHR 3242 NH		06/01/2021	MBS PAYDOWN	.XXX	612,369	612,369	621,937	612,518		(150)		(150)		612,369			.0	14,358	11/01/2036	1.A
31397C-TD-1	FHLMC 3242 PH		06/01/2021	MBS PAYDOWN	.XXX	97,039	97,039	97,039	97,039		.0		.0		97,039			.0	2,270	11/15/2036	1.A
31397G-PF-1	FHR 3303 PD		06/01/2021	MBS PAYDOWN	.XXX	80,972	80,972	77,062	80,761		210		210		80,972			.0	1,587	04/15/2037	1.A
31397H-B9-8	FHR 3312 HP		06/01/2021	MBS PAYDOWN	.XXX	73,700	73,700	68,657	73,548		152		152		73,700			.0	1,484	05/15/2037	1.A
31397J-OS-6	FHR 3351 PC		06/01/2021	MBS PAYDOWN	.XXX	46,469	46,469	45,496	46,454		.15		.15		46,469			.0	1,057	07/15/2037	1.A
31397J-W4-2	FHR 3349 PE		06/01/2021	MBS PAYDOWN	.XXX	15,290	15,290	15,705	15,293		(2)		(2)		15,290			.0	415	07/15/2037	1.A
31397Q-G5-1	FNR 2011-18 ZE		06/01/2021	MBS PAYDOWN	.XXX	149,748	149,748	135,079	149,055		692		692		149,748			.0	562	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		06/01/2021	MBS PAYDOWN	.XXX	242,390	242,390	228,529	241,678		712		712		242,390			.0	3,949	03/25/2041	1.A
31397S-G9-9	FNR 2011-46 Z		06/01/2021	MBS PAYDOWN	.XXX	850,923	850,923	778,415	843,074		7,849		7,849		850,923			.0	3,191	05/25/2041	1.A
31397S-YR-2	FNR 2011-39 UZ		06/01/2021	MBS PAYDOWN	.XXX	876,920	876,920	820,799	874,149		2,771		2,771		876,920			.0	2,923	05/25/2041	1.A
31397U-Z0-5	FNR 2011-58 HL		06/01/2021	MBS PAYDOWN	.XXX	434,914	434,914	410,246	434,022		892		892		434,914			.0	6,916	07/25/2041	1.A
31397W-X9-1	FHR 3473 AY		06/01/2021	MBS PAYDOWN	.XXX	74,633	74,633	72,021	74,521		112		112		74,633			.0	1,568	07/15/2038	1.A
31398S-RK-1	FNR 2010-143 Z		06/01/2021	MBS PAYDOWN	.XXX	307,184	307,184	300,482	306,867		317		317		307,184			.0	1,024	12/25/2040	1.A
31398S-RV-7	FNR 2010-143 BG		06/01/2021	MBS PAYDOWN	.XXX	394,049	394,049	366,958	392,043		2,006		2,006		394,049			.0	5,891	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		06/01/2021	MBS PAYDOWN	.XXX	82,040	82,040	77,422	81,981		.59		.59		82,040			.0	1,380	11/25/2040	1.A
31398T-X6-3	FNR 10-103 ME		06/01/2021	MBS PAYDOWN	.XXX	86,335	86,335	85,984	86,306		.29		.29		86,335			.0	1,447	09/25/2040	1.A
3140FX-EK-4	FN BFO137		06/01/2021	MBS PAYDOWN	.XXX	649,423	649,423	636,742	648,875		548		548		649,423			.0	8,630	08/01/2056	1.A
3140FX-FR-8	FN BFO175		06/01/2021	MBS PAYDOWN	.XXX	634,348	634,348	604,061	633,381		967		967		634,348			.0	6,500	01/01/2057	1.A
3140HR-3B-7	FN BL0793		06/01/2021	MBS PAYDOWN	.XXX	44,433	44,433	44,642	44,432		.2		.2		44,433			.0	776	12/01/2038	1.A
3140HR-B3-6	FN BL0057		06/01/2021	MBS PAYDOWN	.XXX	8,080	8,080	8,204	8,082		(2)		(2)		8,080			.0	135	09/01/2038	1.A
3140HR-B4-4	FN BL0058		06/01/2021	MBS PAYDOWN	.XXX	11,614	11,614	11,791	11,617		(3)		(3)		11,614			.0	194	09/01/2038	1.A
3140HR-B8-5	FN BL0062		06/01/2021	MBS PAYDOWN	.XXX	8,122	8,122	8,137	8,122		.0		.0		8,122			.0	129	07/01/2031	1.A
3140HR-CR-2	FN BL0079		06/01/2021	MBS PAYDOWN	.XXX	4,808	4,808	4,841	4,809		(1)		(1)		4,808			.0	.81	09/01/2033	1.A
3140HR-LE-1	FN BL0324		06/01/2021	MBS PAYDOWN	.XXX	22,696	22,696	23,036	22,704		(8)		(8)		22,696			.0	375	10/01/2030	1.A
3140HR-M6-7	FN BL0380		06/01/2021	MBS PAYDOWN	.XXX	25,014	25,014	25,343	25,014		(10)		(10)		25,014			.0	.398	10/01/2033	1.A
3140HR-NZ-2	FN BL0407		06/01/2021	MBS PAYDOWN	.XXX	30,220	30,220	30,824	30,231		(11)		(11)		30,220			.0	511	11/01/2033	1.A
3140HR-PV-9	FN BL0435		06/01/2021	MBS PAYDOWN	.XXX	14,819	14,819	14,902	14,824		(5)		(5)		14,819			.0	261	06/01/2044	1.A
3140HR-VR-1	FN BL0623		06/01/2021	MBS PAYDOWN	.XXX	3,159	3,159	3,201	3,160		(1)		(1)		3,159			.0	.66	05/01/2031	1.A
3140HR-WP-4	FN BL0653		06/01/2021	MBS PAYDOWN	.XXX	11,268	11,268	11,276	11,267		.1		.1		11,268			.0	193	12/01/2032	1.A
3140HR-WX-7	FN BL0661		06/01/2021	MBS PAYDOWN	.XXX	72,039	72,039	72,208	72,036		.4		.4		72,039			.0	1,209	11/01/2033	1.A
3140HR-YR-8	FN BL0719		06/01/2021	MBS PAYDOWN	.XXX	7,390	7,390	7,584	7,393		(4)		(4)		7,390			.0	140	12/01/2048	1.A
3140HR-ZK-2																					

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HS-BK-6	FN BL0941		06/01/2021	MBS PAYDOWN	.XXX	8,011	8,011	8,038	8,011				0		8,011			0	135	11/01/2029	1.A
3140HS-CA-7	FN BL0964		06/01/2021	MBS PAYDOWN	.XXX	7,811	7,811	7,867	7,812		(1)		(1)		7,811			0	139	12/01/2033	1.A
3140HS-CK-5	FN BL0973		06/01/2021	MBS PAYDOWN	.XXX	6,952	6,952	7,012	6,953		(2)		(2)		6,952			0	125	12/01/2033	1.A
3140HS-HC-8	FN BL1126		06/01/2021	MBS PAYDOWN	.XXX	12,778	12,778	12,786	12,780		(2)		(2)		12,778			0	215	01/01/2029	1.A
3140HS-KF-7	FN BL1193		06/01/2021	MBS PAYDOWN	.XXX	9,098	9,098	9,137	9,098		(1)		(1)		9,098			0	153	12/01/2029	1.A
3140HS-P7-0	FN BL1345		06/01/2021	MBS PAYDOWN	.XXX	3,235	3,235	3,324	3,241		(5)		(5)		3,235			0	65	01/01/2049	1.A
3140HS-PQ-8	FN BL1330		06/01/2021	MBS PAYDOWN	.XXX	17,874	17,874	18,048	17,876		(2)		(2)		17,874			0	292	01/01/2034	1.A
3140HS-QQ-7	FN BL1362		06/01/2021	MBS PAYDOWN	.XXX	14,590	14,590	14,590	14,590				0		14,590			0	233	01/01/2034	1.A
3140HS-RA-1	FN BL1380		06/01/2021	MBS PAYDOWN	.XXX	13,383	13,383	13,425	13,383				0		13,383			0	222	02/01/2034	1.A
3140HS-RS-2	FN BL1396		06/01/2021	MBS PAYDOWN	.XXX	3,361	3,361	3,447	3,363		(2)		(2)		3,361			0	61	01/01/2039	1.A
3140HS-RV-5	FN BL1399		06/01/2021	MBS PAYDOWN	.XXX	73,802	73,802	74,229	73,809		(6)		(6)		73,802			0	1,175	01/01/2031	1.A
3140HS-U4-1	FN BL1502		06/01/2021	MBS PAYDOWN	.XXX	20,644	20,644	21,019	20,655		(11)		(11)		20,644			0	351	02/01/2049	1.A
3140HS-UT-6	FN BL1493		04/01/2021	MBS PAYDOWN	.XXX	2,635,772	2,635,772	2,703,313	2,694,996		(59,224)		(59,224)		2,635,772			0	25,831	02/01/2034	1.A
3140HS-UZ-2	FN BL1499		06/01/2021	MBS PAYDOWN	.XXX	13,340	13,340	13,342	13,342		(2)		(2)		13,340			0	206	02/01/2031	1.A
3140HS-XN-6	FN BL1584		06/01/2021	MBS PAYDOWN	.XXX	8,002	8,002	8,087	8,005		(2)		(2)		8,002			0	131	01/01/2034	1.A
3140HT-2V-0	FN BL2587		06/01/2021	MBS PAYDOWN	.XXX	1,565	1,565	1,589	1,565		(1)		(1)		1,565			0	26	06/01/2049	1.A
3140HT-NB-1	FN BL2185		06/01/2021	MBS PAYDOWN	.XXX	3,471	3,471	3,543	3,472		(1)		(1)		3,471			0	59	05/01/2049	1.A
3140HT-S6-7	FN BL2340		06/01/2021	MBS PAYDOWN	.XXX	4,281	4,281	4,303	4,284		(3)		(3)		4,281			0	73	05/01/2029	1.A
3140HT-UT-4	FN BL2393		06/01/2021	MBS PAYDOWN	.XXX	4,078	4,078	4,185	4,080		(2)		(2)		4,078			0	62	05/01/2034	1.A
3140HT-XR-5	FN BL2487		06/01/2021	MBS PAYDOWN	.XXX	4,542	4,542	4,652	4,544		(2)		(2)		4,542			0	69	05/01/2034	1.A
3140HU-B7-0	FN BL2761		06/01/2021	MBS PAYDOWN	.XXX	23,466	23,466	23,950	23,482		(16)		(16)		23,466			0	390	06/01/2049	1.A
3140HU-B9-6	FN BL2763		06/01/2021	MBS PAYDOWN	.XXX	18,533	18,533	19,008	18,549		(16)		(16)		18,533			0	311	06/01/2049	1.A
3140HV-C9-3	FN BL3695		06/01/2021	MBS PAYDOWN	.XXX	11,005	11,005	11,121	11,006		(2)		(2)		11,005			0	160	08/01/2049	1.A
3140HW-ED-0	FN BL4631		06/25/2021	MBS PAYDOWN	.XXX	4,898	4,898	4,901	4,898				0		4,898			0	66	09/01/2042	1.A
3140HX-ZN-3	FN BL6148		06/01/2021	MBS PAYDOWN	.XXX	5,644	5,644	5,760	5,646		(2)		(2)		5,644			0	64	04/01/2050	1.A
3140HY-CH-9	FN BL6371		06/01/2021	MBS PAYDOWN	.XXX	2,296	2,296	2,309	2,296				0		2,296			0	24	02/01/2048	1.A
3140HY-D9-6	FN BL6427		06/25/2021	MBS PAYDOWN	.XXX	5,172	5,172	5,278	5,174		(2)		(2)		5,172			0	57	04/01/2050	1.A
31418C-3J-1	FN MA3500		06/01/2021	MBS PAYDOWN	.XXX	163,913	163,913	163,042	163,635		277		277		163,913			0	2,657	10/01/2048	1.A
31418C-4J-0	FN MA3524		06/01/2021	MBS PAYDOWN	.XXX	300,433	300,433	299,330	299,987		445		445		300,433			0	1,859	10/01/2048	1.A
34153P-E6-1	EDUCATION GO OH NATIONWIDE CHILDRENS		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,710,000	1,710,000	1,704,870	1,707,086		122		122		1,707,209		2,791	2,791	34,200	06/01/2029	1.A FE
353187-EV-5	HOSPITAL		05/26/2021	HILL	.XXX	945,290	1,000,000	1,000,000	1,000,000				0		1,000,000		(54,710)	(54,710)	16,783	11/01/2050	1.C FE
35563C-AJ-7	FMHR 2015-R1 2A		06/25/2021	VARIOUS	.XXX	104,439	104,439	104,439	104,500		(60)		(60)		104,439			0	1,930	10/25/2052	1.B
35563C-AS-7	FMHR 2015-R1 A3		06/25/2021	SINKING FUND REDEMPTION	.XXX	69,716	69,716	81,280	69,860		(144)		(144)		69,716			0	1,363	11/25/2052	1.B
35563P-GH-6	SCRT 2018-3 MB		06/25/2021	MBS PAYDOWN	.XXX	26,464	26,464	24,980	26,382		83		83		26,464			0	218	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 MB		06/25/2021	MBS PAYDOWN	.XXX	53,822	53,822	45,288	53,528		294		294		53,822			0	298	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		06/25/2021	MBS PAYDOWN	.XXX	79,690	79,690	71,569	79,305		385		385		79,690			0	855	11/01/2057	1.A
36224E-WH-2	GNMA POOL 326548		04/15/2021	MBS PAYDOWN	.XXX	1,338	1,338	1,372	1,342		(3)		(3)		1,338			0	36	07/15/2022	1.A
36224K-C9-8	GNMA POOL 330496		06/01/2021	MBS PAYDOWN	.XXX	970	970	994	977		(7)		(7)		970			0	37	07/15/2022	1.A
38373M-CA-6	Z GNMA SERIES 2002-35 CLASS		06/16/2021	MBS PAYDOWN	.XXX	64,817	64,817	61,238	64,778		39		39		64,817			0	1,956	03/16/2042	1.A
38373M-FX-3	Z GNMA SERIES 2002-56 CLASS		06/16/2021	MBS PAYDOWN	.XXX	349,051	349,051	339,343	347,839		1,211		1,211		349,051			0	14,553	06/16/2042	1.A
38373M-H7-8	Z GNR 2007-46 Z GNMA SERIES 2003-78 CLASS		06/16/2021	MBS PAYDOWN	.XXX	2,408	2,408	1,551	2,391		17		17		2,408			0	39	06/16/2049	1.A
38373M-HM-5	Z GNMA SERIES 2003-109 CLASS		06/16/2021	MBS PAYDOWN	.XXX	1,296	1,296	1,158	1,294		2		2		1,296			0	28	09/16/2044	1.A
38373M-KL-3	Z GNMA SERIES 2003-109 CLASS		06/16/2021	MBS PAYDOWN	.XXX	19,429	19,429	17,324	19,395		35		35		19,429			0	459	11/16/2043	1.A
38373M-V7-2	Z GNR 2008-45 Z		06/16/2021	MBS PAYDOWN	.XXX	1,611	1,611	1,340	1,607		3		3		1,611			0	36	02/16/2048	1.A
38373M-VY-3	Z GNR 2006-39 Z		06/16/2021	MBS PAYDOWN	.XXX	25,458	25,458	22,686	25,396		62		62		25,458			0	584	07/16/2046	1.A
38373M-W6-3	Z GNR 2008-39 Z		06/16/2021	MBS PAYDOWN	.XXX	11,363	11,363	7,872	11,329		33		33		11,363			0	213	02/16/2048	1.A
38373M-Y7-9	Z GNR 2008-48 Z GNMA SERIES 2002-83 CLASS		06/16/2021	MBS PAYDOWN	.XXX	17,048	17,048	12,899	17,013		35		35		17,048			0	346	04/16/2048	1.A
38373V-T8-3	Z GNR 2006-33 PC		06/16/2021	MBS PAYDOWN	.XXX	2,407	2,407	2,417	2,407				0		2,407			0	60	10/16/2042	1.A
38374D-ES-4	Z GNMA SERIES 2003-99 CLASS		06/01/2021	MBS PAYDOWN	.XXX	15,194	15,194	15,336	15,197		(3)		(3)		15,194			0	389	07/20/2036	1.A
38374E-ME-4	Z GNMA SERIES 2003-99 CLASS		06/16/2021	MBS PAYDOWN	.XXX	216,039	216,039	212,562	215,765		275		275		216,039			0	4,904	11/16/2033	1.A
38374E-SC-2	Z GNMA 2003-103 PC		06/01/2021	MBS PAYDOWN	.XXX	255,115	255,115	251,249	254,932		183		183		255,115			0	5,903	11/20/2033	1.A
38374F-GS-7	Z GNMA SERIES 2004-9 CLASS Z GNMA SERIES 2004-11 CLASS		06/16/2021	MBS PAYDOWN	.XXX	53,138	53,138	51,483	52,975		163		163		53,138			0	1,172	09/16/2044	1.A
38374F-PZ-1	Z GNMA SERIES 2004-18 CLASS		06/16/2021	MBS PAYDOWN	.XXX	123,466	123,466	97,615	123,006		459		459		123,466			0	2,223	02/16/2034	1.A
38374F-Q9-8	Z GNMA SERIES 2004-18 CLASS		06/16/2021	MBS PAYDOWN	.XXX	18,719	18,719	16,414	18,657		62		62		18,719			0	385	03/16/2034	1.A

E05.4

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38374N-JZ-1	GNR 2006-42 Z		06/16/2021	MBS PAYDOWN	.XXX	4,291	4,291	2,840	4,281		.11		.11		4,291			.0	.72	02/16/2048	1.A
38375P-LF-6	GNR 2008-9 Z		06/01/2021	MBS PAYDOWN	.XXX	75,545	75,545	70,304	75,343		.202		.202		75,545			.0	1,568	02/20/2038	1.A
38379T-FX-2	GNMA, 15-182		06/01/2021	MBS PAYDOWN	.XXX	835,239	835,239	834,195	835,130		.109		.109		835,239			.0	9,804	12/20/2045	1.A
38379W-BZ-4	GNR 2016-53 HZ		06/01/2021	MBS PAYDOWN	.XXX	688,994	688,994	681,862	687,703		1,291		1,291		688,994			.0	8,411	04/20/2046	1.A
45201Y-3P-0	IL HSG DEV AUTH		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	865,000	865,000	865,000	865,000				.0		865,000			.0	12,975	10/01/2039	1.A FE
57586N-YT-2	MA HFA MULTI-FAM 2015B METROPOLITAN PIER & EXPOSITION		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	115,000	115,000	115,000	115,000				.0		115,000			.0	276	12/01/2035	1.C FE
592247-J9-2	MI MICHIGAN STATE HOUSING DEV AUTH		05/19/2021	BARCLAYS CAPITAL INC SECURITY CALLED BY ISSUER at 100.000	.XXX	1,723,095	2,250,000	965,138	1,291,126		23,538		23,538		1,314,664		408,431	408,431		12/15/2032	2.B FE
594654-EX-9	MI STATE HOUSING DEV AUTH		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	535,000	535,000	541,110	540,842		(39)		(39)		540,803		(5,803)	(5,803)	1,899	12/01/2044	1.C FE
59465M-W9-2	2016B		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	35,000	35,000	35,000	35,000				.0		35,000			.0	654	10/01/2033	1.C FE
60416S-W3-0	MIN MINNESOTA HFA 2019G		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	95,000	95,000	95,000	95,000				.0		95,000			.0	1,622	01/01/2040	1.B FE
60535Q-SQ-4	MISSISSIPPI ST HOME CORP MO - MISSOURI HOUSING DEV COMMUNIT		06/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	645,000	645,000	645,000	645,000				.0		645,000			.0	12,497	12/01/2043	1.A FE
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	20,000	20,000	20,000	20,000				.0		20,000			.0	231	11/01/2039	1.B FE
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	70,000	70,000	70,000	70,000				.0		70,000			.0	824	11/01/2044	1.B FE
60637B-VD-9	MO MISSOURI HOUSING DEV COMMUNIT		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	65,000	65,000	65,592	65,574		(4)		(4)		65,570		(570)	(570)	777	11/01/2049	1.B FE
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	30,000	30,000	30,000	30,000				.0		30,000			.0	304	11/01/2044	1.B FE
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	60,000	60,000	60,000	60,000				.0		60,000			.0	617	11/01/2049	1.B FE
63968M-UT-4	NE INV FIN AUTH SFM 2019D		06/01/2021	VARIOUS	.XXX	215,000	215,000	215,000	215,000				.0		215,000			.0	3,339	09/01/2042	1.B FE
641279-NS-9	NV ST HSG DIV 2019B		04/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	135,000	135,000	135,000	135,000				.0		135,000			.0	2,025	10/01/2039	1.B FE
641279-NT-7	NV ST HSG DIV 2019B		04/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	355,000	355,000	355,000	355,000				.0		355,000			.0	5,769	10/01/2044	1.B FE
641279-NV-2	NV ST HSG DIV 2019B		04/02/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	300,000	300,000	300,000	300,000				.0		300,000			.0	5,025	10/01/2049	1.B FE
64469D-VP-3	NH HFA SINGLE FAM MTGE 2014A		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	45,000	45,000	45,000	45,000				.0		45,000			.0	988	07/01/2029	1.B FE
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	20,000	20,000	20,000	20,000				.0		20,000			.0	364	07/01/2044	1.A FE
647201-HA-3	NM NEW MEXICO MFA 2019D		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	30,000	30,000	30,000	30,000				.0		30,000			.0	492	07/01/2044	1.A FE
647201-HB-1	NM NEW MEXICO MFA 2019D		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	50,000	50,000	50,000	50,000				.0		50,000			.0	846	07/01/2049	1.A FE
64988Y-CC-9	NY STATE OF NY MTGE AGCY 220		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	65,000	65,000	65,000	65,000				.0		65,000			.0	959	10/01/2049	1.B FE
64988Y-CT-2	NY NEW YORK MTGE AGCY 222		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	320,000	320,000	320,000	320,000				.0		320,000			.0	5,709	10/01/2033	1.B FE
658909-VA-1	ND NORTH DAKOTA HOUSING 2019C		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	185,000	185,000	185,000	185,000				.0		185,000			.0	3,196	07/01/2042	1.B FE
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	65,000	65,000	65,000	65,000				.0		65,000			.0	1,014	09/01/2039	1.A FE
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	95,000	95,000	95,000	95,000				.0		95,000			.0	1,604	09/01/2044	1.A FE
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	165,000	165,000	165,000	165,000				.0		165,000			.0	2,618	09/01/2039	1.A FE
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2021	SINKING FUND REDEMPTION	.XXX	528,004	528,004	491,043	525,191		2,812		2,812		528,004			.0	14,829	06/30/2028	1.C FE
73358X-CN-0	PORT AUTH N Y & N J SAN ANTONIO TEX ELECTRIC & GAS		06/09/2021	SW	.XXX	201,390	200,000	200,000	200,000				.0		200,000		1,390	1,390	2,223	07/15/2060	1.E FE
79625G-DG-5	TN TENNESSEE HSG DEV AUTH 2019		05/26/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,003,420	1,000,000	1,000,000	1,000,000				.0		1,000,000		3,420	3,420	16,381	02/01/2048	1.D FE
880461-C9-7	TN TENNESSEE HSG DEV AGCY 2019-1		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	85,000	85,000	85,000	85,000				.0		85,000			.0	1,266	07/01/2049	1.B FE
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	132,813	132,497		(109)		(109)		132,388		(7,388)	(7,388)	2,420	07/01/2039	1.B FE
882750-PJ-5	TXSHSG 3.9 07/01/2044		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	40,000	40,000	40,000	40,000				.0		40,000			.0	796	07/01/2044	1.B FE
882750-PL-0	TXSHSG 3.95 01/01/2050		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	265,000	265,000	265,000	265,000				.0		265,000			.0	5,340	01/01/2050	1.B FE

EO5.5

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
88880L-AU-7	TOBACCO SETTLEMENT FIN AUTH WE		05/18/2021	WELLS FARGO SECURITIES LLC	.XXX	101,012	100,000	100,947	100,941		(30)		(30)		100,911		101	101	2,021	06/01/2049	2.A FE
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		05/20/2021	CITIGROUP GLOBAL MARKETS INC	.XXX	409,600	400,000	406,484	406,443		(205)		(205)		406,238		3,362	3,362	9,371	06/01/2049	2.C FE
911760-SY-3	VENDE SERIES 2003-1 CLASS J		06/01/2021	MBS PAYDOWN	.XXX	125,744	125,744	125,528	125,727		17		17		125,744				2,935	11/15/2032	1.A
93878L-AE-7	DCTFAC 6.539 10/01/2030 FEDERAL HOME LN MTG COR		06/14/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,495,000	4,495,000	4,495,000	4,495,000						4,495,000				206,566	10/01/2030	1.D FE
BGH35W-ES-8	3.0 15JUL43 NORTH SHORE LONG IS JEW		06/15/2021	MBS PAYDOWN	.XXX	839,455	839,455	780,128	793,724		45,730		45,730		839,455				2,397	06/01/2043	1.A
BGH38B-6S-3	4.2 01MAY30 SINKING FUND REDEMPTION		05/31/2021		.XXX	378,840	378,840	378,840	378,840						378,840				9,282	05/01/2030	1.G
BGH54L-AV-5	STRU BA-8889 ZC		06/25/2021	MBS PAYDOWN	.XXX	603,617	603,617	585,251	602,124		1,493		1,493		603,617				7,011	07/01/2047	1.A
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						96,161,498	96,897,291	94,107,094	94,626,248	0	227,280	0	227,280	0	96,053,545	0	107,953	107,953	2,521,328	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000807-AA-5	ABPCI 2019-5A A1		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	14,600,000	14,600,000	14,600,000	14,600,000						14,600,000				182,748	04/20/2031	1.A FE
00086G-AA-9	ABPCI 2019-6A A1		05/26/2021	WELLS FARGO SECURITY CALLED BY ISSUER at 100.000	.XXX	1,001,080	1,000,000	1,000,000	1,000,000						1,000,000		1,080	1,080	12,240	08/09/2030	1.A FE
00100V-AG-5	ACIS 2014-4A C		06/24/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000,000	5,000,000	4,752,500	5,000,177		(17,338)		(17,338)		4,982,839		17,161	17,161	89,444	05/01/2026	1.F FE
00110X-AB-0	AFN 2021-1A A2		06/21/2021	MBS PAYDOWN SUNTRUST ROBINSON	.XXX	5,333	5,333	5,333			7		7		5,333				7	05/20/2051	1.A FE
00175P-AC-7	AMJ HEALTHCARE INC		05/12/2021	HUMPHREY, INC	.XXX	5,527,500	5,500,000	5,498,750	5,498,772		48		48		5,498,820		28,680	28,680	124,412	04/15/2029	3.C FE
00255U-AA-3	AASET 2020-1A A		06/15/2021	MBS PAYDOWN	.XXX	133,228	133,228	133,121	124,399		217		217		133,228				1,345	01/16/2040	1.G FE
00256D-AA-0	AASET 2019-1 A		05/15/2021	MBS PAYDOWN	.XXX	225,102	225,102	218,236	217,964		525		525		225,102				1,910	05/15/2039	2.B FE
00452P-AG-2	ACIS 2015-6A B1		05/26/2021	VARIOUS	.XXX	3,001,354	3,000,000	2,985,000	3,000,102		658,075		658,075		3,658,177		(656,824)	(656,824)	45,097	05/01/2027	1.C FE
00452P-AK-3	ACIS 2015-6A B2		06/24/2021	VARIOUS	.XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,386	05/01/2027	1.C FE
00791A-AA-8	AECORN 2016-1 CN CTL - AMAZON FORT WORTH		06/22/2021	MBS PAYDOWN	.XXX	143,869	143,869	143,869	143,869						143,869				4,356	09/15/2065	2.PL
009098-A-5	FUNDED		06/11/2021	SINKING FUND REDEMPTION	.XXX	98,167	98,167	98,167	98,167						98,167				1,858	11/10/2039	1.F
009349-AX-9	ALS 2016-1 AR		06/21/2021	VARIOUS	.XXX	746,845	746,845	746,845	746,845						746,845				21,391	05/15/2034	2.A PL
021485-AA-5	AV-DAL 2020 A		06/21/2021	MBS PAYDOWN	.XXX	186,082	186,082	186,082	186,082						186,082				3,009	12/15/2045	2.A PL
02209S-AE-3	ALTRIA GROUP INC		04/16/2021	SW	.XXX	199,260	120,000	198,530	198,427		(863)		(863)		197,564		1,696	1,696	5,307	11/10/2038	2.B FE
023650-AH-7	AMERICA WEST AIRLINES		04/02/2021	MATURITY	.XXX	462,990	462,990	462,990	463,709		(719)		(719)		462,990				16,436	04/02/2021	3.B FE
02376*-AA-0	AAL 2018-1 A		06/16/2021	SINKING FUND REDEMPTION	.XXX	449,383	449,383	449,383	449,383						449,383				9,302	06/15/2027	1.F PL
023765-AA-8	AAL 2016-2 AA		06/15/2021	SINKING FUND REDEMPTION	.XXX	22,500	22,500	21,150	22,403		97		97		22,500				360	06/15/2028	2.A FE
02376A-AA-7	AAL 2017-2 AA		04/15/2021	SINKING FUND REDEMPTION	.XXX	81,183	81,183	80,980	81,183		109		109		81,183				1,360	10/15/2029	2.A FE
02377A-AA-6	AMERICAN AIRLINES INC		04/01/2021	SINKING FUND REDEMPTION	.XXX	182,693	182,693	182,693	182,693						182,693				3,380	10/01/2026	3.B FE
02554C-AB-5	MILITARY HSG		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	100,000	100,000						100,000				2,740	12/15/2028	1.D FE
02660T-EK-5	AHM 2005-2 1A1		06/25/2021	MBS PAYDOWN	.XXX	153,820	153,820	127,446	152,400		1,421		1,421		153,820				489	09/25/2045	1.D FM
02660T-GS-6	AHM 2005-4 3A1		06/25/2021	MBS PAYDOWN	.XXX	47,862	47,862	38,070	46,948		914		914		47,862				143	11/25/2045	1.D FM
03789X-AD-0	DIN 2019-1A A21		06/07/2021	MBS PAYDOWN	.XXX	43,750	43,750	43,229	42,557		64		64		43,750				922	06/05/2049	2.B FE
03789X-AE-8	DIN 2019-1A A211		06/07/2021	MBS PAYDOWN	.XXX	72,500	72,500	72,500	72,500						72,500				1,712	06/05/2049	2.B FE
03836T-AE-0	APRES 2020-1A C		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,176	04/15/2028	1.F FE
038779-AB-0	ARBYS 2020-1A A2		04/30/2021	MBS PAYDOWN	.XXX	77,500	77,500	77,500	77,500						77,500				1,254	08/01/2050	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG		06/15/2021	SINKING FUND REDEMPTION	.XXX	86,869	86,869	86,869	90,239		40		40		86,869				2,399	06/15/2050	1.D FE
04248P-AA-6	ARMYHAW 5.624 6/50		06/15/2021	SINKING FUND REDEMPTION	.XXX	25,555	25,555	28,377	25,569		(13)		(13)		25,555				719	06/15/2050	1.D FE
04250C-AB-8	TRST III-A		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	125,000	125,000						125,000				3,594	06/15/2050	1.G FE
04250G-AB-9	TRST III-B		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	125,000	125,000	125,274	125,267		(2)		(2)		125,265		(265)	(265)	3,594	06/15/2050	1.G FE
04301Y-AA-1	ARTEMIS 2018-1 CN		06/23/2021	MBS PAYDOWN	.XXX	53,169	129,240	53,169	53,169						53,169				327	12/15/2068	2.C Z
04546K-AA-6	AASET 2018-2A A		06/16/2021	MBS PAYDOWN	.XXX	1,266,174	1,266,174	1,264,973	1,182,542		2,302		2,302		1,266,174				22,478	11/18/2038	2.B FE
04650U-AA-6	AFNI 2013-1 A		06/24/2021	MBS PAYDOWN	.XXX	521,000	521,000	521,520	521,113		(113)		(113)		521,000				72,185	09/23/2027	1.F PL
048677-AB-4	ATLANTIC MARINE CORP COM		06/01/2021	SINKING FUND REDEMPTION	.XXX	4,569	4,569	5,195	4,577		(7)		(7)		4,569				122	12/01/2050	1.F FE
048677-AD-0	ATLMAR 5.433 12/50		06/01/2021	SINKING FUND REDEMPTION	.XXX	2,762	2,762	2,707	2,761		1		1		2,762				75	12/01/2050	1.G FE
048677-AE-8	ATLMAR 5.595 12/51		06/01/2021	SINKING FUND REDEMPTION	.XXX	113,043	113,043	113,043	113,043						113,043				3,162	12/01/2051	1.F FE
048677-AG-3	ATLMAR 6.158 12/51		06/01/2021	SINKING FUND REDEMPTION	.XXX	12,660	12,660	15,407	12,686		(26)		(26)		12,660				390	12/01/2051	1.F FE
05178R-AD-7	AURMIL 5.775 12/47		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	30,000	30,000	29,695	29,767		3		3		29,769		231	231	866	12/15/2047	1.E FE

E056

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
05491U-BE-7	BBOMS 2018-C2 XA		06/30/2021	VARIOUS	.XXX			1,196	.49		(.49)		(.49)					.0	.74	12/15/2051	1.A FE
054937-AL-1	BBAT CORPORATION		05/03/2021	CONVERSION BROKER	.XXX	20,000,000	20,000,000	20,000,000	20,000,000				.0		20,000,000			.0	640,000	12/31/2049	2.C FE
05550M-AV-6	BBOMS 2019-C3 XA		06/30/2021	VARIOUS	.XXX			1,320	.54		(.54)		(.54)					.0	.79	05/15/2052	1.A FE
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC		06/18/2021	CITIGROUP GLOBAL MARKETS INC	.XXX	488,456	420,000	477,002			(527)		(527)		476,476		11,980	11,980	8,901	12/15/2047	1.G FE
05972F-AC-3	BANC 2018-CR3 AS		04/30/2021	MBS PAYDOWN	.XXX	218,990	218,990	218,990	218,990				.0		218,990			.0	1,013	01/15/2033	1.A FE
05972F-AE-9	BANC 2018-CR3 B		06/15/2021	MBS PAYDOWN	.XXX	52,049	52,049	52,049	52,049				.0		52,049			.0	241	01/15/2033	1.A FE
060352-AG-6	BANK 2017-BNK6 XA		06/30/2021	VARIOUS	.XXX			9,709	.464		(.464)		(.464)					.0	580	07/15/2060	1.A FE
06051G-JA-8	BANK OF AMERICA CORP		06/18/2021	CITIGROUP GLOBAL MARKETS INC	.XXX	467,544	390,000	471,697			(.669)		(.669)		471,028		(3,484)	(3,484)	12,031	03/20/2051	1.G FE
06054A-AY-5	BACM 2015-UBS7 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			18,081	.632		(.632)		(.632)					.0	1,026	09/15/2048	1.A FE
06054M-AF-0	BACM 2016-UB10 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			321,043	19,098		(19,098)		(19,098)					.0	23,339	06/01/2049	1.A FE
06427D-AT-0	BACM 2017-BNK3 XA		06/30/2021	VARIOUS	.XXX			5,107	.222		(.222)		(.222)					.0	316	02/15/2050	1.A FE
06540Z-BD-0	BANK 2019-BN18 XA		06/30/2021	VARIOUS	.XXX			3,863	.149		(.149)		(.149)					.0	225	05/15/2062	1.A FE
06540X-BH-3	BANK 2019-BN22 XA		06/30/2021	VARIOUS	.XXX			2,463	.92		(.92)		(.92)					.0	144	11/15/2062	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA		06/30/2021	VARIOUS	.XXX			6,327	.294		(.294)		(.294)					.0	394	05/15/2050	1.A FE
06541X-AG-5	BANK 2017-BNK7 XA		06/30/2021	VARIOUS	.XXX			5,338	.248		(.248)		(.248)					.0	326	09/15/2060	1.A FE
08161C-AG-6	BMARK 2018-B2 XA		06/30/2021	VARIOUS	.XXX			7,675	.381		(.381)		(.381)					.0	485	02/01/2051	1.A FE
08162B-BG-6	BMARK 2019-B11 XA		06/30/2021	VARIOUS	.XXX			2,808	.117		(.117)		(.117)					.0	171	05/15/2052	1.A FE
08162C-AJ-9	BMARK 2018-B6 XA		06/30/2021	VARIOUS	.XXX			2,064	.107		(.107)		(.107)					.0	142	11/10/2051	1.A FE
08162P-AY-7	BMARK 2018-B1 XA		06/30/2021	VARIOUS	.XXX			.600	.33		(.33)		(.33)					.0	45	01/15/2051	1.A FE
08162Y-AK-8	BMARK 2019-B14 XA		06/30/2021	VARIOUS	.XXX			2,655	.123		(.123)		(.123)					.0	172	12/15/2061	1.A FE
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		05/26/2021	JANE	.XXX	897,540	1,000,000	989,199			.89		.89		989,288		(91,748)	(91,748)	9,236	01/15/2051	1.C FE
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		06/15/2021	SINKING FUND REDEMPTION	.XXX	43,428	43,428	43,428	43,428				.0		43,428			.0	1,077	01/15/2026	2.B
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		06/21/2021	CITIGROUP GLOBAL MARKETS INC	.XXX	469,980	485,000	480,989			.37		.37		481,026		(11,046)	(11,046)	12,085	02/24/2050	1.F FE
11135F-AB-7	BROADCOM INC		05/03/2021	CONVERSION BROKER	.XXX	25,897,181	26,000,000	25,876,500	25,893,612		3,569		3,569		25,897,181			.0	672,389	04/15/2029	2.C FE
12328M-AN-1	BLX 2005-AA A		06/25/2021	MBS PAYDOWN	.XXX	29,452	29,452	29,452	28,426		1,026		1,026		29,452			.0	55	09/25/2038	1.E FE
12479M-AH-1	CBCI 2016-1 A		04/15/2021	MBS PAYDOWN	.XXX	1,664,145	1,664,145	1,664,145	1,664,145				.0		1,664,145			.0	43,684	07/15/2046	1.F FE
12479R-AB-3	CARS 2014-1 A		06/15/2021	MBS PAYDOWN	.XXX	81,686	81,686	81,987	81,681		.6		.6		81,686			.0	1,252	10/15/2044	1.E FE
12479R-AE-7	CAUTO 2017-1A A2		06/15/2021	MBS PAYDOWN	.XXX	128,844	128,844	128,826	128,658		.186		.186		128,844			.0	2,254	04/15/2047	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		06/15/2021	MBS PAYDOWN	.XXX	58,222	58,222	58,222	58,222				.0		58,222			.0	1,257	04/15/2047	1.E FE
12508E-AC-5	CDK GLOBAL INC		05/03/2021	CONVERSION BROKER	.XXX	41,934,000	41,934,000	41,934,000	41,934,000				.0		41,934,000			.0	1,141,537	10/15/2024	3.A FE
12510H-AE-0	CAUTO 2020-1A A5		06/15/2021	MBS PAYDOWN	.XXX	875	875	884	875				.0		875			.0	13	02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1A A6		06/15/2021	MBS PAYDOWN	.XXX	5,469	5,469	5,465	5,461		.8		.8		5,469			.0	87	02/15/2050	1.E FE
12512J-AX-2	CD 2018-CD7 XA		06/30/2021	VARIOUS	.XXX			10,864	.421		(.421)		(.421)					.0	646	08/15/2051	1.A FE
12515A-BF-6	CD 2016-CD2 XA		06/30/2021	VARIOUS	.XXX			132,652	9,249		(9,249)		(9,249)					.0	11,833	11/10/2049	1.A FE
12515D-AS-3	CD 2017-CD4 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			11,904	.554		(.554)		(.554)					.0	727	05/10/2050	1.B FE
12515G-AJ-6	CD 2017-CD3 XA		06/30/2021	VARIOUS	.XXX			5,827	.240		(.240)		(.240)					.0	363	02/10/2050	1.A FE
12531W-BG-5	CFCRE 2016-C3 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			5,338	.145		(.145)		(.145)					.0	289	01/10/2048	1.A FE
12559Q-AD-4	CITM 2007-1 2A3		06/25/2021	MBS PAYDOWN	.XXX	533,949	533,949	467,663	519,274		14,675		14,675		533,949			.0	3,467	10/25/2037	1.D FM
12563L-AL-1	CLIF 2019-1A A		06/30/2021	MBS PAYDOWN	.XXX	1,633,377	1,633,377	1,557,833	1,557,734		75,643		75,643		1,633,377			.0	30,139	05/18/2044	1.F FE
12591V-AF-8	COMM 2014-CR16 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			4,902	.233		(.233)		(.233)					.0	362	04/12/2047	1.A FE
12593J-BG-0	COMM 2015-CR24 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			5,707	.356		(.356)		(.356)					.0	469	08/12/2048	1.A FE
12593Q-BF-6	COMM 2015-CR26 XA		06/30/2021	VARIOUS	.XXX			46,584	1,801		(1,801)		(1,801)					.0	2,853	10/01/2048	1.A FE
12594P-AX-9	CSMC 2016-NXSR XA		06/30/2021	VARIOUS	.XXX			803	.50		(.50)		(.50)					.0	66	12/15/2049	1.A FE
12595V-AE-7	COMM 2018-COR3 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			655	.26		(.26)		(.26)					.0	36	05/10/2051	1.A FE
12635Q-BH-2	COMM 2015-CR27 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			50,090	1,911		(1,911)		(1,911)					.0	2,738	10/10/2048	1.A FE
12636M-AG-3	CSAIL 2016-C6 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			184,204	8,050		(8,050)		(8,050)					.0	13,533	01/01/2049	1.A FE
12646U-AA-6	CSMC 2013-1VR1 A1		06/01/2021	MBS PAYDOWN	.XXX	191,835	191,835	180,801	192,141		(.306)		(.306)		191,835			.0	43,757	03/25/2043	1.D FM
12646W-AG-9	CSMC 2013-1VR2 A1		06/01/2021	MBS PAYDOWN	.XXX	66,705	66,705	61,796	65,941		.764		.764		66,705			.0	662	04/25/2043	1.D FM
12646W-AH-7	CSMC 2013-1VR2 A2		06/01/2021	MBS PAYDOWN	.XXX	251,572	251,572	237,657	248,983		2,589		2,589		251,572			.0	2,997	04/25/2043	1.D FM
126650-BP-4	CVS LEASE PASS THROUGH TRUST		06/28/2021	SINKING FUND REDEMPTION	.XXX	166,053	166,053	167,531	166,108		(.54)		(.54)		166,053			.0	4,344	12/10/2028	2.B
126650-BS-8	CVS PASS THROUGH TRUST		06/10/2021	SINKING FUND REDEMPTION	.XXX	31,394	31,394	31,394	31,394				.0		31,394			.0	983	01/10/2032	2.B
12665U-AA-2	CVS CAREMARK CORP		06/10/2021	SINKING FUND REDEMPTION	.XXX	36,546	36,546	36,546	36,546				.0		36,546			.0	717	01/10/2036	2.B FE
126673-OR-6	CWHEL 2004-S 1A		06/15/2021	MBS PAYDOWN	.XXX	209,958	209,958	170,302	207,918		2,040		2,040		209,958			.0	331	02/15/2030	1.D FM
126685-AF-3	CWHEL 2005-D 2A		06/15/2021	MBS PAYDOWN	.XXX	23,412	23,412	18,847	23,361		.51		.51		23,412			.0	30	11/15/2035	1.D FM
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)		06/15/2021	SINKING FUND REDEMPTION	.XXX	28,725	28,725	28,725	28,725				.0		28,725						

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
130331-AA-9	CAHFA 2018-K PT		06/28/2021	MBS PAYDOWN	.XXX	5,695	5,695	5,695	5,695				0		5,695			0	96	12/01/2033	1.B FE
134011-AA-3	CAMP PENDLETON		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	103,862	102,629		(21)		(21)		102,608		(2,608)	(2,608)	2,969	10/01/2043	2.B
134011-AJ-4	PENDLE 5.572 10/50		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	100,000	100,000				0		100,000			0	2,786	10/01/2050	2.B FE
140689-AA-8	CPMRK 2007-LEE A		06/10/2021	SINKING FUND REDEMPTION	.XXX	4,855	4,855	4,860	4,855				0		4,855			0	122	09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		06/10/2021	SINKING FUND REDEMPTION	.XXX	11,852	11,852	11,641	11,831		21		21		11,852			0	299	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		06/15/2021	SINKING FUND REDEMPTION	.XXX	63,411	63,411	63,406	63,407		4		4		63,411			0	1,529	02/10/2052	2.A
14069E-AA-6	CPMRK 2007-ACC A1		06/10/2021	MBS PAYDOWN	.XXX	30,968	30,968	30,968	30,919		50		50		30,968			0	786	07/10/2052	1.E FE
14070A-AA-1	CPMRK 2007-AET2 A		06/10/2021	SINKING FUND REDEMPTION	.XXX	11,968	11,968	11,850	11,952		16		16		11,968			0	303	10/10/2052	1.D
14070E-AA-3	CPMRK 2008-AMCW A1A		06/10/2021	SINKING FUND REDEMPTION	.XXX	94,180	94,180	101,171	94,095		85		85		94,180			0	2,709	07/10/2055	1.E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		06/10/2021	SINKING FUND REDEMPTION	.XXX	4,053	4,053	4,013	4,044		9		9		4,053			0	135	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		06/10/2021	SINKING FUND REDEMPTION	.XXX	11,459	11,459	11,452	11,438		22		22		11,459			0	341	12/10/2053	1.F FE
14855J-AB-1	CLAST 2016-1 A		06/15/2021	MBS PAYDOWN	.XXX	2,706,435	2,706,435	2,691,091	2,698,972		7,463		7,463		2,706,435			0	50,315	08/15/2041	1.G FE
14855J-AC-9	CLAST 2016-1 B		06/15/2021	MBS PAYDOWN	.XXX	404,239	404,239	403,962	403,255		984		984		404,239			0	10,558	08/15/2041	2.C FE
14855L-AB-6	CLAST 2017-1 A		06/15/2021	MBS PAYDOWN	.XXX	1,233,032	1,233,032	1,233,029	1,231,126		1,906		1,906		1,233,032			0	17,405	07/15/2042	2.B FE
14855M-AA-6	CLAST 2019-1A A		06/15/2021	MBS PAYDOWN	.XXX	589,635	589,635	589,635	589,635		867		867		589,635			0	10,564	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		06/15/2021	MBS PAYDOWN	.XXX	1,258,756	1,258,756	1,241,960	1,256,045		2,711		2,711		1,258,756			0	24,472	06/15/2043	2.A FE
14856E-AE-5	CLAST 2015-1 AR		06/15/2021	MBS PAYDOWN	.XXX	1,963,738	1,963,738	1,954,862	1,958,072		5,666		5,666		1,963,738			0	39,456	03/15/2034	2.A PL
14856G-AA-8	CLAST 2021-1A A		06/15/2021	MBS PAYDOWN	.XXX	547,318	547,318	547,303	547,303		729		729		547,318			0	5,680	01/15/2046	1.F FE
14856G-AB-6	CLAST 2021-1A B		06/15/2021	MBS PAYDOWN	.XXX	55,824	55,824	55,822	55,822		164		164		55,824			0	1,105	01/15/2046	2.B FE
14889J-AC-9	CRNN 2014-2A E		04/19/2021	MBS PAYDOWN	.XXX	57,228	57,228	57,991	57,991		0		0		57,228		47,237	47,237	1,698	10/18/2026	5.B FE
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/M		06/29/2021	VARIOUS	.XXX	16,283,421	15,576,000	15,550,409	15,553,420		1,940		1,940		15,555,360		728,061	728,061	516,787	05/01/2025	4.B FE
155431-AA-7	CENTRAL STORAGE TRUST		05/03/2021	SINKING FUND REDEMPTION	.XXX	422,464	422,464	439,063	422,721		(257)		(257)		422,464			0	10,188	02/01/2038	1.C FE
15672V-AA-4	CERB 2018-4RA A1TR		05/26/2021	WELLS FARGO	.XXX	3,001,140	3,000,000	3,000,000	3,000,000				0		3,000,000		1,140	1,140	32,971	10/15/2030	1.A FE
161175-BC-7	OPERATING L		06/15/2021	BTIG, LLC	.XXX	479,757	335,000	504,008	503,784		(1,045)		(1,045)		502,739		(22,982)	(22,982)	14,881	10/23/2055	2.C FE
161546-HU-3	CFAB 2004-1 1A7		06/01/2021	MBS PAYDOWN	.XXX	61,875	61,875	57,543	61,574		300		300		61,875			0	1,249	11/25/2033	1.D FM
17290X-AY-6	CGCMT 2016-GC37 XA		06/30/2021	VARIOUS	.XXX			98,915	4,548		(4,548)		(4,548)					0	6,563	04/01/2049	1.A FE
17291C-BW-4	CGCMT 2016-C2 XA		05/28/2021	VARIOUS	.XXX			696	27		(27)		(27)					0	39	09/10/2049	1.A FE
17321J-AJ-3	CGCMT..13-GC15		06/30/2021	INTEREST ONLY PAYMENT	.XXX			4,368	229		(229)		(229)					0	259	09/10/2046	1.A FE
17324D-BA-1	CGCMT 2015-P1 XA		06/30/2021	VARIOUS	.XXX			9,781	495		(495)		(495)					0	683	09/15/2048	1.A FE
17324K-AV-0	CGCMT 2015-GC35 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			71,587	3,797		(3,797)		(3,797)					0	5,296	11/10/2048	1.A FE
17325G-AJ-5	CGCMT 2016-C3 XA		06/30/2021	VARIOUS	.XXX			18,072	853		(853)		(853)					0	1,130	11/15/2049	1.A FE
17325H-BU-7	CGCMT 2017-P7 XA		06/30/2021	VARIOUS	.XXX			31,824	1,354		(1,354)		(1,354)					0	1,927	04/14/2050	1.A FE
17326C-BE-3	CGCMT 2017-B1 XA		06/30/2021	VARIOUS	.XXX			8,111	370		(370)		(370)					0	494	08/15/2050	1.A FE
17327G-AU-8	CGCMT 2018-C6 XA		06/30/2021	VARIOUS	.XXX			2,684	107		(107)		(107)					0	160	11/10/2051	1.A FE
17328H-BF-7	CGCMT 2019-GC43 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			450	18		(18)		(18)					0	25	11/10/2052	1.A FE
20030N-CN-9	COMCAST CORPORATION		06/21/2021	BARCLAYS CAPITAL INC	.XXX	458,852	330,000	469,682			(744)		(744)		468,938		(10,086)	(10,086)	11,253	10/15/2058	1.G FE
20369E-AE-2	COMMUNITY HEALTH NETWORK		06/11/2021	SECURITY CALLED BY ISSUER at 105.493	.XXX	296,712	300,000	299,304	299,306		10		10		299,316		(2,604)	(2,604)	5,785	05/01/2050	1.F FE
205363-AN-4	COMPUTER SCIENCES CORP		04/15/2021	SECURITY CALLED BY ISSUER at 105.493	.XXX	10,486,004	9,940,000	10,028,430	9,957,979		(2,951)		(2,951)		9,955,028		(15,028)	(15,028)	804,030	09/15/2022	2.B FE
210795-OB-9	CONTL AIRLINES 2012-2 A		04/29/2021	SINKING FUND REDEMPTION	.XXX	149,460	149,460	149,460	149,460				0		149,460			0	2,989	04/29/2026	2.C FE
21079N-AA-9	CONTINENTAL AIRLINES INC		04/19/2021	SINKING FUND REDEMPTION	.XXX	479,674	479,674	479,674	479,674				0		479,674			0	14,349	04/19/2022	2.C FE
210805-DD-6	CONTINENTAL AIRLINES		04/02/2021	MATURITY	.XXX	180,747	180,747	178,802	180,676		71		71		180,747			0	6,965	04/02/2021	2.C FE
219350-BQ-7	CORNING INC		06/10/2021	JNUS	.XXX	201,573	150,000	200,874			(82)		(82)		200,792		781	781	4,746	11/15/2079	2.A FE
22945D-AL-7	CSAIL 2019-C15 XA		06/30/2021	VARIOUS	.XXX			1,521	81		(81)		(81)					0	103	03/01/2052	1.A FE
233046-AF-8	DNKN 2017-1A A211		05/20/2021	MBS PAYDOWN	.XXX	31,875	31,875	31,875	31,875				0		31,875			0	642	11/20/2047	2.B FE
233046-AL-5	DNKN 2019-1A A23		05/20/2021	MBS PAYDOWN	.XXX	4,975	4,975	4,735	4,974		1		1		4,975			0	108	05/20/2049	2.B FE
23312J-AG-8	DBJPM 2017-C6 XA		06/30/2021	VARIOUS	.XXX			14,368	1,546		(1,546)		(1,546)					0	1,760	06/10/2050	1.B FE
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	255,332	12/31/2049	1.F FE
251513-BB-2	DBALT 2006-AB4 A5		06/01/2021	MBS PAYDOWN	.XXX	49,000	49,000	46,250	46,250				0		46,250		2,750	2,750	1,101	08/01/2046	1.D FM
25272K-AR-4	DELL INTERNATIONAL LLC		04/29/2021	JPMORGAN SECURITIES INC	.XXX	595,821	380,000	556,362	556,200		(1,201)		(1,201)		555,000		40,821	40,821	25,384	07/15/2046	2.C FE
25755T-AE-0	DPABS 2015-1A A211		04/26/2021	MBS PAYDOWN	.XXX	92,500	92,500	92,500	92,500				0		92,500			0	2,069	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		04/25/2021	MBS PAYDOWN	.XXX	62,500	62,500	62,500	62,500				0		62,500			0	1,287	07/25/2047	2.A FE
260543-CO-4	DOW CHEMICAL COMPANY (THE)		05/03/2021	CONVERSION BROKER	.XXX	3,497,147	3,500,000	3,496,430	3,497,042		105		105		3,497,147			0	70,467	11/30/2028	2.B FE
26875P-AT-8	EOG RESOURCES INC		06/09/202																		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
30227K-AC-3	EXTERRAN NRG SOLUTIONS/F...		05/03/2021	CONVERSION BROKER	.XXX	3,558,250	4,300,000	3,558,250	3,558,250				.0		3,558,250			.0	349,375	05/01/2025	4.C FE.
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F...		06/21/2021	VARIOUS	.XXX	6,252,605	7,002,000	4,627,853	4,595,580		.177		.177		4,628,030		1,624,575	1,624,575	344,350	05/01/2025	4.C FE.
30605Y-AB-7	FLCON 2017-1 A		06/01/2021	MBS PAYDOWN	.XXX	2,852,379	2,852,379	2,852,379	2,851,950		.429		.429		2,852,379			.0	44,772	01/15/2042	1.G FE.
30605Y-AD-3	FLCON 2017-1 B		04/15/2021	MBS PAYDOWN	.XXX	1,007,299	1,007,299	1,002,719	1,004,750		.2,549		.2,549		1,007,299			.0	21,153	02/15/2042	2.C FE.
30610G-AA-1	FLCON 2019-1 A		06/15/2021	MBS PAYDOWN	.XXX	3,032,363	3,032,363	3,027,575	2,935,255		4,475		4,475		3,032,363			.0	46,424	09/15/2039	2.B FE.
3137G1-BK-2	FWLS 2017-SC01 1A		06/01/2021	MBS PAYDOWN	.XXX	425,896	425,896	411,189	422,781		3,114		3,114		425,896			.0	5,075	12/25/2046	1.A
	FIDELITY NATIONAL			SECURITY CALLED BY ISSUER																	
31620M-AR-7	INFORMATION SERV		04/01/2021	at 116.337	.XXX	3,234,156	2,780,000	2,772,466	2,775,910		.190		.190		2,776,099		3,901	3,901	518,251	10/15/2025	2.B FE.
33842Z-AS-7	FLAGS 2014-8A BRR		04/19/2021	MBS PAYDOWN	.XXX	17,521	17,521	17,105	17,465		.56		.56		17,521			.0	144	01/16/2026	1.C FE.
33842G-AG-2	FLAGS 2013-7A CR		04/21/2021	MBS PAYDOWN	.XXX	673,993	673,993	673,993	673,993				.0		673,993			.0	8,761	01/20/2026	1.A FE.
347469-AA-6	FTJAX 7.05 11/55		05/15/2021	SINKING FUND REDEMPTION	.XXX	36,509	36,509	36,509	36,509				.0		36,509			.0	1,287	11/15/2055	2.A FE.
	FTKNOX 5.815 2/52 CLASS I-																				
347508-AA-1	A		06/15/2021	SINKING FUND REDEMPTION	.XXX	16,741	16,741	16,226	16,700		.41		.41		16,741			.0	406	02/15/2052	1.G FE.
34960Y-AE-2	FCO 2016-7A A1F		06/15/2021	MBS PAYDOWN	.XXX	2,417,468	2,417,468	2,417,468	2,417,468				.0		2,417,468			.0	45,932	12/15/2028	1.A FE.
34961J-AG-9	FCO 2017-9A B		05/26/2021	JEFFERIES & COMPANY INC	.XXX	1,501,500	1,500,000	1,500,000	1,500,000				.0		1,500,000		1,500	1,500	17,328	11/15/2029	1.C FE.
34961J-AJ-3	FCO 2017-9A C		05/26/2021	NATIXIS CAPITAL MARKETS	.XXX	1,250,250	1,250,000	1,250,000	1,250,000				.0		1,250,000		250	250	19,130	11/15/2029	1.G FE.
35040T-AA-2	FFIN 2016-1A A		06/15/2021	MBS PAYDOWN	.XXX	346,219	346,219	346,173	345,963		.256		.256		346,219			.0	5,708	06/15/2035	1.A FE.
35563C-AA-6	FMHR 2015-R1 1A		06/25/2021	VARIOUS	.XXX	333,745	333,745	374,978	333,994		(249)		(249)		333,745			.0	7,441	11/25/2055	1.A
35563C-AB-4	FMHR 2015-R1 XA1		06/30/2021	VARIOUS	.XXX	6,764	6,764	6,176	6,176		(6,176)		(6,176)		6,764			.0	282	11/25/2055	1.A
35563C-AE-8	FMHR 2015-R1 XB1		06/30/2021	VARIOUS	.XXX	1,381	1,381	1,261	1,261		(1,261)		(1,261)		1,381			.0	64	11/25/2055	1.A
35563C-AM-0	FMHR 2015-R1 B2		06/25/2021	SINKING FUND REDEMPTION	.XXX	21,314	21,314	22,992	21,328		(13)		(13)		21,314			.0	376	10/25/2052	1.A
35563C-AT-5	FMHR 2015-R1 XA3		06/30/2021	INTEREST ONLY PAYMENT	.XXX	23,752	23,752	23,752	21,732		(21,732)		(21,732)		23,752			.0	1,083	11/25/2052	1.A
35563C-AV-0	FMHR 2015-R1 B3		06/25/2021	SINKING FUND REDEMPTION	.XXX	47,366	47,366	51,459	47,415		(49)		(49)		47,366			.0	893	11/25/2052	1.A
35563C-AW-8	FMHR 2015-R1 XB3		06/30/2021	INTEREST ONLY PAYMENT	.XXX	3,006	3,006	2,750	2,750		(2,750)		(2,750)		3,006			.0	140	11/25/2052	1.A
35563C-AY-4	FMHR 2015-R1 C3		06/25/2021	SINKING FUND REDEMPTION	.XXX	7,351	7,351	7,351	7,351				.0		7,351			.0	185	11/25/2052	5.B GI.
35563P-BS-7	SCRT 2017-3 MT		06/01/2021	MBS PAYDOWN	.XXX	2,215,677	2,215,677	2,199,822	2,214,780		.897		.897		2,215,677			.0	24,026	07/25/2056	1.A
35563P-BU-2	SCRT 2017-3 MB		06/25/2021	MBS PAYDOWN	.XXX	104,376	104,376	97,725	103,997		.379		.379		104,376			.0	831	07/25/2056	1.A
35563P-BX-6	SCRT 2017-3 HT		06/01/2021	MBS PAYDOWN	.XXX	206,118	206,118	205,468	206,090		.28		.28		206,118			.0	3,576	07/01/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		06/25/2021	MBS PAYDOWN	.XXX	40,563	40,563	38,543	40,430		.133		.133		40,563			.0	307	07/01/2056	1.A
35563P-DD-8	SCRT 2017-4 HT		06/01/2021	MBS PAYDOWN	.XXX	2,123,292	2,123,292	2,117,982	2,122,871		.421		.421		2,123,292			.0	24,311	06/01/2057	1.A
36186E-AA-7	GMACN 2003-PRES A		06/10/2021	MBS PAYDOWN	.XXX	124,481	124,481	129,173	124,479		.2		.2		124,481			.0	3,239	10/10/2041	1.F
	GMACN SERIES 2005-D0VR																				
36186W-AA-7	CLASS A		06/10/2021	SINKING FUND REDEMPTION	.XXX	21,437	21,437	21,389	21,407		.30		.30		21,437			.0	469	10/10/2050	1.C
	GENERAL MOTORS ACCEPT CORP																				
36186Y-AA-3	2005-A1		06/10/2021	SINKING FUND REDEMPTION	.XXX	67,888	67,888	70,252	67,937		(49)		(49)		67,888			.0	1,553	02/10/2035	2.A
36186Y-AF-2	GMACN 2007-HCKM A		06/10/2021	SINKING FUND REDEMPTION	.XXX	139,046	139,046	145,970	138,950		.96		.96		139,046			.0	3,541	08/10/2052	2.A
36188A-AA-3	GMACN 2008-LEWS A		06/10/2021	SINKING FUND REDEMPTION	.XXX	53,740	53,740	53,714	53,637		.103		.103		53,740			.0	1,627	04/10/2047	1.C FE.
36249B-AD-2	GSA A 2007-7 AA		06/25/2021	MBS PAYDOWN	.XXX	191,133	191,133	165,894	186,728		4,405		4,405		191,133			.0	567	07/25/2037	1.D FM.
36252S-AX-5	GSMS 2019-GC38 XA		06/30/2021	VARIOUS	.XXX	2,654	2,654	103	103		(103)		(103)		2,654			.0	156	02/10/2052	1.A FE.
36253P-AE-2	GSMS 2017-GS6 XA		06/30/2021	VARIOUS	.XXX	4,254	4,254	149	149		(149)		(149)		4,254			.0	239	05/10/2050	1.A FE.
	GALAXY PIPELINE ASSETS																				
36321P-AE-0	BIDCO LTD.		05/26/2021	HSBC SECURITIES, INC	.XXX	1,982,500	2,000,000	2,000,000	2,000,000				.0		2,000,000		(17,500)	(17,500)	16,497	09/30/2040	1.C FE.
37045Y-AL-4	GOLDMAN MOTORS CO		06/09/2021	GOLDMAN SACHS & CO	.XXX	494,911	350,000	497,728	497,385		(1,548)		(1,548)		495,838		(927)	(927)	16,406	04/01/2046	2.C FE.
37476W-AA-4	GIBSL SN 2019-1		05/28/2021	MBS PAYDOWN	.XXX	854,367	854,367	875,819	854,526		(159)		(159)		854,367			.0	12,143	04/17/2056	2.C PL.
	GLENN POOL OIL & GAS TRUST																				
37875*-AA-2	II		05/11/2021	PRIOR YEAR INCOME	.XXX								.0						27,697	08/01/2021	4.
	GLOBAL PARTNERS LP/GLP																				
37954F-AH-7	FINANCE COR.		04/01/2021	CONVERSION BROKER	.XXX	5,250,000	5,250,000	5,250,000	5,250,000				.0		5,250,000			.0	76,198	01/15/2029	4.B FE.
38011W-AA-4	GMACN 2002-MEAD A		06/10/2021	SINKING FUND REDEMPTION	.XXX	98,981	98,981	119,614	99,438		(457)		(457)		98,981			.0	2,825	05/10/2037	1.F
38012D-AB-3	GMACN 2005-DRUM A		06/10/2021	SINKING FUND REDEMPTION	.XXX	89,802	89,802	96,067	89,857		(55)		(55)		89,802			.0	2,048	05/10/2050	2.B FE.
38012D-AD-9	GMACN 2005-DRUM A		06/10/2021	SINKING FUND REDEMPTION	.XXX	50,759	50,759	50,594	50,663		.96		.96		50,759			.0	1,513	05/10/2050	2.A FE.
	GMACN SERIES 2006-NELL																				
38012L-AA-7	CLASS A		06/10/2021	SINKING FUND REDEMPTION	.XXX	16,737	16,737	15,415	16,704		.33		.33		16,737			.0	374	05/10/2051	1.E
38174T-AC-0	GOCAP 2016-33A AR		06/30/2021	VARIOUS	.XXX	112,416,265	112,416,265	112,416,265	112,416,265				.0		112,416,265			.0	1,231,071	11/21/2028	1.F FE.
38175B-AA-2	GOCAP 2018-36A A		05/26/2021	PARIBAS	.XXX	4,989,350	5,000,000	5,000,000	5,000,000				.0		5,000,000						

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
42809H-AH-0	HESS CORPORATION		05/17/2021	CITIGROUP GLOBAL MARKETS INC.	.XXX	512,907	415,000	504,457	504,276		(709)		(709)		503,568				15,244	04/01/2047	3.A FE
440405-AE-8	HORZN 2018-1 A		06/15/2021	MBS PAYDOWN	.XXX	394,653	394,653	393,717	393,674		979		979		394,653		9,339	9,339	6,098	12/15/2038	1.G FE
445579-AC-9	HUNTC 2018-FL2 AS		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000				7,937	08/15/2028	1.A FE
445579-AE-5	HUNTC 2018-FL2 B		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	2,000,000	2,000,000				.0		2,000,000				17,896	08/15/2028	1.D FE
445579-AJ-4	HUNTC 2018-FL2 D		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	750,000	750,000	750,000	750,000				.0		750,000				10,882	08/15/2028	2.C FE
445608-AG-7	HUNTC 2017-FL1 C		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,900,000	5,900,000	5,880,000	5,928,350		(10,807)		(10,807)		5,917,544		(17,544)	(17,544)	75,150	08/15/2034	1.G FE
445608-AJ-1	HUNTC 2017-FL1 D		06/15/2021	MBS PAYDOWN	.XXX	2,000,000	2,000,000	2,022,500	2,046,572		(46,572)		(46,572)		2,000,000				34,575	08/15/2034	2.C FE
44563@-AA-3	HUNT MH BORROWER LLC FEE		06/22/2021	SINKING FUND REDEMPTION	.XXX	107,446	107,446	107,446	107,446				.0		107,446				3,223	12/21/2048	2.B PL
45203L-CX-9	ILSMFH 3.07 06/01/36		06/29/2021	MBS PAYDOWN	.XXX	5,129	5,129	5,129	5,129				.0		5,129				66	06/26/2036	1.A FE
45605P-AM-0	BIND 2016-1A 3		04/15/2021	MBS PAYDOWN	.XXX	652,791	652,791	652,791	652,791				.0		652,791				17,087	04/15/2026	2.B FE
45669W-AC-0	INDX 2007-FLX5 2A1 IBRD 0 6/24/2041-6/24/2021		06/25/2021	MBS PAYDOWN	.XXX	490,178	490,178	490,178	490,178		4,903		4,903		490,178				623	08/25/2037	1.D FM
45905U-XB-5	(5YB)		06/30/2021	SINKING FUND REDEMPTION	.XXX	94,860,668	173,000,000	81,629,324	93,500,530		1,360,138		1,360,138		94,860,668				827	06/24/2041	1.A FE
46590L-AV-4	JPMDB 2016-C2 XA		06/30/2021	VARIOUS	.XXX			442,573	32,804		(32,804)		(32,804)						40,550	06/15/2049	1.A FE
46590M-AT-7	JPMCC 2016-JP2 XA		06/30/2021	VARIOUS	.XXX			30,932	1,250		(1,250)		(1,250)						1,805	08/01/2049	1.A FE
46590R-AG-4	JPMCC 2016-JP3 XA		06/30/2021	VARIOUS	.XXX			1,496	72		(72)		(72)						96	08/15/2049	1.A FE
46590U-AA-0	HENDR 2018-2A A		06/15/2021	MBS PAYDOWN	.XXX	488,349	488,349	488,092	487,614		735		735		488,349				7,882	10/15/2075	1.A FE
46591A-BG-8	JPMDB 2018-C8 XA		06/30/2021	VARIOUS	.XXX			3,347	168		(168)		(168)						224	06/15/2051	1.A FE
46603B-AS-8	IVYH 9A CR		05/26/2021	BANK OF AMERICA	.XXX	990,450	1,000,000	1,000,000	1,000,000				.0		1,000,000		(9,550)	(9,550)	15,747	01/18/2030	2.A FE
46616P-AA-1	HENDR 2011-1A A		06/15/2021	MBS PAYDOWN	.XXX	385,553	385,553	385,453	384,843		711		711		385,553				7,226	10/15/2056	1.A FE
46616P-AB-9	HENDR 2011-1A B		06/24/2021	MBS PAYDOWN	.XXX	114,938	114,938	114,904	114,567		371		371		114,938				3,664	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		06/24/2021	MBS PAYDOWN	.XXX	577,773	577,773	577,441	576,544		1,229		1,229		577,773				12,106	09/15/2056	1.A FE
46616Q-AB-7	HENDR 2011-2A B		06/15/2021	MBS PAYDOWN	.XXX	70,786	70,786	70,784	70,552		234		234		70,786				2,328	09/15/2058	2.B FE
46616V-AA-8	HENDR 2012-1A A		06/24/2021	MBS PAYDOWN	.XXX	160,541	160,541	166,160	160,533		8		8		160,541				2,831	02/15/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B		06/24/2021	MBS PAYDOWN	.XXX	23,176	23,176	23,176	23,108		67		67		23,176				685	02/15/2067	2.B FE
46617A-AA-3	HENDR 2012-3A A		06/24/2021	MBS PAYDOWN	.XXX	115,654	115,654	111,647	115,804		(150)		(150)		115,654				1,563	09/15/2065	1.A FE
46617J-AA-4	HENDR 2013-2A A		06/15/2021	MBS PAYDOWN	.XXX	119,968	119,968	119,939	120,725		(757)		(757)		119,968				2,053	03/15/2062	1.A FE
46617T-AA-2	HENDR 2014-1A A		06/15/2021	MBS PAYDOWN	.XXX	282,777	282,777	282,617	282,275		502		502		282,777				4,899	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		06/15/2021	MBS PAYDOWN	.XXX	31,122	31,122	31,097	31,061		61		61		31,122				673	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A		06/21/2021	MBS PAYDOWN	.XXX	22,246	22,246	21,537	22,246		62		62		22,246				955	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		06/15/2021	MBS PAYDOWN	.XXX	15,229	15,229	15,226	15,203		26		26		15,229				284	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		06/15/2021	MBS PAYDOWN	.XXX	32,536	32,536	32,508	32,482		55		55		32,536				574	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		06/24/2021	MBS PAYDOWN	.XXX	206,121	206,121	205,961	205,762		358		358		206,121				3,605	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		06/29/2021	MBS PAYDOWN	.XXX	36,868	36,868	36,867	36,783		85		85		36,868				787	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		06/24/2021	MBS PAYDOWN	.XXX	52,909	52,909	52,787	52,810		99		99		52,909				955	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		06/29/2021	MBS PAYDOWN	.XXX	85,741	85,741	85,722	85,506		235		235		85,741				2,135	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		06/24/2021	MBS PAYDOWN	.XXX	137,078	137,078	136,972	136,837		240		240		137,078				2,526	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		06/15/2021	MBS PAYDOWN	.XXX	40,705	40,705	42,677	40,051		654		654		40,705				980	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		06/15/2021	MBS PAYDOWN	.XXX	143,673	143,673	143,608	143,485		188		188		143,673				2,197	09/15/2072	1.A FE
46644A-BH-4	JPMDB 2015-C27 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			17,950	973		(973)		(973)						1,919	02/15/2048	1.A FE
46646R-AL-7	JPMDB 2016-C4 XA		06/30/2021	VARIOUS	.XXX			17,546	789		(789)		(789)						1,172	12/15/2049	1.A FE
46651N-AA-2	JOLAR 2019-1 A		06/15/2021	MBS PAYDOWN	.XXX	288,464	288,464	286,991	286,441		513		513		288,464				4,568	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		06/24/2021	MBS PAYDOWN	.XXX	50,476	50,476	57,855	50,476		(124)		(124)		50,476				698	10/17/2072	1.A FE
46665R-AA-7	JGW 2020-D		06/15/2021	MBS PAYDOWN	.XXX	252,558	252,558	252,558	252,558				.0		252,558				3,218	01/01/2064	1.F FE
468367-AN-7	JAXM 2015-1A CR JAMAICA MERCHANT VOUC		04/22/2021	MBS PAYDOWN	.XXX	1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000				10,957	04/15/2027	1.D FE
470170-AA-9	5.875 08JUL22		04/08/2021	MBS PAYDOWN	.XXX	319,215	319,215	319,215	319,215				.0		319,215				9,275	07/08/2022	3.A FE
470170-AD-3	NGBJ 2016-1 A		04/08/2021	MBS PAYDOWN	.XXX	416,262	416,262	416,262	416,262				.0		416,262				11,647	01/05/2027	3.A FE
47048B-AP-5	JTWN 2015-7A BR		04/26/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,800,000	2,800,000	2,800,000	2,800,000				.0		2,800,000				26,418	07/25/2027	1.B FE
47232X-AA-6	JMHT 2010-SILL A JETBLUE AIRWAYS		06/10/2021	SINKING FUND REDEMPTION	.XXX	18,072	18,072	17,686	18,037		35		35		18,072				502	06/10/2055	1.F FE
477164-AA-5	CORPORATION		05/17/2021	SINKING FUND REDEMPTION	.XXX	163,592	163,592	163,592	163,592				.0		163,592				3,272	11/15/2032	1.F FE
48128K-AV-3	JPMCC 2017-JP6 XA		06/30/2021	VARIOUS	.XXX			2,392	118		(118)		(118)						152	07/15/2050	1.A FE
487312-AB-6	KEENAN FORT DETRICK ENERGY		05/15/2021	SINKING FUND REDEMPTION	.XXX	97,677	97,677	97,677	97,677				.0		97,677				3,785	05/15/2033	1.C FE
49456B-AH-4	KINDER MORGAN INC		06/24/2021	GOLDMAN SACHS & CO	.XXX	487,388	380,000	485,214	485,214		(30)		(30)		485,184		2,204	2,204	1,582	06/01/2045	2.B FE
50106G-AE-2	K																				

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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
50209L-AA-5	LMRK 2018-1A C		06/15/2021	MBS PAYDOWN	.XXX	30,000	30,000	29,999	29,924		.76		.76		30,000			.0	.464	06/15/2048	1.G FE
50209L-AB-3	LMRK 2018-1A D		06/15/2021	MBS PAYDOWN	.XXX	12,500	12,500	12,496	12,478		.22		.22		12,500			.0	.246	06/15/2048	2.C FE
50209L-AC-1	LMRK 2018-1A F		06/15/2021	MBS PAYDOWN	.XXX	15,000	15,000	14,996	14,966		.34		.34		15,000			.0	.372	06/15/2048	3.C FE
50212Y-AD-6	LPL HOLDINGS INC.		06/09/2021	VARIOUS	.XXX	2,515,273	2,487,000	2,487,000					.0		2,487,000		28,273	28,273	.13,021	03/15/2029	3.B FE
513774-AA-7	LANCASHIRE HOLDINGS LTD.		05/13/2021	SECURITY CALLED BY ISSUER at 106.983	.XXX	13,105,418	12,250,000	12,287,958	12,262,448		(2,539)		(2,539)		12,259,910		(9,910)	(9,910)	1,286,005	10/01/2022	2.B FE
521865-AZ-8	LEAR CORPORATION		04/16/2021	BTIG, LLC	.XXX	431,359	360,000	433,760	433,649		(433)		(433)		433,216		(1,856)	(1,856)	8,138	05/15/2049	2.B FE
525221-EM-5	LXS 2005-7N 1A1A		06/25/2021	MBS PAYDOWN	.XXX	38,889	38,889	34,773	38,665		.224		.224		38,889			.0	.106	12/25/2035	1.D FM
529043-AB-7	LEXINGTON RLTY TR 4.25		05/03/2021	CONVERSION BROKER	.XXX	12,444,755	12,475,000	12,353,494	12,440,155		4,600		4,600		12,444,755			.0	200,293	06/15/2023	2.C FE
55283L-AA-3	MAPSL 2019-1A A		06/15/2021	MBS PAYDOWN	.XXX	317,441	317,441	317,039	316,869		.571		.571		317,441			.0	5,627	03/15/2044	1.F
55336V-AP-5	MPLX LP		05/25/2021	MORGAN STANLEY & CO LLC	.XXX	531,941	470,000	532,571	532,531		(275)		(275)		532,256		(315)	(315)	14,202	04/15/2056	2.B FE
55446M-AA-5	MAACH 2019-1 A		06/15/2021	MBS PAYDOWN	.XXX	1,157,497	1,157,497	1,156,634	1,155,887		1,610		1,610		1,157,497			.0	14,464	10/15/2039	1.F FE
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC		05/03/2021	CONVERSION BROKER	.XXX	18,000,000	18,000,000	18,000,000	18,000,000				.0		18,000,000			.0	772,296	05/25/2028	2.B FE
56564R-AA-8	MAPSL 2018-1A A		06/15/2021	MBS PAYDOWN	.XXX	247,526	247,526	247,517	247,121		.405		.405		247,526			.0	4,337	05/15/2043	2.A FE
565849-AE-6	MARATHON OIL CORP		04/16/2021	TWDIR	.XXX	501,680	400,000	474,231	474,009		(843)		(843)		473,166		28,514	28,514	14,593	10/01/2037	2.C FE
58571L-AB-6	MTEL 2019-1A B		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,850,000	2,850,000	2,850,000	2,850,000				.0		2,850,000			.0	67,299	04/15/2049	2.B FE
58571L-AC-4	MTEL 2019-1A C		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,250,000	2,250,000	2,250,000	2,250,000				.0		2,250,000			.0	68,288	04/15/2049	3.B FE
59156C-AB-7	METLIFE CAPITAL TRUST X		05/03/2021	CONVERSION BROKER	.XXX	2,000,000	2,000,000	2,000,000	2,000,000				.0		2,000,000			.0	150,569	04/08/2068	2.B FE
59156R-BP-2	METLIFE INC.		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,083,000	1,083,000	1,083,000	1,083,000				.0		1,083,000			.0	20,669	12/31/2049	2.B FE
59560W-AC-1	MDST 2010-1 M		06/01/2021	MBS PAYDOWN	.XXX	190,445	190,445	190,181	190,365		.80		.80		190,445			.0	4,166	12/15/2045	1.D FM
59560W-AE-7	MDST 2010-1 B		06/01/2021	MBS PAYDOWN	.XXX	380,889	380,889	380,860	380,889				.0		380,889			.0	11,110	12/15/2045	1.D FM
59802Q-AT-5	MIDO 2012-1A A2RR		05/31/2021	MBS PAYDOWN	.XXX	6,300,000	6,300,000	6,300,000	6,300,000				.0		6,300,000			.0	49,041	01/15/2024	1.C FE
60909G-AG-5	MINGLO 2018-1A C		04/23/2021	MBS PAYDOWN	.XXX	4,000,000	4,000,000	4,000,000	4,000,000				.0		4,000,000			.0	39,106	01/25/2028	1.C FE
610333-AU-0	MOCAP 2014-1A BR		04/22/2021	MBS PAYDOWN	.XXX	1,199,458	1,199,458	1,199,458	1,199,458				.0		1,199,458			.0	11,637	10/22/2026	1.A FE
61764P-BA-9	MSBAM 2014-C19 LNC1		06/01/2021	MBS PAYDOWN	.XXX	58,336	58,336	58,336	58,358		(22)		(22)		58,336			.0	970	12/15/2046	1.D FM
61767E-AF-1	MSBAM 2017-C34 XA		06/30/2021	INTEREST ONLY PAYMENT	.XXX			2,288	127		(127)		(127)					.0	181	11/15/2052	1.A FE
61767Y-BA-7	MSC 2018-H3 XA		06/30/2021	VARIOUS	.XXX	2,441		105	105		(105)		(105)					.0	153	07/15/2051	1.A FE
61768H-AX-4	MSC 2019-L2 XA		06/30/2021	VARIOUS	.XXX	6,819		267	267		(267)		(267)					.0	399	03/01/2052	1.A FE
62405C-AE-4	MHAWK 2014-3A C		04/19/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,000,000	4,000,000	3,922,000	3,966,964		(16,629)		(16,629)		3,950,335		49,665	49,665	30,848	04/18/2025	1.B FE
62405T-AN-7	MHAWK 2013-2A D		04/30/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,000,000	2,000,000	1,820,000	1,902,694		1,355		1,355		1,904,049		95,951	95,951	34,086	07/20/2024	3.C FE
62481W-AC-1	MP8 2015-2A BR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,500,000	3,500,000	3,500,000	3,500,000				.0		3,500,000			.0	35,732	10/28/2027	1.A FE
62481W-AE-7	MP8 2015-2A CR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,000,000	6,000,000	6,000,000	6,000,000				.0		6,000,000			.0	79,254	10/28/2027	1.D FE
62912X-AC-8	NGPL PIPECO LLC		04/16/2021	JPMORGAN SECURITIES INC	.XXX	538,972	400,000	527,904	527,465		(1,474)		(1,474)		525,990		12,982	12,982	15,450	12/15/2037	2.C FE
64130T-AU-9	NEUB 2015-20A CR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	9,250,000	9,250,000	9,250,000	9,250,000				.0		9,250,000			.0	111,667	01/15/2028	1.D FE
64829G-AJ-8	NRZT 2016-2A B1		06/01/2021	MBS PAYDOWN	.XXX	13,790	13,790	14,429	13,833		(43)		(43)		13,790			.0	259	11/25/2035	1.C FE
65158N-AA-0	NEWMARK GROUP INC		05/03/2021	CONVERSION BROKER	.XXX	2,485,529	2,500,000	2,473,425	2,483,767		1,762		1,762		2,485,529			.0	147,170	11/15/2023	3.A FE
65251P-AY-9	NSLP 2014-1A AR		05/26/2021	WELLS FARGO	.XXX	930,877	931,734	931,734	931,734				.0		931,734		(857)	(857)	8,808	04/25/2031	1.A FE
65252A-AE-5	NWSTR 2017-1A BN		06/20/2021	MBS PAYDOWN	.XXX	491,302	491,302	491,302	491,302				.0		491,302			.0	6,738	03/20/2027	1.A FE
65342R-AC-4	NFP CORP		06/04/2021	SECURITY CALLED BY ISSUER at 109.619	.XXX	37,270,460	34,000,000	34,000,000	34,000,000				.0		34,000,000			.0	4,566,238	05/15/2025	4.B FE
664175-AA-4	GMH MILITARY HSG NAVY NE		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	104,710	104,221		(27)		(27)		104,194		(4,194)	(4,194)	3,149	10/15/2049	2.B FE
664175-AC-0	GMH MILITARY HSG NAVY NE		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	97,640	97,876		13		13		97,889		2,111	2,111	3,149	10/15/2049	3.A FE
67109W-AL-2	OZLM 2015-12A A2R		05/26/2021	MORGAN STANLEY	.XXX	1,000,311	1,000,000	1,000,000	1,000,000				.0		1,000,000		311	311	10,538	04/30/2027	1.A FE
67515U-AR-1	OCTR 2016-6A BR		04/06/2021	MBS PAYDOWN	.XXX	5,225,000	5,225,000	5,225,000	5,225,000				.0		5,225,000			.0	49,940	07/15/2028	1.B FE
677071-AK-8	OHANA 5.88 10/51		04/01/2021	SINKING FUND REDEMPTION	.XXX	65,163	65,163	66,734	65,172		(8)		(8)		65,163			.0	1,916	10/01/2051	1.F FE
677071-AR-3	OHANA 5.658 10/51		04/01/2021	SINKING FUND REDEMPTION	.XXX	27,393	27,393	27,393	27,393				.0		27,393			.0	775	10/01/2051	1.F FE
677071-AU-6	OHANA 6.0 10/51		04/01/2021	SINKING FUND REDEMPTION	.XXX	19,958	19,958	22,241	19,970		(11)		(11)		19,958			.0	599	10/01/2051	1.D FE
677071-AV-4	OHANA 6.15 10/51		04/01/2021	SINKING FUND REDEMPTION	.XXX	10,333	10,333	13,808	10,355		(22)		(22)		10,333			.0	318	10/01/2051	1.F FE
677071-AW-2	OHANA MILITARY COMM LLC		04/01/2021	SINKING FUND REDEMPTION	.XXX	46,133	46,133	48,828	46,147		(15)		(15)		46,133			.0	1,230	10/01/2051	1.D FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/08/2021	SECURITY CALLED BY ISSUER at 103.000	.XXX	51,500	50,000	50,000	50,000				.0		50,000			.0	3,082	05/15/2026	4.A FE
70069F-HV-2	PPSI 2005-WH02 M2		06/25/2021	MBS PAYDOWN	.XXX	234,126	234,126	205,592	230,195		3,931		3,931		234,126			.0	764	05/25/2035	1.D FM

EO5 11

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
71839#-AA-2	PHILLIES FUNDING LP		04/13/2021	SINKING FUND REDEMPTION	.XXX	77,021	77,021	77,021	77,021				0		77,021			0	2,391	07/10/2030	2.A PL
72650T-AA-8	PLAINS END FINANCING LLC		04/15/2021	SINKING FUND REDEMPTION	.XXX	72,760	72,760	72,760	72,760				0		72,760			0	2,186	04/15/2028	3.A FE
73557*-AB-0	PORT WA GENERATING STATION		06/17/2021	SINKING FUND REDEMPTION	.XXX	46,659	46,659	57,560	47,001		(342)		(342)		46,659			0	1,167	06/15/2033	1.F
741771-AA-7	PRINCESS JULIANA INTL		06/20/2021	SINKING FUND REDEMPTION	.XXX	68,012	68,012	67,672	67,808		204		204		68,012			0	1,870	12/20/2027	4.A FE
75405R-AC-7	RPRO 2005-1A B		04/20/2021	MBS PAYDOWN	.XXX	1,122,895	1,122,895	1,069,745	1,116,950		5,945		5,945		1,122,895			0	5,422	03/23/2024	1.D FE
75887N-AA-9	REGT6 2016-1A BR		05/13/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	37,981	07/20/2028	1.A FE
759468-AC-5	RELIANCE HOLDING USA INC		05/03/2021	CONVERSION BROKER CITIGROUP GLOBAL MARKETS	.XXX	6,006,012	6,000,000	6,061,080	6,008,556		(2,544)		(2,544)		6,006,012			0	231,300	02/14/2022	2.A FE
761713-AT-3	REYNOLDS AMERICAN INC		06/22/2021	INC	.XXX	396,132	295,000	405,684	405,423		(2,288)		(2,288)		403,134		(7,002)	(7,002)	14,437	06/15/2037	2.B FE
80306A-AA-8	SAPA 2018-1A A		06/15/2021	MBS PAYDOWN	.XXX	530,873	530,873	522,566	529,571		1,301		1,301		530,873			0	9,632	03/15/2040	2.B FE
80307A-AA-7	SAPA 2020-1A A		06/01/2021	MBS PAYDOWN	.XXX	348,056	348,056	348,051	348,057		(1)		(1)		348,056			0	4,600	03/25/2043	2.A FE
81744Y-AA-4	SMET .13-4		06/25/2021	MBS PAYDOWN	.XXX	131,157	131,157	117,324	128,298		2,859		2,859		131,157			0	1,209	04/25/2043	1.D FM
81761T-AA-3	SERV 2020-1 A21		04/30/2021	MBS PAYDOWN	.XXX	11,125	11,125	11,125	11,125				0		11,125			0	124	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A211		04/30/2021	MBS PAYDOWN	.XXX	61,375	61,375	61,375	61,375				0		61,375			0	802	01/30/2051	2.C FE
82323M-AA-7	SAIL 2018-1 CN		06/23/2021	MBS PAYDOWN	.XXX	106,075	221,762	106,075	106,075				0		106,075			0	643	09/15/2065	2.C PL
82669G-AS-3	SIGNATURE BANK		04/19/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	318,000	04/22/2026	2.B FE
83546D-AF-5	SONIC 2018-1A A2		06/20/2021	MBS PAYDOWN	.XXX	7,125	7,125	7,122	7,122		3		3		7,125			0	120	02/20/2048	2.B FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		04/01/2021	SINKING FUND REDEMPTION SECURITY CALLED BY ISSUER	.XXX	72,428	72,428	72,428	72,428				0		72,428			0	1,485	10/01/2029	2.B FE
859428-AT-1	STERLING NATIONAL BANK		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	12,000,000	12,000,000	12,060,000	12,003,655		(3,655)		(3,655)		12,000,000			0	315,000	04/01/2026	2.A FE
86212V-AA-2	STR 2016-1A A1		06/20/2021	MBS PAYDOWN	.XXX	196,589	196,589	196,485	196,176		413		413		196,589			0	3,245	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		06/20/2021	MBS PAYDOWN	.XXX	55,909	55,909	56,854	55,878		31		31		55,909			0	1,007	10/20/2046	1.E FE
86212V-AE-4	STR 2018-1A A2		06/20/2021	MBS PAYDOWN	.XXX	53,750	53,750	53,730	53,628		122		122		53,750			0	961	10/20/2048	1.A FE
86213A-AB-5	STR 2013-3A A2		06/20/2021	MBS PAYDOWN	.XXX	36,533	36,533	36,550	36,448		84		84		36,533			0	794	11/20/2043	1.E FE
86213B-AB-3	STR 2014-1A A2		06/20/2021	MBS PAYDOWN	.XXX	12,500	12,500	12,667	12,486		14		14		12,500			0	260	04/20/2044	1.E FE
86213C-AB-1	STR 2015-1A A2		06/20/2021	MBS PAYDOWN	.XXX	13,125	13,125	13,298	13,115		10		10		13,125			0	228	04/20/2045	1.E FE
86358E-RB-4	SAIL 2005-2 M2		06/25/2021	MBS PAYDOWN	.XXX	39,179	39,179	32,776	37,210		1,969		1,969		39,179			0	133	03/25/2035	1.D FM
86359B-RC-7	SASC SERIES 2004-9XS CLASS 1A5		06/01/2021	MBS PAYDOWN	.XXX	297,657	297,657	300,634	297,657				0		297,657			0	6,634	05/25/2034	1.D FM
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B		06/01/2021	MBS PAYDOWN	.XXX	57,652	57,652	57,652	57,652				0		57,652			0	1,280	06/25/2035	1.D FM
86359U-AE-9	SASC 2006-OPT1 A5		06/25/2021	MBS PAYDOWN	.XXX	65,140	65,140	54,107	63,095		2,045		2,045		65,140			0	102	04/25/2036	1.D FM
87233G-AA-8	TCP 2016-1A A1ST		06/15/2021	MBS PAYDOWN	.XXX	979,358	979,358	979,358	979,358				0		979,358			0	11,140	12/15/2028	1.A FE
87233G-AC-4	TCP 2016-1A A1SF		06/15/2021	MBS PAYDOWN	.XXX	1,305,810	1,305,810	1,305,810	1,305,810				0		1,305,810			0	22,852	12/15/2028	1.A FE
87250L-AA-5	THLLS 2019-1A A		05/26/2021	VARIOUS	.XXX	51,000,000	51,000,000	51,000,000	51,000,000				0		51,000,000			0	609,364	04/15/2030	1.A FE
87342R-AC-8	BELL 2016-1A A23		05/25/2021	MBS PAYDOWN	.XXX	169,725	169,725	169,712	169,725				0		169,725			0	4,218	05/25/2046	2.B FE
87342R-AD-6	BELL 2018-1A A21		05/25/2021	MBS PAYDOWN	.XXX	17,500	17,500	15,750	17,331		169		169		17,500			0	378	11/25/2048	2.B FE
87342R-AE-4	BELL 2018-1 A211		05/25/2021	MBS PAYDOWN	.XXX	37,500	37,500	37,500	37,500				0		37,500			0	926	11/25/2048	2.B FE
87404L-AA-0	TLWIND 2019-1 A		06/15/2021	MBS PAYDOWN	.XXX	1,436,713	1,436,713	1,254,567	1,254,687				0		1,254,687		182,026	182,026	23,770	12/15/2044	2.B FE
88315L-AC-2	TMCL 2019-1A A		04/30/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	23,114,000	23,114,000	22,940,627	22,943,255		10,756		10,756		22,954,011			0	305,083	04/20/2044	1.F FE
88576N-AP-3	HENDR 2007-3A A1		06/15/2021	MBS PAYDOWN	.XXX	99,992	99,992	103,246	99,922		69		69		99,992		159,989	159,989	2,285	10/15/2048	1.E FE
88576P-AC-7	HENDR 2004-A A1		06/15/2021	MBS PAYDOWN	.XXX	37,629	37,629	30,856	36,848		781		781		37,629			0	75	09/15/2045	1.A FE
88576R-AA-7	321 HENDERSON REC III CL A		06/15/2021	MBS PAYDOWN	.XXX	286,928	286,928	286,851	286,234		694		694		286,928			0	7,167	01/15/2044	1.A FE
88576U-AA-0	HENDR 2008-2A		06/15/2021	MBS PAYDOWN	.XXX	120,836	120,836	120,785	120,539		297		297		120,836			0	3,208	12/15/2030	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		06/15/2021	MBS PAYDOWN	.XXX	276,127	276,127	266,841	274,974		1,153		1,153		276,127			0	9,823	06/15/2045	1.A FE
89566E-AG-7	TRI-STATE GENERATION & TRANSMISSIO		04/08/2021	MATURITY	.XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	157,750	04/08/2021	1.G
89655Y-AA-4	TRL 2009-1A A		06/16/2021	MBS PAYDOWN	.XXX	42,781	42,781	46,947	43,023		(242)		(242)		42,781			0	1,353	11/16/2039	2.A FE
89899F-AA-2	TURBN 2013-1A A		05/28/2021	VARIOUS	.XXX	23,149,314	25,169,092	20,135,274	20,135,274				0		20,135,274		3,014,040	3,014,040	594,971	12/13/2048	2.A FE
89899F-AB-0	TURBN 2013-1A B		06/30/2021	VARIOUS	.XXX	698,265	1,011,979	556,689	556,689				0		556,689		141,576	141,576	33,332	12/13/2048	3.A FE
90139A-AA-0	CL-DAL 2020 A		06/23/2021	VARIOUS	.XXX	1,634,162	1,634,162	1,632,019	1,632,019				0		1,632,019		2,143	2,143	20,899	12/15/2045	2.C PL
90139A-AB-8	CL-DAL 2020 B		06/21/2021	MBS PAYDOWN	.XXX	200,684	200,684	200,684	200,684				0		200,684			0	6,373	12/15/2045	3.A PL
90276C-AF-8	UBSCM 2017-C2 XA		06/30/2021	VARIOUS	.XXX			31,734	1,318		(1,318)		(1,318)					0	1,849	08/15/2050	1.A FE
902973-AY-2	US BANCORP		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	27,500,000	27,500,000	27,500,000	27,500,000				0		27,500,000			0	960,936	12/31/2049	2.A FE
92329X-AU-2	VENTR 2014-16A CRR		05/27/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	99,361	01/15/2029	1.E FE
92329Y-AQ-9	VENTR 2014-17A CRR		05/26/2021	INCORPORATED	.XXX	997,880	1,000,000	1,000,000	1,000,000				0		1,000,000		(2				

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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
928386-AA-1	VISTA RIDGE LLC		06/30/2021	SINKING FUND REDEMPTION	XXX	40,073	40,073	40,073	40,073				.0		40,073			.0	301	10/14/2049	1.F PL
929386-AG-3	WFRBS 2013-C17 XA		06/30/2021	VARIOUS	XXX			11,539	561		(561)		(561)					.0	690	12/15/2046	1.A FE
93142*-AA-2	WALGREENS CO SERIES 2002A		06/15/2021	VARIOUS	XXX	98,653	98,653	98,368	98,368						98,368		285	.0	2,825	11/15/2028	2.B
94354K-AA-8	WAAV 2019-1 A		06/15/2021	MBS PAYDOWN	XXX	319,928	319,928	316,243	312,500		621		621		319,928			.0	4,612	09/15/2044	2.A FE
94949L-AN-0	WELF 2016-2A A2R		05/26/2021	DEUTSCHE BANK SECURITIES INC	XXX	3,000,843	3,000,000	3,000,000	3,000,000				.0		3,000,000		843	.843	32,917	10/20/2028	1.B FE
94980G-BB-6	WFHET SERIES 2004-2W CLASS A181		06/01/2021	MBS PAYDOWN	XXX	409,385	409,385	357,896	408,597		787		787		409,385			.0	8,445	09/25/2034	1.D FM
94989T-BC-7	WFCM 2015-LC22 XA		06/30/2021	INTEREST ONLY PAYMENT	XXX			155,217	7,317		(7,317)		(7,317)					.0	10,355	09/15/2058	1.A FE
94989X-BF-1	WFCM 2015-NXS4 XA		06/30/2021	VARIOUS	XXX			40,503	1,349		(1,349)		(1,349)					.0	2,766	12/15/2048	1.A FE
94989Y-BG-6	WFCM 2016-C32 XA		06/30/2021	VARIOUS	XXX			31,211	1,293		(1,293)		(1,293)					.0	1,884	01/01/2059	1.A FE
95000A-AX-5	WFCM 2015-P2 XA		06/30/2021	VARIOUS	XXX			482,201	19,718		(19,718)		(19,718)					.0	32,907	12/01/2048	1.A FE
95000C-BE-2	WFCM 2016-NXS5 XA		06/30/2021	VARIOUS	XXX			12,230	480		(480)		(480)					.0	805	01/01/2059	1.A FE
95000F-AW-6	WFCM 2016-C35 XA		06/30/2021	VARIOUS	XXX			984,548	48,327		(48,327)		(48,327)					.0	66,840	07/15/2048	1.A FE
95000P-AH-7	WFCM 2016-C37 XA		06/30/2021	VARIOUS	XXX			21,938	1,343		(1,343)		(1,343)					.0	1,507	12/15/2049	1.A FE
95000U-2M-4	WELLS FARGO & COMPANY		06/21/2021	CITIGROUP GLOBAL MARKETS INC	XXX	475,717	350,000	481,999			(1,080)		(1,080)		480,919		(5,203)	(5,203)	12,623	04/04/2051	2.A FE
95058X-AC-2	WEN 2015-1A A23		06/22/2021	VARIOUS	XXX	47,250,000	47,250,000	47,194,033	47,208,400		8,887		8,887		47,217,286		32,714	32,714	1,103,623	06/15/2045	2.B FE
95058X-AD-0	WEN 2018-1A A21		06/22/2021	VARIOUS	XXX	1,789,875	1,789,875	1,628,786	1,633,548		20,654		20,654		1,654,201		135,674	135,674	72,815	03/15/2048	2.B FE
96928*-CH-8	CTL - WALGREENS POOL 1111		05/24/2021	SINKING FUND REDEMPTION	XXX	52,546	52,546	52,546	52,546				.0		52,546			.0	1,477	11/15/2034	2.B
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		06/15/2021	SINKING FUND REDEMPTION	XXX	64,031	64,031	64,031	64,084				.0		64,084		(54)	(54)	1,257	01/15/2023	2.B
96950F-AF-1	WILLIAMS PARTNERS LP		04/16/2021	CITIGROUP GLOBAL MARKETS INC	XXX	497,963	380,000	496,504	496,196		(1,202)		(1,202)		494,994		2,970	2,970	12,303	04/15/2040	2.B FE
974153-AB-4	WSTOP 2020-1A A2		06/07/2021	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000				.0		15,000			.0	255	12/05/2050	2.B FE
BGH2BU-R6-1	31MAR24 FRN		04/22/2021	VARIOUS	XXX	4,047,114	4,038,460	4,038,460	4,038,460				.0		4,038,460		8,654	8,654	(705,834)	02/28/2024	1.E FE
BGH2Z7-9J-8	CTL - WALGREENS		05/24/2021	SINKING FUND REDEMPTION	XXX	30,738	30,738	30,749	30,749				.0		30,749		(12)	(12)	796	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL 11		05/24/2021	SINKING FUND REDEMPTION	XXX	16,665	16,665	16,665	16,665				.0		16,665			.0	454	06/15/2034	2.B
BGH330-18-8	15NOV52 REST		06/18/2021	MBS PAYDOWN	XXX	13,162	13,162	12,712	13,116		47		47		13,162			.0	274	11/15/2052	1.F FE
BGH35K-H0-5	23SEP27		06/24/2021	MBS PAYDOWN	XXX	57,889	57,889	57,889	57,889				.0		57,889			.0	1,230	08/15/2027	1.F PL
BGH35K-HR-3	23SEP27		06/24/2021	SINKING FUND REDEMPTION	XXX	241,667	241,667	241,667	241,667				.0		241,667			.0	7,401	08/15/2027	3.C PL
BGH3K2-V7-4	25JAN43		05/26/2021	MBS PAYDOWN	XXX	383,103	383,103	206,876	206,876				.0		206,876		176,227	176,227	10,850	01/25/2043	2.B FE
BGH48J-50-3	HUNT MH BORROWER LLC FEE		06/22/2021	SINKING FUND REDEMPTION	XXX	391,337	391,337	397,411	391,372		(35)		(35)		391,337			.0	11,740	12/21/2048	2.B PL
BGH4Q2-R9-7	TRUST		06/10/2021	SINKING FUND REDEMPTION	XXX	71,251	71,251	71,251	71,251				.0		71,251			.0	1,044	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		05/12/2021	SINKING FUND REDEMPTION	XXX	1,005,656	1,005,656	1,005,656	1,005,656				.0		1,005,656			.0	29,137	08/11/2024	2.C PL
BGH559-EB-1	TRUST		06/10/2021	SINKING FUND REDEMPTION	XXX	99,164	99,164	99,164	99,164				.0		99,164			.0	1,613	10/10/2039	2.B
BGH58D-JL-2	UNIVERSITY		06/21/2021	SINKING FUND REDEMPTION	XXX	3,210	3,210	3,242	3,211				.0		3,210			.0	60	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		06/15/2021	MBS PAYDOWN	XXX	1,091,617	1,091,617	1,091,617	1,091,617				.0		1,091,617			.0	19,121	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		06/18/2021	SINKING FUND REDEMPTION	XXX	103,362	103,362	103,364	103,364				.0		103,364		(2)	(2)	1,682	07/15/2033	1.A
BGH5TT-XW-4	1 FUNDED		06/11/2021	SINKING FUND REDEMPTION	XXX	932,013	932,013	932,013	932,013				.0		932,013			.0	14,425	03/15/2040	1.F
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		06/10/2021	SINKING FUND REDEMPTION	XXX	181,366	181,366	181,366	181,366				.0		181,366			.0	2,918	11/10/2041	2.B
BGH6A7-1E-5	LLC 2012-1BR		04/01/2021	SINKING FUND REDEMPTION	XXX	631,111	631,111	631,111	631,111				.0		631,111			.0	11,156	10/01/2024	2.C PL
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		06/16/2021	MBS PAYDOWN	XXX	284,132	284,132	284,132	284,132				.0		284,132			.0	4,039	07/15/2040	1.E PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		06/23/2021	SINKING FUND REDEMPTION	XXX	48,876	48,876	48,876	48,876				.0		48,876			.0	(2,180)	12/17/2024	1.G
009088-AA-3	AIR CANADA	A	06/16/2021	SINKING FUND REDEMPTION	XXX	530,435	530,435	530,435	530,435				.0		530,435			.0	9,946	12/15/2027	1.G FE
009088-AB-1	AIR CANADA	A	06/16/2021	SINKING FUND REDEMPTION	XXX	325,493	325,493	325,493	325,503		(10)		(10)		325,493			.0	6,713	12/15/2027	2.B FE
00909D-AA-1	ACACN 2020-2 A	A	04/01/2021	SINKING FUND REDEMPTION	XXX	565,665	565,665	565,665	565,665				.0		565,665			.0	15,509	04/01/2029	1.G FE
18060T-AA-3	CLARIOS GLOBAL LP	A	06/08/2021	SECURITY CALLED BY ISSUER	XXX	82,400	80,000	80,000	80,000				.0		80,000			.0	5,133	05/15/2025	4.A FE
29250N-BC-8	ENBRIDGE INC	A	05/26/2021	MORGAN STANLEY & CO LLC	XXX	532,005	485,000	526,225	525,914		(1,406)		(1,406)		524,508		7,497	7,497	24,438	07/15/2080	2.C FE
89356B-AE-8	BARCLAYS CANADA TRUST	A	05/25/2021	BARCLAYS CAPITAL INC	XXX	443,825	410,000	450,228	450,029		(1,533)		(1,533)		448,496		(4,671)	(4,671)	15,785	09/15/2079	2.C FE
91911K-AK-8	VALEANT PHARMACEUTICALS	A	06/23/2021	INTERNATIO	XXX	2,061,455	2,028,030	2,163,100	2,067,507		(15,483)		(15,483)		2,052,023		(23,993)	(23,993)	143,944	03/15/2024	3.B FE
013822-AA-9	ALCOA NEDERLAND HOLDING	D	04/07/2021	SECURITY CALLED BY ISSUER	XXX	2,325,938	2,250,000	2,250,000	2,250,000				.0		2,250,000			.0	154,828	09/30/2024	3.A FE
052528-AM-8	AUST & NZ BANKING GROUP	D	05/26/2021	MITSUBISHI UFJ SECURITIES	XXX	960,940	1,000,000	1,001,542	1,001,534		(35)		(35)		1,001,499		(40,559)	(40,559)	13,064	11/25/2035	2.A FE

E05.13

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	04/05/2021	MBS PAYDOWN DEUTSCHE BANK SECURITIES INC.	XXX	30,036,916	30,036,916	30,032,650	29,976,539		60,377		60,377		30,036,916			.0	257,268	09/15/2021	1.G PL
05665A-LQ-4	BNP PARIBAS SA	D	04/20/2021	INC.	XXX	503,125	500,000	498,650	498,662		.28		.28		498,690		4,435	4,435	14,813	12/31/2049	2.C FE
08866T-AA-0	BIB 2017-1 A	D	04/07/2021	MBS PAYDOWN	XXX	888,981	888,981	888,981	888,981				.0		888,981		.0	.0	18,135	04/07/2027	2.A FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	06/20/2021	SINKING FUND REDEMPTION	XXX	549,224	549,224	549,224	549,224				.0		549,224		.0	.0	12,701	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	05/17/2021	SINKING FUND REDEMPTION	XXX	2,391,680	2,391,680	2,445,092	1,612,946		(34,109)		(34,109)		2,391,680		.0	.0	23,903	11/15/2032	1.G FE
12502Y-AP-8	CCRIN 2012-CA C	D	06/10/2021	MBS PAYDOWN	XXX	610,714	610,714	610,714	610,714				.0		610,714		.0	.0	12,087	07/10/2022	1.F FE
12807C-AA-1	CAI 2020-1A A	D	06/25/2021	MBS PAYDOWN	XXX	822,332	822,332	822,147	821,139		1,194		1,194		822,332		.0	.0	7,607	09/25/2045	1.F FE
23330J-AC-5	DP WORLD PLC	D	06/11/2021	JEFIN SECURITY CALLED BY ISSUER at 100.000	XXX	429,394	390,000	430,463	430,395		(339)		(339)		430,057		(663)	(663)	12,984	09/30/2049	2.C FE
30258B-AA-9	FDX 2016-2A A	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000,000	45,000,000	44,955,000	44,974,219		(141,224)		(141,224)		44,832,995		167,005	167,005	1,114,100	05/12/2031	1.A FE
30258B-AC-5	FDX 2016-2A B	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	7,992,000	7,996,299		(29,703)		(29,703)		7,966,596		33,404	33,404	244,284	05/12/2031	1.C FE
30258B-AE-1	FDX 2016-2A C	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,850,000	2,850,000	2,847,150	2,849,238		(15,106)		(15,106)		2,834,132		15,868	15,868	103,493	05/12/2031	1.F FE
30258B-AG-6	FDX 2016-2A D	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,300,000	5,300,000	5,253,625	5,266,754		(32,759)		(32,759)		5,233,995		66,005	66,005	235,791	05/12/2031	2.B FE
38172X-AJ-8	GOCAP 2013-16A A2R	D	06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000				.0		3,000,000		.0	.0	41,298	07/25/2029	1.A FE
38172X-AL-3	GOCAP 2013-16A BR	D	06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000				.0		11,000,000		.0	.0	180,882	07/25/2029	1.C FE
38172X-AN-9	GOCAP 2013-16A CR	D	06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,031,100	5,024,196		(2,261)		(2,261)		5,021,934		(21,934)	(21,934)	107,323	07/25/2029	1.F FE
404280-AT-6	HSCB HOLDINGS PLC	D	04/21/2021	GOLDMAN SACHS & CO.	XXX	332,655	300,000	328,098	327,539		(1,851)		(1,851)		325,689		6,966	6,966	10,784	12/31/2049	2.C FE
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	D	06/18/2021	BBVA SECURITIES INC. CITIGROUP GLOBAL MARKETS INC.	XXX	396,085	370,000	408,850	408,795		(323)		(323)		408,472		(12,387)	(12,387)	15,427	08/06/2050	2.B FE
456829-AC-4	LENOVA 4 3/4 01/15/51	D	05/18/2021	INC.	XXX	453,236	465,000	454,305	454,330		.84		.84		454,414		(1,178)	(1,178)	15,032	01/15/2051	2.B FE
48244X-AA-0	KDAC 2017-1A A	D	06/15/2021	MBS PAYDOWN	XXX	149,039	149,039	149,033	148,796		243		243		149,039		.0	.0	3,139	12/15/2042	2.B FE
59284B-AD-0	MEXICHEM SAB DE CV	D	06/18/2021	BBVA SECURITIES INC. DEUTSCHE BANK SECURITIES INC.	XXX	427,449	330,000	445,500	445,387		(1,536)		(1,536)		443,850		(16,401)	(16,401)	16,892	09/19/2042	2.C FE
632525-AW-1	NATIONAL AUSTRALIA BANK	D	05/26/2021	INC.	XXX	908,770	1,000,000	1,000,000					.0		1,000,000		(91,230)	(91,230)	9,856	01/14/2041	2.A FE
654579-AH-4	NIPPON LIFE INSURANCE CO	D	05/26/2021	SMBN	XXX	966,250	1,000,000	1,000,000					.0		1,000,000		(33,750)	(33,750)	9,701	01/21/2051	1.G FE
74734P-AA-0	QBE CAP FUNDING II LP	D	05/03/2021	CONVERSION BROKER	XXX	22,003,597	22,000,000	22,270,000	22,024,436		(20,838)		(20,838)		22,003,597		.0	.0	1,533,889	05/21/2041	2.A FE
88032X-AW-4	TENCNT 3.29 06/03/60	D	04/16/2021	BBN	XXX	4,673,864	5,200,000	5,471,439	4,890,211		(1,116)		(1,116)		5,469,462		(795,598)	(795,598)	65,105	06/03/2060	1.E FE
89473M-AD-4	TRMPK 2015-1A COM	D	04/01/2021	PRIOR YEAR INCOME CITIGROUP GLOBAL MARKETS INC.	XXX								.0					.0	329	04/20/2027	1.C FE
898339-AB-2	FIBRA UNO	D	06/10/2021	INC.	XXX	475,600	410,000	474,275	226,988		(429)		(429)		473,834		1,766	1,766	37,042	01/15/2050	2.B FE
BGH3BD-T9-9	SEACO TL TL USD	D	06/23/2021	MBS PAYDOWN	XXX	23,256	23,256	22,703	22,896		360		360		23,256		.0	.0	200	09/01/2024	1.G FE
BGH3LP-5T-3	D.O 18JAN25	D	04/21/2021	MBS PAYDOWN	XXX	1,419,716	1,419,716	1,022,990	1,113,830		(90,840)		(90,840)		1,022,990		396,726	396,726	90,363	01/18/2025	1.B Z
BGH510-49-3	AVOLON 2017-1 LOANS	D	06/21/2021	VARIOUS	XXX	2,051,735	2,051,735	2,051,735	2,051,735				.0		2,051,735		.0	.0	35,544	12/20/2024	1.G PL
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES	D	06/21/2021	VARIOUS	XXX	1,484,984	1,484,984	1,479,209	1,484,684		589		589		1,485,273		(289)	(289)	25,859	05/31/2025	1.G PL
BGH6MJ-62-7	BILB 3A B	B	06/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,848,661	4,740,572	4,274,901	4,794,556		(5,968)		(5,968)		4,274,316	471,873	102,472	574,345	84,739	05/20/2031	1.F FE
BGH6MJ-68-4	BILB 3A C	B	06/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,636,496	3,555,429	3,094,828	3,478,565		(4,123)		(4,123)		3,101,325	342,378	192,793	535,171	98,578	05/20/2031	2.C FE
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	06/30/2021	SINKING FUND REDEMPTION	XXX	1,028,897	1,028,897	1,019,431	1,025,668		3,229		3,229		1,028,897		.0	.0	19,478	09/30/2045	1.D
M8237R-AA-2	ARAMCO 4 1/4 04/16/39	D	04/16/2021	JEFFERIES INT'L LTD	XXX	821,548	740,000	825,100	822,352		(985)		(985)		821,367		.181	.181	16,074	04/16/2039	1.F FE
N8133N-AA-5	SIGMA 4 7/8 03/27/28	D	04/14/2021	ZUERCHER KANTONALBANK, J.P. MORGAN SECURITIES INC.	XXX	593,450	520,000	577,135	571,538		(1,920)		(1,920)		569,617		23,833	23,833	14,013	03/27/2028	2.C FE
P09252-AM-2	BANBOG 4 3/8 08/03/27	D	06/17/2021	INC.	XXX	1,876,565	1,876,000	1,917,450	1,902,504		(8,306)		(8,306)		1,894,198		(17,633)	(17,633)	68,790	08/03/2027	3.A FE
P13296-AM-3	BINBUR 4 3/8 04/11/27	D	05/18/2021	ZUERCHER KANTONALBANK	XXX	661,850	620,000	663,400	658,501		(2,246)		(2,246)		656,255		5,595	5,595	16,501	04/11/2027	2.B FE
P29853-AA-9	COMENG 6 3/8 04/24/35	D	05/31/2021	SINKING FUND REDEMPTION	XXX	92,230	92,230	104,311	92,425		(195)		(195)		92,230		.0	.0	2,903	04/24/2035	2.C FE
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD	D	06/15/2021	MATURITY SECURITY CALLED BY ISSUER at 100.000	XXX	20,000,000	20,000,000	20,000,000	20,000,000				.0		20,000,000		.0	.0	669,000	06/15/2021	2.C PL
V6277K-AA-2	NERGEN 6 02/13/22	D	05/31/2021	CORPORATE NOTE CLAIM RECOVERY	XXX	500,000	500,000	462,250	475,550		8,825		8,825		484,375		15,625	15,625	27,667	02/13/2022	3.C FE
000000-00-0	ADDITIONAL RECOVERY CLAIMS		06/30/2021		XXX	9,185							.0				9,185	9,185			
389999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,103,917,914	1,178,210,128	1,081,644,094	1,077,556,701	0	1,603,843	0	1,603,843	(887,389)	1,092,089,795	814,251	5,774,565	6,588,816	28,015,123	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		05/27/2021	MBS PAYDOWN	XXX	374,536	374,536	374,536	374,536				.0		374,536		.0	.0	9,431	11/27/2045	1.E PL
36173M-AA-4	GPII 2018-1 MM COMBO CLASS A		04/15/2021	MBS PAYDOWN	XXX	67,521	67,521	67,521	67,521				.0		67,521		.0	.0	2,572	12/15/2060	1.G PL
40168P-AA-6	PDFNI 2016-A 1		04/19/2021	VARIOUS	XXX	4,066,906	4,066,906	4,066,906	4,066,906				.0		4,066,906		.0	.0	61,456	04/12/2027	1.G FE
40168P-AB-4	PDFNI 2016-A 2		04/19/2021	MBS PAYDOWN	XXX	2,074,396	2,074,396	2,074,396	2,074,396				.0		2,074,396		.0	.0	31,347	04/12/2027	1.G FE

E05.14

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
40168P-AC-2	PDFNI 2016-A 3		04/19/2021	MBS PAYDOWN	.XXX	1,774,154	1,774,154	1,774,154	1,774,154				.0		1,774,154			.0	26,810	04/12/2027	1.G FE
40168P-AD-0	PDFNI 2017-A 4		05/12/2021	MBS PAYDOWN	.XXX	1,637,680	1,637,680	1,637,680	1,637,680				.0		1,637,680			.0	24,747	04/12/2027	1.G FE
40168P-AE-8	PDFNI 2017-A 5		04/19/2021	MBS PAYDOWN	.XXX	2,046,132	2,046,132	2,046,132	2,046,132				.0		2,046,132			.0	30,920	04/12/2027	1.G FE
40168P-AQ-1	PDFNI 2016-C 1		04/21/2021	MBS PAYDOWN	.XXX	35,811	35,811	35,811	35,811				.0		35,811			.0	531	04/12/2027	3.B FE
40168P-AR-9	PDFNI 2016-C 2		04/21/2021	MBS PAYDOWN	.XXX	16,859	16,859	16,859	16,859				.0		16,859			.0	256	04/12/2027	3.B FE
40168P-AS-7	PDFNI 2016-C 3		04/21/2021	MBS PAYDOWN	.XXX	13,247	13,247	13,247	13,247				.0		13,247			.0	201	04/12/2027	3.B FE
40168P-AT-5	PDFNI 2017-C 4		05/12/2021	MBS PAYDOWN	.XXX	6,182	6,182	6,182	6,182				.0		6,182			.0	94	04/12/2027	3.B FE
40168P-AU-2	PDFNI 2017-C 5		04/21/2021	MBS PAYDOWN	.XXX	14,888	14,888	14,888	14,888				.0		14,888			.0	226	04/12/2027	3.B FE
40168P-AX-6	PDFNI 2016-D 1		04/21/2021	MBS PAYDOWN	.XXX	20,480	20,480	20,480	20,480				.0		20,480			.0	301	04/12/2027	4.B FE
40168P-AY-4	PDFNI 2016-D 2		04/21/2021	MBS PAYDOWN	.XXX	9,987	9,987	9,987	9,987				.0		9,987			.0	150	04/12/2027	4.B FE
40168P-AZ-1	PDFNI 2016-D 3		04/21/2021	MBS PAYDOWN	.XXX	8,261	8,261	8,261	8,261				.0		8,261			.0	125	04/12/2027	4.B FE
40168P-BA-5	PDFNI 2017-D 4		04/21/2021	MBS PAYDOWN	.XXX	8,163	8,163	8,163	8,163				.0		8,163			.0	124	04/12/2027	4.B FE
40168P-BB-3	PDFNI 2017-D 5		04/21/2021	MBS PAYDOWN	.XXX	8,523	8,523	8,523	8,523				.0		8,523			.0	129	04/12/2027	4.B FE
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		06/18/2021	SINKING FUND REDEMPTION	.XXX	74,011	74,011	74,011	74,011				.0		74,011			.0	2,663	07/15/2055	1.C
BGH4SF-PA-5	GPIH HOLDINGS COV LITE TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	78,089	78,089	77,894	77,995		95		95		78,089			.0	1,225	07/22/2023	3.B PL
559999 - Bonds - Parent, Subsidiaries and Affiliates						12,335,826	12,335,826	12,335,631	12,335,732	0	95	0	95	0	12,335,826	0	0	0	193,308	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		05/13/2021	DIRECT	.XXX	132,571	132,571	131,141			859		859		131,195		1,376	1,376	1,094	12/15/2025	1.G FE
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		06/30/2021	VARIOUS	.XXX	143,071	143,071	141,528			428		428		143,071			.0	4,179	12/15/2025	3.C
87221#-AA-4	TAUC MANAGEMENT T/L		04/01/2021	PRIOR YEAR INCOME	.XXX								.0					.0	870	02/12/2027	1.E PL
BGH407-36-6	PETROCHOICE TL 1L CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	1,550	1,550	1,486			6		6		1,550			.0		08/19/2022	4.C FE
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER		06/23/2021	PRIOR YEAR INCOME	.XXX								.0					.0	2,892	07/03/2021	4.B FE
BGH4XN-WW-6	BLUE NILE INC TL 1L		04/08/2021	SINKING FUND REDEMPTION	.XXX	25,000	25,000	11,086	11,086				.0		11,086		13,914	13,914	454	01/20/2023	6.PL
BGH508-MZ-6	EWAY HOLDING COMPANY 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	5,141	5,141	4,499	5,073		69		69		5,141			.0	95	04/03/2024	4.C FE
BGH51V-E4-2	CPC INTERNATIONAL LLC 1L TL CL		04/01/2021	PRIOR YEAR INCOME	.XXX								.0					.0	312	05/06/2024	4.B FE
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		04/30/2021	PRIOR YEAR INCOME	.XXX								.0					.0	23,123	06/15/2023	5.B GI
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		06/01/2021	SINKING FUND REDEMPTION	.XXX	11,595	11,595	11,494	11,588		7		7		11,595			.0	315	06/20/2024	4.B PL
BGH53Z-JF-1	ELEVATION ACQUISITIONCO REV FUNDED		04/01/2021	SINKING FUND REDEMPTION	.XXX	179,188	179,188	179,188	179,188				.0		179,188			.0	3,633	06/26/2022	5.B GI
BGH599-EX-9	HERITAGE INVESTORS(AQUARIAN) 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	26,168	26,168	26,168	26,168				.0		26,168			.0	334	10/30/2022	3.C PL
BGH59H-7S-0	ACCURIDE CORPORATION TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	532	532	232	232				.0		232		301	301	17	11/17/2023	5.B FE
BGH5BF-A9-9	YELOCITY HOLDCO III REV FUNDED		04/12/2021	SINKING FUND REDEMPTION	.XXX	67,308	67,308	67,308	67,308				.0		67,308			.0	1,628	12/12/2022	5.B GI
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	2,584	2,584	2,556			3		3		2,584			.0	3	12/11/2024	4.C FE
BGH5BQ-BU-7	FORTIS SOLUTIONS GROUP 1L REVOLVER		06/30/2021	PRIOR YEAR INCOME	.XXX								.0					.0	14,818	12/15/2023	3
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	32,009	32,009	28,656	30,091		411		411		32,009			.0	736	04/03/2025	4.C FE
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	1,336	1,336	1,127	1,311		25		25		1,336			.0	31	05/01/2025	4.B FE
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1L TL		04/03/2021	SINKING FUND REDEMPTION	.XXX	4,806	4,806	4,307	3,607		44		44		4,806			.0	147	05/08/2023	4.B PL
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL ELEVATION ACQUISITIONCO		06/07/2021	SINKING FUND REDEMPTION	.XXX	720,739	720,739	54,055	54,055				.0		54,055		666,684	666,684	30,156	05/09/2024	6.Z*
BGH5L5-6Y-0	LLC 1L TL		05/07/2021	SINKING FUND REDEMPTION	.XXX	77,938	77,938	77,159	77,806		132		132		77,938			.0	1,023	06/26/2023	5.B GI
BGH5U4-4V-1	APTUS CORPORATION 1L TL PARAMOUNT 1L DDTL CL		05/10/2021	SINKING FUND REDEMPTION	.XXX	23,425,000	23,425,000	23,293,273	23,384,014		17,652		17,652		23,401,666		23,334	23,334	473,411	10/02/2021	2.A PL
BGH5UW-SZ-4	FUNDED ATLANTIC AVIATION 1L TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	524,536	524,536	524,643	134,377				.0		524,643		(107)	(107)	19,564	10/24/2023	5.B GI
BGH5VB-R1-5	CL		04/06/2021	VARIOUS	.XXX	588,000	588,000	587,089	587,342		54		54		587,396		604	604	6,620	11/29/2025	4.B FE
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL		06/30/2021	VARIOUS	.XXX	2,000	2,000	1,973	1,991		9		9		2,000			.0	73	12/14/2025	4.B FE
BGH5WH-PQ-8	WIND RIVER 1L TL		06/17/2021	VARIOUS	.XXX	176,471	176,471	173,824	175,874		596		596		176,471			.0	5,507	06/17/2024	4.C
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	13,597	13,597	13,487	13,562		35		35		13,597			.0	282	02/15/2026	4.A FE

E05.15

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		06/29/2021	SINKING FUND REDEMPTION	.XXX	17,842	17,842	17,722	17,738		103		103		17,842			.0	595	04/29/2025	4 C
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		05/05/2021	SINKING FUND REDEMPTION	.XXX	63,600	63,600	62,964	63,521		79		79		63,600			.0	582	05/07/2026	4 C FE
BGH64S-JT-4	DREW MARINE 1L TL		04/08/2021	SINKING FUND REDEMPTION	.XXX	15,679	15,679	15,443	15,654		24		24		15,679			.0	325	06/26/2026	5 B GI
BGH65P-ND-9	SITUS 1L TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	29,500	29,500	29,058	29,396		104		104		29,500			.0	774	06/07/2025	4 B
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		06/30/2021	VARIOUS	.XXX	9,775	9,775	9,329	9,702		73		73		9,775			.0	287	07/12/2025	4 B FE
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,463	7,490		10		10		7,500			.0	144	08/07/2026	3 C FE
BGH68Y-PY-9	ASCEND PERFORMANCE 1L TLB CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	1,241	1,241	1,148	1,228		12		12		1,241			.0	35	08/27/2026	4 A FE
BGH690-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,494	2,491		9		9		2,500			.0	56	09/04/2026	5 A
BGH6AK-KN-5	SOTHEBYS 1L TLB CL		04/29/2021	SINKING FUND REDEMPTION	.XXX	2,924	2,924	2,865	2,914		10		10		2,924			.0	58	01/15/2027	4 A FE
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		06/30/2021	VARIOUS	.XXX	128,644	128,644	127,939	128,410		235		235		128,644			.0	2,998	10/02/2022	4 C FE
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	65,000	65,000	64,250	64,744		256		256		65,000			.0	2,215	10/04/2026	5 B GI
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		04/01/2021	VARIOUS	.XXX	1,020,000	1,020,000	1,020,000					.0	1,020,000			.0	16,640	10/20/2025	5 B GI	
BGH6BC-WP-4	STONEPEAK LONESTAR 1L TLB		04/17/2021	SINKING FUND REDEMPTION	.XXX	20,503	20,503	18,043	20,263		241		241		20,503			.0	482	10/19/2026	4 A FE
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTLB FUNDED CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	8,984	8,984	8,894	8,952		32		32		8,984			.0	314	10/19/2026	5 B GI
BGH6CM-1T-7	HOUGHTON MIFFLIN HARCOUT 1L TLB CL		06/15/2021	SINKING FUND REDEMPTION	.XXX	2,360,051	2,360,051	2,265,649	2,311,872		48,179		48,179		2,360,051			.0	69,508	11/13/2024	4 B FE
BGH6ES-0G-1	CURRICULUM ASSOC 1L REV FUNDED CL		04/08/2021	PRIOR YEAR INCOME	.XXX								.0					.0	1,339	01/27/2025	5
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL		06/23/2021	VARIOUS	.XXX	8,286,300	8,286,300	8,116,431	8,143,554		97,242		97,242		8,240,796		45,504	45,504	920,959	01/21/2025	5 B GI
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		06/23/2021	VARIOUS	.XXX	202,000	202,000	202,000	101,000				.0	202,000			.0	9,150	01/21/2025	5 B GI	
BGH6H3-9P-4	HERSHA HOSPITALITY (SOUTHPAW) 1L TL		06/30/2021	VARIOUS	.XXX	4,291	4,291	4,205	4,264		27		27		4,291			.0	169	03/02/2026	5 B GI
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		06/30/2021	SINKING FUND REDEMPTION	.XXX	205	205	205	48				.0	205			.0	3	03/02/2026	5 B GI	
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		06/30/2021	SINKING FUND REDEMPTION	.XXX	4,550	4,550	4,573					.0	4,550			.0	35	02/28/2026	4 C	
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		06/30/2021	SINKING FUND REDEMPTION	.XXX	52,328	52,328	52,087	24,977		172		172		52,328			.0	1,224	02/28/2026	4 C
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		04/08/2021	PRIOR YEAR INCOME	.XXX								.0					.0	38,560	04/28/2023	2 C FE
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	67,563	67,563	65,387	67,368		195		195		67,563			.0	2,145	06/10/2027	4 A FE
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB		06/30/2021	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,443,750	1,443,750	1,413,672	1,416,698		3,681		3,681		1,420,379		23,371	23,371	74,206	06/12/2024	3 B FE
BGH6QT-S7-6	WIDEORBIT 1L TL		06/06/2021	SINKING FUND REDEMPTION	.XXX	4,615	4,615	4,561	4,604		12		12		4,615			.0	227	07/07/2025	4 C
BGH6SW-X5-5	SMART START 1L TLB CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	2,488	2,488	2,463	2,474		14		14		2,488			.0	72	08/12/2027	4 C FE
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REF CL		06/07/2021	VARIOUS	.XXX	65,562	65,562	64,906	65,413		149		149		65,562			.0	1,967	09/30/2027	3 C FE
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	41,360	41,360	40,745	41,293		67		67		41,360			.0	1,344	10/29/2027	4 C FE
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		06/30/2021	VARIOUS	.XXX	135,000	135,000	133,292	133,921		1,079		1,079		135,000			.0	7,457	10/14/2025	4 B PL
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL		06/30/2021	VARIOUS	.XXX	52,500	52,500	51,450	52,445		55		55		52,500			.0	1,319	10/16/2027	4 C FE
BGH6WV-FM-5	WRENCH GROUP 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	7,500	7,500	7,425	7,459		41		41		7,500			.0	225	04/30/2026	4 B FE
BGH6WV-MF-2	INCREMENTAL CAPSTONE ACQUISITION 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	46,048	46,048	45,607	42,013		243		243		46,048			.0	1,207	12/16/2027	4 C PL
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		06/10/2021	SINKING FUND REDEMPTION	.XXX	150,000	150,000	144,000	149,434		566		566		150,000			.0	5,650	11/10/2027	4 C FE
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON		04/20/2021	VARIOUS	.XXX	6,797,500	6,797,500	6,661,889	6,663,798		9,530		9,530		6,673,329		124,171	124,171	120,583	03/20/2025	4 C FE
BGH6YU-K5-6	SECURITY CALLED BY ISSUER at 100.000		06/01/2021	VARIOUS	.XXX	1,000,000	1,000,000	995,000	995,062		465		465		995,527			.0	24,028	07/31/2026	4 C FE
BGH6YV-TD-8	ADDON		06/30/2021	SINKING FUND REDEMPTION	.XXX	30,005	30,005	29,555	29,846		160		160		30,005		4,473	4,473	783	12/10/2027	4 C FE
BGH6ZC-5D-5	SYNDIGO 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	50,000	50,000	49,375	49,940		60		60		50,000			.0	799	12/16/2027	4 B FE
BGH6ZD-DC-6	DXP ENTERPRISES 1L TLB		06/30/2021	SINKING FUND REDEMPTION	.XXX	67,500	67,500	66,488	67,195		305		305		67,500			.0	2,230	12/16/2027	4 B FE
BGH6ZQ-5R-3	RS IVY HOLDCO (IMTT) 1L TL		06/30/2021	SINKING FUND REDEMPTION	.XXX	27,500	27,500	27,088	27,350		150		150		27,500			.0	380	12/16/2027	4 C FE
BGH6ZX-93-7	PROVATION 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	20,000	20,000	19,550	19,824		176		176		20,000			.0	955	07/23/2025	4 A PL
BGH71R-7C-7	SEAL FOR LIFE USD 3RD INCR 1L TL		06/30/2021	VARIOUS	.XXX	10,000	10,000	10,000					.0	10,000			.0	186	12/22/2026	4 C FE	
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		06/30/2021	SINKING FUND REDEMPTION	.XXX	10,000	10,000	10,000					.0	10,000			.0	186	12/22/2026	4 C FE	

E05.16

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH71R-WP-0	MB2 1L TL CL		06/30/2021	SINKING FUND REDEMPTION	XXX	44,258	44,258	43,373			298		298		44,258			.0	.776	01/26/2027	4.C Z
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		06/30/2021	SINKING FUND REDEMPTION	XXX	3,608	3,608	3,571			18		18		3,608			.0	.178	01/29/2027	4.C Z
BGH71Z-PU-9	PETSMART 1L TL CL		04/01/2021	VARIOUS	XXX	1,270,000	1,270,000	1,257,300			215		215		1,257,515		12,485	12,485	.52	01/29/2028	4.A FE
BGH72H-OJ-0	OIL CHANGER 1L TL		06/04/2021	SINKING FUND REDEMPTION	XXX	14,910	14,910	14,560			24		24		14,910			.0	.318	02/04/2027	5.B Z
BGH734-YS-1	BIMINI GROUP 1L TL CL PABST (BLUE RIBBON) 1L TLB		06/30/2021	SINKING FUND REDEMPTION	XXX	23,880	23,880	23,283			197		197		23,880			.0	.473	02/18/2026	4.B Z
BGH77G-OR-9	CL		06/30/2021	SINKING FUND REDEMPTION	XXX	62,500	62,500	60,938			370		370		62,500			.0	.3	04/29/2028	4.B FE
BGH4PR-KZ-2	PET HOLDINGS ULC 1L TL PET HOLDINGS ULC DDTL	A	06/30/2021	SINKING FUND REDEMPTION	XXX	6,940,408	6,940,408	6,836,373	6,910,446		29,962		29,962		6,940,408			.0	.237	06/23/2022	2.C PL
BGH4PR-PX-2	FUNDED	A	06/30/2021	SINKING FUND REDEMPTION	XXX	782,692	782,692	782,692	782,692				.0		782,692			.0	.145	07/05/2022	2.C PL
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	06/11/2021	SINKING FUND REDEMPTION	XXX	3,750	3,750	3,713			8		8		3,750			.0	.139	06/12/2026	3.C FE
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	06/25/2021	SINKING FUND REDEMPTION	XXX	4,239	4,239	4,197			18		18		4,239			.0	.100	11/25/2027	4.B FE
8299999 - Bonds - Unaffiliated Bank Loans						57,633,693	57,633,693	56,231,494	53,260,129	0	215,196	0	215,196	0	56,717,584	0	916,110	916,110	2,340,865	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						1,390,771,317	1,466,979,938	1,367,963,334	1,340,231,969	0	2,029,052	0	2,029,052	(887,389)	1,380,818,493	814,251	3,899,271	4,713,522	35,290,243	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						1,390,771,317	1,466,979,938	1,367,963,334	1,340,231,969	0	2,029,052	0	2,029,052	(887,389)	1,380,818,493	814,251	3,899,271	4,713,522	35,290,243	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
74460W-75-0	PUBLIC STORAGE		06/30/2021	SECURITY CALLED BY ISSUER at 25.000	8,000,000	200,000	25.00	174,320	174,320				.0		174,320		25,680	25,680	5,125	XXX	2.A FE
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						200,000	XXX	174,320	174,320	0	0	0	0	0	174,320	0	25,680	25,680	5,125	XXX	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						200,000	XXX	174,320	174,320	0	0	0	0	0	174,320	0	25,680	25,680	5,125	XXX	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						200,000	XXX	174,320	174,320	0	0	0	0	0	174,320	0	25,680	25,680	5,125	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00775W-20-1	AEGUI ACQUISITION CORP		04/01/2021	CONVERSION BROKER JONES TRADING	262,050,000	2,620,500	XXX	2,620,500	2,646,705	(26,205)			(26,205)		2,620,500			.0		XXX	XXX
30260D-10-3	FIGS INC-CLASS A		06/21/2021	INSTITUTIONAL SERVICES LLC	29,021,000	1,160,550	XXX	638,462					.0		638,462		522,088	522,088		XXX	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,781,050	XXX	3,258,962	2,646,705	(26,205)	0	0	(26,205)	0	3,258,962	0	522,088	522,088	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
BGH53G-51-9	EXPRESS OIL CHANGE LLC CLASS B		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,562,580.64	2,851,341	XXX	1,406,323	1,515,703	(109,381)			(109,381)		1,406,323		1,445,019	1,445,019		XXX	XXX
BGH53G-52-7	EXPRESS OIL CHANGE LLC CLASS C		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	243,870.970	445,007	XXX	219,484	236,555	(17,071)			(17,071)		219,484		225,523	225,523		XXX	XXX
BGH53G-53-5	EXPRESS OIL CHANGE LLC CLASS D-1		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,806,451.61	3,296,349	XXX	180,645	180,645				.0		180,645		3,115,703	3,115,703		XXX	XXX
BGH5FT-AG-9	EXPRESS OIL CHANGE LLC CLASS A		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,711,511.19	3,123,105	XXX	1,711,511	1,660,166	51,345			51,345		1,711,511		1,411,593	1,411,593		XXX	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9,715,802	XXX	3,517,963	3,593,069	(75,107)	0	0	(75,107)	0	3,517,963	0	6,197,838	6,197,838	0	XXX	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						13,496,852	XXX	6,776,925	6,239,774	(101,312)	0	0	(101,312)	0	6,776,925	0	6,719,926	6,719,926	0	XXX	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						13,496,852	XXX	6,776,925	6,239,774	(101,312)	0	0	(101,312)	0	6,776,925	0	6,719,926	6,719,926	0	XXX	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						13,696,852	XXX	6,951,245	6,414,094	(101,312)	0	0	(101,312)	0	6,951,245	0	6,745,606	6,745,606	5,125	XXX	XXX
9999999 Totals						1,404,468,169	XXX	1,374,914,579	1,346,646,063	(101,312)	2,029,052	0	1,927,740	(887,389)	1,387,769,738	814,251	10,644,877	11,459,128	35,295,368	XXX	XXX

EO5.17

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Options - Hedging Other - Call Options and Warrants																							
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	07/01/2020	07/01/2021	4,975		3,115.86	133,300					358								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	07/01/2020	07/01/2021	5,135		3,115.86	203,200					546								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	07/08/2020	07/08/2021	3,155		3,169.94	187,000					1,699								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	07/08/2020	07/08/2021	4,574		3,169.94	187,050					4,023								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	07/15/2020	07/15/2021	3,409		3,226.56	90,300					3,238								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	07/15/2020	07/15/2021	3,874		3,226.56	163,750					6,603								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	07/22/2020	07/22/2021	3,663		3,276.02	90,000					5,323								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	07/22/2020	07/22/2021	4,731		3,276.02	206,150					12,192								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	08/05/2020	08/05/2021	7,663		3,327.77	191,250					18,508								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	08/05/2020	08/05/2021	7,663		3,327.77	323,850					31,340								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	08/12/2020	08/12/2021	3,698		3,380.35	93,750					10,837								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	08/12/2020	08/12/2021	4,142		3,380.35	193,200					22,332								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/19/2020	08/19/2021	3,852		3,374.85	98,800					13,280								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	08/19/2020	08/19/2021	4,148		3,374.85	190,400					25,591								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/26/2020	08/26/2021	3,593		3,478.73	98,750					15,131								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	08/26/2020	08/26/2021	3,881		3,478.73	178,200					27,305								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/02/2020	09/02/2021	3,351		3,580.84	94,800					16,327								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	09/02/2020	09/02/2021	3,770		3,580.84	178,200					30,690								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/09/2020	09/09/2021	3,678		3,398.96	97,500					18,688								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	09/09/2020	09/09/2021	4,119		3,398.96	182,000					34,883								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	09/16/2020	09/16/2021	2,068		3,385.49	51,100					10,788								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	09/16/2020	09/16/2021	4,431		3,385.49	180,000					38,000								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	09/23/2020	09/23/2021	4,171		3,236.92	99,900					23,033								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	09/23/2020	09/23/2021	4,789		3,236.92	192,200					44,313								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	10/07/2020	10/07/2021	7,311		3,419.45	187,500					50,403								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/07/2020	10/07/2021	7,750		3,419.45	352,450					94,745								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	10/14/2020	10/14/2021	3,153		3,488.67	86,900					24,995								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/14/2020	10/14/2021	3,440		3,488.67	169,200					48,668								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	10/21/2020	10/21/2021	2,765		3,435.56	62,700					19,215								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	10/21/2020	10/21/2021	4,221		3,435.56	175,450					53,767								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/28/2020	10/28/2021	3,974		3,271.03	88,400					28,754								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	10/28/2020	10/28/2021	4,739		3,271.03	201,500					65,542								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/04/2020	11/04/2021	3,194		3,443.44	89,100					30,690								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	11/04/2020	11/04/2021	3,775		3,443.44	175,500					60,450								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/11/2020	11/11/2021	2,659		3,572.66	81,700					29,730								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/11/2020	11/11/2021	3,779		3,572.66	206,550					75,161								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	11/18/2020	11/18/2021	3,363		3,567.79	104,000					38,133								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/18/2020	11/18/2021	3,363		3,567.79	177,600					65,120								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/25/2020	11/25/2021	3,444		3,629.65	113,750					45,816								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	11/25/2020	11/25/2021	4,133		3,629.65	229,500					92,438								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/02/2020	12/02/2021	2,998		3,669.01	96,800					40,854								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/02/2020	12/02/2021	3,134		3,669.01	174,800					73,773								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/09/2020	12/09/2021	2,723		3,672.82	85,000					37,473								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	12/09/2020	12/09/2021	4,084		3,672.82	222,000					97,871								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/16/2020	12/16/2021	3,377		3,701.17	115,000					52,863								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	12/16/2020	12/16/2021	3,512		3,701.17	202,800					93,223								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	12/23/2020	12/23/2021	3,252		3,690.01	108,000					51,677								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/23/2020	12/23/2021	4,472		3,690.01	249,150					119,217								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2021	01/06/2022	6,136		3,748.14		223,100				115,148								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	01/06/2021	01/06/2022	6,803		3,748.14	400,350					206,632								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/13/2021	01/13/2022	2,625		3,809.84	92,000					49,215								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/13/2021	01/13/2022	2,887		3,809.84	169,400					90,620								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	NS	01/20/2021	01/20/2022	3,375		3,851.85	120,900					66,950								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	01/20/2021	01/20/2022	3,635		3,851.85	207,200					114,740								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF	01/27/2021	01/27/2022	3,199		3,750.77	92,400					52,906								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS	01/27/2021	01/27/2022	3,866		3,750.77	192,850					112,496								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	02/03/2021	02/03/2022	4,177		3,830.17	139,200					82,443								
S & P 500 (SPX)	INDEX LIAB.	EX5																					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MS-	03/10/2021	03/10/2022	4,360	3,898.81		243,100			168,602		716,655							(74,498)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	03/17/2021	03/17/2022	3,774	3,974.12		115,500			82,278		304,639								(33,222)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MS-	03/17/2021	03/17/2022	5,284	3,974.12		287,700			204,948		654,445								(82,552)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	03/24/2021	03/24/2022	5,014	3,889.14		159,900			116,916		450,977								(42,984)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	03/24/2021	03/24/2022	5,014	3,889.14		286,650			209,594		701,141								(77,056)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MS-	04/07/2021	04/07/2022	6,985	4,079.95		242,250			186,398		514,249								(55,852)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/07/2021	04/07/2022	9,559	4,079.95		542,100			417,116		1,010,595								(124,984)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF-	04/14/2021	04/14/2022	4,728	4,124.66		156,000			123,067		409,389								(32,933)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WF-	04/14/2021	04/14/2022	5,091	4,124.66		306,600			241,873		677,898								(64,727)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	04/21/2021	04/21/2022	5,751	4,173.42		201,600			162,960		375,710								(38,640)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	04/21/2021	04/21/2022	6,350	4,173.42		352,450			284,897		619,033								(67,553)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	04/28/2021	04/28/2022	3,586	4,183.18		126,000			105,000		257,608								(21,000)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	04/28/2021	04/28/2022	5,259	4,183.18		294,800			244,029		520,511								(50,771)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	05/05/2021	05/05/2022	3,239	4,167.59		113,400			96,024		248,039								(17,376)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	05/05/2021	05/05/2022	4,799	4,167.59		274,000			232,016		526,478								(41,984)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	05/12/2021	05/12/2022	3,200	4,063.04		104,000			104,000		224,740								(13,978)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	05/12/2021	05/12/2022	4,922	4,063.04		252,000			218,129		476,571								(33,871)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	05/19/2021	05/19/2022	3,159	4,115.68		105,300			93,128		233,177								(12,172)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	05/19/2021	05/19/2022	4,859	4,115.68		256,000			226,409		501,511								(29,591)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	05/26/2021	05/26/2022	4,290	4,195.99		151,200			136,568		278,687								(14,632)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	05/26/2021	05/26/2022	4,290	4,195.99		241,200			217,858		400,833								(23,342)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	06/02/2021	06/02/2022	2,852	4,208.12		102,000			94,067		175,912								(7,933)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2021	06/02/2022	3,089	4,208.12		184,470			170,122		279,971								(14,348)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	06/09/2021	06/09/2022	2,844	4,219.55		103,200			103,200		167,539								(6,020)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS-	06/09/2021	06/09/2022	3,081	4,219.55		185,900			175,056		261,789								(10,844)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	06/16/2021	06/16/2022	3,433	4,223.70		127,600			127,600		197,622								(4,962)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	06/16/2021	06/16/2022	3,433	4,223.70		208,800			200,680		278,694								(8,120)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CS-	06/23/2021	06/23/2022	3,418	4,241.84		131,950			129,384		187,006								(2,566)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	CITI	06/23/2021	06/23/2022	3,418	4,241.84		209,005			209,005		268,471								(4,145)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/07/2020	07/02/2021	225	3,100.00	6,997,852				291,577		26,950,596								(3,498,926)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/14/2020	07/09/2021	200	3,190.00	5,434,714				226,446		22,142,818								(2,717,357)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2020	07/16/2021	250	3,200.00	7,723,641				321,818		27,407,582								(3,861,820)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/28/2020	07/23/2021	250	3,240.00	6,738,891				280,787		26,386,712								(3,369,445)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/04/2020	07/30/2021	225	3,240.00	6,869,377				226,375		23,729,486								(3,746,833)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/11/2020	08/06/2021	225	3,320.00	6,770,827				846,353		21,918,600								(3,385,413)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/18/2020	08/13/2021	250	3,360.00	7,278,390				909,799		23,358,790								(3,639,199)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/25/2020	08/20/2021	225	3,380.00	6,995,827				874,478		20,589,342								(3,497,913)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/01/2020	08/27/2021	250	3,460.00	8,309,138				1,133,064		20,936,660								(4,532,257)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/03/2021	200	3,500.00	4,678,911				974,773		16,000,653								(2,339,456)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2020	09/10/2021	250	3,360.00	8,046,138				1,676,279		23,438,784								(4,023,089)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/22/2020	09/17/2021	250	3,370.00	6,446,888				1,343,102		23,225,082								(3,223,444)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2020	09/24/2021	250	3,270.00	8,539,138				1,778,987		25,687,424								(4,269,589)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	250	3,360.00	8,307,888				2,423,134		23,540,198								(4,153,944)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	225	3,410.00	7,971,424				2,324,999		20,158,338								(3,985,712)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	10/15/2021	225	3,490.00	6,364,024				1,856,174		18,504,646								(3,182,012)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/27/2020	10/22/2021	250	3,450.00	6,567,138				1,915,415		21,572,016								(3,283,569)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/03/2020	10/29/2021	250	3,350.00	7,408,638				2,357,294		24,000,180								(4,041,075)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/10/2020	11/05/2021	225	3,420.00	8,629,888				3,236,208		22,398,176								(4,314,944)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/17/2020	11/12/2021	250	3,540.00	7,249,174				2,718,440		17,691,348								(3,624,587)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/24/2020	11/19/2021	275	3,590.00	8,215,226				3,080,710		20,428,206								(4,107,613)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	200	3,620.00	6,084,511				2,489,118		14,352,310								(3,318,824)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	225	3,660.00	6,760,474				3,098,551		15,392,842								(3,380,237)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	250	3,680.00	7,205,888				3,302,699		16,722,671								(3,602,944)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	275	3,700.00	7,795,851				3,573,098		17,979,874								(3,897,925)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	175	3,700.00	5,271,448				2,416,080		11,479,462								(2,635,724)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	225	3,740.00		6,506,899			3,253,450		14,027,351								(3,253,450)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	200	3,760.00		6,373,711			3,452,427		12,172,684								(2,921,284)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	200	3,800.00		5,868,111			3,178,560		11,536,901								(2,689,551)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	200	3,830.00		6,415,311			3,47										

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/17/2019	07/15/2022	22,996	252.22	335,240	116,053					640,171							(56,078)	
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/17/2019	07/21/2021	8,931	263.72	61,870	1,579					245,332								(15,425)
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	07/18/2019	07/21/2021	1,315	513.87	12,360	316					321								(3,086)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/24/2019	07/22/2022	9,485	259.35	110,400	38,913					204,352								(18,467)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/24/2019	07/28/2021	11,548	266.27	79,500	2,775					287,740								(19,821)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/31/2019	07/29/2022	11,505	257.35	138,330	49,628					268,399								(23,140)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/31/2019	08/04/2021	10,839	280.90	90,720	4,018					328,294								(22,618)
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/01/2019	08/04/2021	1,995	494.90	25,740	1,141					20,775								(6,426)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/07/2019	08/11/2021	1,997	348.49	24,710	1,326					63,276								(6,161)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/07/2019	08/05/2022	17,967	261.91	217,580	79,431					351,228								(36,396)
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	08/08/2019	08/11/2021	2,863	508.09	27,690	1,487					8,913								(6,913)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/14/2019	08/18/2021	2,567	345.71	35,370	2,230					88,312								(8,818)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/14/2019	08/12/2022	7,007	257.64	102,780	38,168					162,559								(17,193)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/14/2019	08/18/2021	13,794	265.67	105,840	6,673					351,918								(26,388)
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	08/15/2019	08/18/2021	1,328	477.17	24,420	1,541					34,575								(6,097)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	08/21/2019	08/25/2021	11,931	350.95	142,800	10,344					343,884								(35,602)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/21/2019	08/25/2021	6,478	267.40	49,130	3,559					154,081								(12,249)
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	08/22/2019	08/25/2021	2,849	485.08	50,310	3,648					54,964								(12,560)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/28/2019	09/01/2021	9,022	353.26	109,120	8,928					242,563								(27,205)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/28/2019	08/26/2022	10,766	264.77	139,440	53,538					188,580								(23,325)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/28/2019	09/01/2021	14,010	270.69	98,050	8,022					287,323								(24,446)
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI	08/29/2019	09/01/2021	3,498	520.08	26,560	2,175					2,315								(6,631)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/05/2019	09/02/2022	13,122	263.50	171,360	66,957					243,607								(28,691)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/05/2019	09/09/2021	8,374	284.83	73,040	6,775					220,709								(18,210)
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	09/06/2019	09/09/2021	3,035	500.07	42,140	3,915					28,254								(10,521)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/11/2019	09/15/2021	11,107	351.11	124,800	12,614					322,683								(31,115)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/11/2019	09/09/2022	8,952	264.13	103,960	41,259					162,447								(17,390)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/11/2019	09/15/2021	19,095	273.10	104,000	10,512					346,290								(25,929)
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	09/12/2019	09/15/2021	1,086	492.93	18,450	1,868					15,809								(4,606)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/18/2019	09/22/2021	1,994	361.60	14,070	1,559					37,319								(3,508)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/18/2019	09/16/2022	10,912	259.93	145,400	58,506					235,328								(24,262)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/18/2019	09/22/2021	11,464	269.00	76,800	8,507					254,516								(19,148)
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	09/19/2019	09/22/2021	6,702	504.62	93,930	10,421					56,319								(23,450)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/25/2019	09/23/2022	17,904	262.31	221,260	90,690					352,810								(37,012)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/25/2019	09/29/2021	16,423	266.80	124,270	14,970					400,639								(30,983)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	09/25/2019	09/29/2021	9,963	348.48	127,400	15,347					316,205								(31,763)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	09/26/2019	09/29/2021	6,448	508.51	87,600	10,569					46,031								(21,870)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/02/2019	09/30/2022	9,415	282.31	107,520	44,763					186,173								(17,986)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/02/2019	10/06/2021	31,092	271.20	173,340	22,547					623,699								(43,217)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/02/2019	10/06/2021	15,128	352.45	158,470	20,612					419,640								(39,509)
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	10/03/2019	10/06/2021	4,136	504.88	48,640	6,334					33,688								(12,143)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	10/09/2019	10/14/2021	13,923	349.82	173,950	24,462					422,653								(43,310)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/07/2022	8,585	263.42	99,440	42,026					162,891								(16,634)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/09/2019	10/14/2021	24,111	267.56	170,730	24,009					570,412								(42,508)
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	10/10/2019	10/14/2021	3,035	509.19	34,860	4,908					23,137								(8,691)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/16/2019	10/20/2021	16,826	350.64	285,850	27,661					497,418								(46,336)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/14/2022	17,164	260.45	121,320	94,928					367,283								(37,022)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/16/2019	10/20/2021	26,017	268.16	178,840	26,618					600,207								(44,588)
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	10/17/2019	10/20/2021	4,115	507.91	50,350	7,503					34,982								(12,570)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/23/2019	10/27/2021	1,995	349.53	23,660	3,743					60,618								(5,899)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/21/2022	10,884	262.90	133,280	58,005					212,341								(22,295)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/23/2019	10/27/2021	15,309	267.18	115,600	18,290					368,192								(28,821)
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/24/2019	10/27/2021	5,599	502.42	82,420	13,056					63,583								(20,577)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/30/2019	11/03/2021	14,793	351.50	165,880	27,802					420,865								(41,357)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/30/2019	10/28/2022	17,912	262.97	213,900	94,439					349,764								

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/18/2022	9,418	260.18	114,720	52,885					206,580			(19,190)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/20/2019	11/24/2021	19,065	269.86	126,500	24,876					409,996			(31,539)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	11/21/2019	11/24/2021	14,517	503.54	195,640	38,528					176,120			(48,843)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	11/25/2022	14,858	260.35	186,960	87,321					324,781			(31,246)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	11/26/2019	12/01/2021	27,444	271.26	169,200	34,862					554,119			(42,127)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	11/27/2019	12/01/2021	9,877	501.59	156,400	32,272					132,362			(38,995)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/04/2019	12/08/2021	6,818	350.58	81,840	17,666					201,123			(20,404)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/02/2022	11,791	259.00	147,000	69,661					271,352			(24,590)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/04/2019	12/08/2021	15,340	268.83	98,400	21,240					345,760			(24,533)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	12/05/2019	12/08/2021	10,338	510.26	130,080	28,114					101,190			(32,476)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/11/2019	12/15/2021	26,954	351.74	316,350	71,255					765,295			(78,871)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/09/2022	13,289	260.71	164,900	79,182					288,351			(27,584)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/11/2019	12/15/2021	10,711	270.30	65,800	14,821					226,642			(16,405)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/12/2019	12/15/2021	8,442	503.56	118,170	26,650					109,965			(29,502)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/18/2019	12/22/2021	9,076	349.05	119,360	28,005					283,681			(29,758)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/16/2022	11,604	263.71	144,000	70,052					225,501			(24,088)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/18/2019	12/22/2021	19,033	270.31	126,000	29,563					403,140			(31,414)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	12/19/2019	12/22/2021	10,028	512.73	137,240	32,240					94,270			(34,263)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	12/26/2019	12/29/2021	9,800	357.49	112,350	27,449					226,752			(28,049)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/23/2022	12,667	268.59	142,560	70,311					202,625			(23,869)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/26/2019	12/29/2021	26,475	273.12	165,900	40,532					492,865			(41,418)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	12/27/2019	12/30/2021	7,211	521.92	86,360	21,215					86,637			(21,560)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/02/2020	12/31/2021	3,341	359.52	37,920	9,426					71,728			(9,532)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/02/2020	12/30/2022	8,015	269.08	93,870	46,889					126,145			(15,717)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/02/2020	12/31/2021	19,258	273.02	124,950	31,059					361,029			(31,410)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	01/03/2020	01/03/2022	5,313	516.14	70,500	17,765					46,870			(17,673)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	01/08/2020	01/07/2022	2,489	357.54	34,740	8,953					57,364			(8,721)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/08/2020	01/06/2023	11,502	264.99	148,500	75,046					214,885			(24,841)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	01/09/2020	01/07/2022	4,661	516.38	63,360	16,349					41,414			(15,927)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/15/2020	01/14/2022	11,830	363.49	137,600	36,760					214,261			(34,542)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/15/2020	01/14/2022	18,371	272.58	135,730	36,260					353,297			(34,073)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/15/2020	01/13/2023	14,465	262.96	216,220	110,630					293,141			(36,169)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	01/16/2020	01/14/2022	6,625	530.87	86,640	23,710					33,622			(22,282)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/22/2020	01/20/2023	6,821	266.54	94,140	48,760					120,708			(15,748)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	01/22/2020	01/21/2022	4,484	267.62	44,280	12,248					106,968			(11,116)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	01/23/2020	01/21/2022	3,665	539.79	48,420	15,410					7,831			(12,172)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	01/29/2020	01/28/2022	11,440	367.12	133,980	38,324					175,014			(33,633)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2020	01/27/2023	15,324	262.58	217,600	114,076					316,941			(36,400)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	01/30/2020	01/28/2022	2,027	542.12	25,800	7,389					4,000			(6,486)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	02/05/2020	02/04/2022	11,166	366.44	134,480	39,800					177,821			(33,759)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/05/2020	02/03/2023	8,016	261.69	120,960	64,212					171,784			(20,234)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/05/2020	02/04/2022	8,236	275.65	53,460	15,822					137,489			(13,420)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/06/2020	02/04/2022	6,057	548.27	73,200	21,699					16,191			(18,401)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/12/2020	02/11/2022	10,824	369.16	127,000	38,930					141,351			(31,931)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/10/2023	10,241	266.54	139,050	74,751					183,418			(23,260)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/12/2020	02/11/2022	2,599	281.13	14,980	4,585					32,308			(3,760)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	02/13/2020	02/11/2022	5,578	553.62	69,440	21,286					6,226			(17,456)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	02/19/2020	02/18/2022	11,243	373.19	137,340	43,421					123,253			(34,477)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/17/2023	17,343	266.03	256,220	139,464					317,975			(42,860)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/19/2020	02/18/2022	21,029	279.19	142,500	45,052					293,691			(35,772)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	02/20/2020	02/18/2022	4,381	547.90	62,700	19,854					13,162			(15,761)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/26/2020	02/25/2022	12,920	370.76	157,920	51,522					157,056			(39,643)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/24/2023	7,420	255.05	113,430	62,505					200,390			(18,974)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/26/2020	02/25/2022	9,409	274.99	58,500	19,086					163,750			(14,685)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	02/27/2020	02/25/2022	4,589	500.60	51,030	16,675					77,789			(12,828)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2020	03/04/2022	11,478	376.13	128,570	43,197					101,404			(32,275)	</			

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/24/2023	9,070	263.82	137,080				79,014		256,458			(22,930)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/25/2020	03/25/2022	10,941	263.58	66,640				24,278		305,064			(16,729)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	03/26/2020	03/25/2022	4,465	492.30	35,000				12,768		96,210			(8,798)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2020	04/01/2022	23,691	363.92	333,210				124,559		424,548			(83,646)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	03/31/2023	11,043	255.58	156,520				91,210		296,309			(26,182)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/01/2020	04/01/2022	3,519	257.30	32,850				12,280		119,542			(8,246)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/01/2022	5,375	490.73	42,480				15,902		129,353			(10,679)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/08/2020	04/08/2022	11,904	368.13	152,240				58,396		180,530			(38,217)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/06/2023	8,672	256.74	118,360				69,698		224,773			(19,817)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/08/2020	04/08/2022	11,287	322.06	85,840				32,926		331,478			(21,549)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP	04/09/2020	04/08/2022	4,639	493.42	41,790				16,053		106,558			(10,505)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2020	04/14/2022	8,335	371.10	101,680				39,910		109,209			(25,560)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/15/2020	04/14/2022	11,632	261.27	97,500				38,269		350,620			(24,509)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/16/2020	04/14/2022	8,418	495.21	69,540				27,334		184,273			(17,505)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/22/2020	04/22/2022	15,326	371.54	187,530				75,594		198,784			(47,076)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/22/2022	7,368	263.27	55,860				22,517		208,191			(14,023)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/22/2020	04/21/2023	10,215	258.34	134,420				80,955		252,695			(22,485)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM	04/23/2020	04/22/2022	6,656	487.67	66,300				26,764		168,494			(16,666)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/29/2020	04/29/2022	8,327	370.78	107,880				44,540		106,820			(27,081)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/28/2023	5,499	258.92	68,600				11,761		133,799			(11,475)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/29/2020	04/29/2022	4,254	261.40	36,630				15,123		127,851			(9,195)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS	04/30/2020	04/29/2022	6,853	492.17	59,830				24,737		165,022			(15,040)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/06/2020	05/06/2022	21,855	370.99	259,720				108,449		293,581			(64,457)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/05/2023	11,047	255.24	156,300				97,995		302,601			(26,651)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/06/2020	05/06/2022	2,721	264.45	18,340				7,746		73,996			(4,604)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/07/2020	05/06/2022	6,207	495.29	48,160				20,368		144,132			(12,106)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2020	05/13/2022	10,757	373.32	125,600				54,235		121,840			(31,530)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/12/2023	5,889	251.15	104,100				64,685		182,198			(17,414)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/13/2020	05/13/2022	7,753	261.32	64,200				27,722		233,852			(16,116)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/14/2020	05/13/2022	2,216	269.97	20,820				9,002		32,151			(5,234)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/14/2020	05/13/2022	6,674	495.83	48,690				21,052		146,691			(12,240)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2020	05/20/2022	13,643	373.45	169,300				74,263		363,396			(42,249)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/19/2023	9,025	257.64	125,120				78,534		230,453			(20,930)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/20/2020	05/20/2022	3,459	267.24	23,940				10,564		85,379			(6,010)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	05/21/2020	05/20/2022	5,112	492.24	42,550				18,800		123,875			(10,696)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/21/2020	05/20/2022	2,212	270.94	20,220				8,934		30,459			(5,083)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	05/27/2022	8,039	370.58	109,800				49,552		107,253			(27,601)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/26/2023	8,668	254.83	128,040				81,245		241,791			(21,438)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/28/2020	05/27/2022	5,763	269.13	36,300				16,382		132,730			(9,129)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/28/2020	05/27/2022	5,518	270.77	52,800				23,828		77,189			(13,273)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	05/29/2020	05/27/2022	1,322	488.34	13,380				6,046		35,938			(3,368)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	06/03/2020	06/03/2022	14,220	373.09	169,070				77,820		175,490			(42,442)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/02/2023	9,903	253.96	143,000				91,570		284,016			(23,921)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2020	06/03/2022	4,225	266.05	31,350				14,430		109,093			(7,870)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/04/2020	06/03/2022	23,562	270.53	225,280				103,839		333,046			(56,630)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2020	06/03/2022	1,980	496.82	17,550				8,089		44,627			(4,412)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/10/2020	06/10/2022	4,811	376.04	54,720				25,721		53,282			(13,736)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/10/2020	06/09/2023	4,336	256.99	58,960				38,139		113,705			(9,863)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/10/2020	06/10/2022	8,016	268.27	58,170				27,342		191,234			(14,603)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/11/2020	06/10/2022	36,011	271.86	330,260				155,457		470,198			(83,020)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/10/2022	4,875	496.83	38,940				18,329		110,849			(9,789)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	16,839	371.87	223,650				107,309		235,909			(56,143)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/16/2023	6,308	254.39	85,568				55,907		179,330			(14,314)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/17/2020	06/17/2022	11,846	268.23	84,630				40,606		283,520			(21,245)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/17/2022	23,454	272.33	218,880				105,169		297,902			(55,021)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/17/2022	4,849	493.63	44,440				21,353		119,738			(11,171)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020	07/07/2021	6,000	10,279.25	68,400				740		1			(33,921)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	07/07/2021	53,114	330.30	161,500				1,747		600,631			(80,092)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	07/07/2021	17,222	260.34	89,320				966		303,917			(44,296)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	06/30/2023	4,697	256.76	68,880				45,898		124,833			(11,522)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	07/01/2022	7,236	272.83	14,750				21,344		145,407			(10,732)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/01/2020	07/07/2021	1,904	281.01	8,500				156		57,464			(7,141)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/02/2020	07/08/2021	12,444	273.22	85,000				1,146		134,138			(42,154)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/02/2020	07/01/2022	36,601	272.40	313,000				156,484		465,940			(78,681)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/02/2020	07/08/2021	1,500	0.97	30,000				405		45,000			(14,878)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	361	3,266.96	29,400				392		54,000			(14,402)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	07/02/2020	07/08/2021	163	25,439.94	97,860				1,320		163,799			(48,531)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	899	1,755.82	34,720				468		57,600			(17,218)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	271	10,217.78	42,560				574		69,999			(21,107)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/02/2020	07/08/2021	838	1,416.10	16,836				227		27,596			(8,349)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	2,994	165.81	5,650				76		2,298			(2,802)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/02/2020	07/08/2021	6,000	10,341.89	69,000				930		1			(34,219)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	52,760	330.24	172,380				2,324		599,502			(85,487)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020	07/08/2021	1,873	319.67	5,580				75		14,075			(2,767)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	07/02/2020	07/01/2022	2,418	500.35	19,360				9,679		52,031			(4,867)					
HSI	INDEX LIAB	EX5	Equity/Index	BNP	07/02/2020	07/08/2021	36	25,249.81	12,870				174		23,400			(6,383)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	19	26,197.61	26,750				718		85,558			(13,302)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	54	26,171.54	21,980				590		40,598			(10,930)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/08/2020	07/13/2021	282	1,760.66	36,995				993		155,451			(18,397)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/08/2020	07/13/2021	282	1,776.63	8,690				233		14,501			(4,321)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/08/2020	07/13/2021	5,000	10,666.70	53,500				1,436		16,828			(26,604)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020	07/13/2021	350	1,434.53	8,050				216		14,999			(4,003)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2020	07/13/2021	87,228	382.47	580,800				15,587		42,942			(288,817)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/08/2020	07/08/2022	2,643	390.42	19,200				9,768		13,261			(4,820)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/13/2021	16,282	263.37	81,480				2,187		238,273			(40,518)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/07/2023	5,427	260.02	78,120				52,547		130,568			(13,068)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/13/2021	4,151	264.46	29,480				791		110,969			(14,660)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/08/2020	07/08/2022	9,812	274.79	60,320				30,687		182,057			(15,142)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	07/08/2020	07/13/2021	43,057	329.80	154,560				4,148		509,445			(76,859)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/14/2021	1,700	0.99	68,810				1,972		115,596			(33,223)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	07/09/2020	07/14/2021	644	3,261.17	46,410				1,370		90,241			(23,079)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	07/09/2020	07/14/2021	183	25,783.20	95,880				2,830		173,672			(47,679)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	1,315	1,752.10	52,440				1,548		91,996			(26,077)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/09/2020	07/14/2021	4,900	10,754.59	52,430				1,547		238,026			(26,072)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	484	10,625.53	96,800				2,916		166,303			(49,131)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	1,644	1,408.71	49,910				1,473		89,696			(24,819)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	07/09/2020	07/14/2021	43,075	329.65	151,800				4,480		517,328			(75,486)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/08/2022	3,077	496.35	27,720				14,121		73,261			(6,968)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/08/2022	14,250	273.14	133,380				67,945		173,584			(33,529)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/09/2020	07/14/2021	4,385	273.14	29,400				868		47,528			(14,620)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020	07/20/2021	82,859	380.85	631,140				28,750		102,513			(313,850)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020	07/15/2022	7,389	377.82	97,440				50,492		76,252			(24,461)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	33	26,601.39	56,070				2,554		141,340			(27,882)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	71	26,493.91	30,020				1,367		45,599			(14,928)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS	07/15/2020	07/20/2021	653	1,810.59	20,160				918		26,400			(10,025)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	6,000	10,701.68	60,000				2,733		146,376			(29,837)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/15/2020	07/20/2021	1,082	1,459.05	23,520				1,071		39,997			(11,696)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/20/2021	23,921	262.55	141,360				6,439		370,120			(70,295)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/14/2023	6,945	259.19	108,180				73,447		171,974			(18,096)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/20/2021	3,757	265.38	27,300				1,244		96,968			(13,576)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/15/2020	07/15/2022	8,265	272.03	62,700				32,490		172,189			(15,740)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020	07/20/2021	58,701	332.59	187,110			</											

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
HSI	INDEX LIAB	EX5	Equity/Index	BNP	07/16/2020	07/21/2021	20	24,995.66	7.400				357		14,443			(3,680)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	30	26,870.81	43.440				2,792		121,550			(21,602)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	52	26,816.79	21.420				1,377		32,199			(10,652)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	5,600	10,870.75	56.000				3,599		127,342			(27,847)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/22/2020	07/27/2021	403	1,476.72	7.140				459		11,999			(3,551)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/27/2021	93,241	384.09	694.200				44,614		44,205			(345,208)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/22/2022	3,929	383.33	45.300				23,902		26,546			(11,372)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	268	1,875.43	30.500				1,960		126,761			(15,167)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/22/2020	07/27/2021	322	1,853.08	9.120				586		14,400			(4,535)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/27/2021	13,708	268.39	68.400				4,396		132,643			(34,014)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/21/2023	2,665	267.60	35.070				24,031		49,821			(5,866)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/22/2020	07/22/2022	7,454	273.39	55.400				29,231		147,366			(13,907)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	07/22/2020	07/27/2021	61,888	332.53	228.000				14,653		572,663			(113,379)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/28/2021	9,447	273.30	70.460				4,717		100,581			(35,038)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/23/2020	07/28/2021	3,000	0.99	71.400				4,780		116,915			(35,505)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/23/2020	07/28/2021	741	3,351.50	60.000				4,016		113,902			(29,837)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	210	26,599.02	126.560				8,472		217,966			(62,935)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	1,823	1,840.40	72.420				4,848		112,053			(36,013)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/23/2020	07/28/2021	5,500	10,580.59	55.550				3,719		1			(27,624)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/23/2020	07/28/2021	435	10,622.91	92.920				6,220		165,055			(46,207)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	2,013	1,475.30	53.700				3,595		89,877			(26,704)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	61,602	332.08	236.810				15,852		607,598			(117,760)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/28/2021	3,715	322.07	15.840				1,060		31,282			(7,877)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	07/23/2020	07/22/2022	4,339	502.46	41,000				21,662		91,443			(10,306)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021	5,644	174.87	12.800				857		734			(6,365)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/22/2022	21,073	273.85	207,060				109,396		248,701			(52,050)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	08/03/2021	90,662	387.25	687,530				57,052		29,991			(341,892)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	07/29/2022	9,352	383.02	128,880				69,218		74,309			(32,353)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	45	26,353.79	67.200				5,576		216,048			(33,417)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	30	26,327.25	12.560				1,042		20,799			(6,246)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	424	1,850.93	13.920				1,155		22,397			(6,922)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	4,400	10,662.98	40.920				3,396		23,158			(20,349)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	400	1,499.12	38.940				3,231		199,183			(19,364)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	600	1,490.12	13.950				1,158		25,196			(6,937)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	22,562	271.51	116.400				9,659		153,252			(57,883)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/28/2023	6,393	267.25	97,240				75,792		121,409			(16,286)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	07/29/2022	11,865	267.80	141,120				75,792		290,877			(35,426)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021	54,397	333.57	191,840				15,919		465,331			(95,397)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	07/29/2020	08/03/2021	2,225	269.42	15,780				1,309		48,436			(7,847)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/30/2020	08/04/2021	14,851	275.51	100,450				8,604		125,366			(49,951)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/30/2020	07/29/2022	17,387	275.51	164,160				88,284		184,438			(41,266)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	700	1.00	21.560				1,847		38,471			(10,721)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	717	3,237.07	47,840				4,098		93,457			(23,790)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	220	26,392.59	108,112				9,260		185,062			(53,761)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021	1,812	1,863.12	75,820				6,494		128,903			(37,703)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/30/2020	08/04/2021	4,500	10,715.51	40,050				3,430		0			(19,916)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	289	10,544.06	100,285				8,590		178,852			(49,869)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	07/30/2020	08/04/2021	1,605	1,498.09	49,440				4,235		88,546			(24,585)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	07/30/2020	08/04/2021	54,733	333.08	200,010				17,132		482,866			(99,460)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	07/30/2020	08/04/2021	1,855	324.68	6,300				540		13,694			(3,133)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	3,265	180.08	8,700				745		190			(4,326)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	07/30/2020	07/29/2022	4,764	516.69	31,680				17,037		69,069			(7,964)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021	20	24,636.45	6.650				3,570		12,860			(3,307)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2020	08/05/2022	15,935	386.36	223,200				121,984		108,351			(56,030)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	08/05/2020	08/10/2021	105,118	390.64	854,810				86,931		23,904			(425,076)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/05/2020	08/10/2021	33	26,902.30	49,140				4,997		145,053			(24,436)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	08/05/2020	08/10/2021	62	26,902.30	25,330				2,576									

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/11/2021	11,532	275.83	85,120	8,884			8,884		93,902			(42,328)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	08/06/2020	08/05/2022	3,672	512.98	28,900	15,816			15,816		61,542			(7,265)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/06/2020	08/05/2022	36,757	276.39	359,040	196,485			196,485		369,354			(90,255)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	1,543	323.61	5,350	558			558		10,908			(2,660)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	52,170	335.27	169,620	17,286			17,286		365,520			(82,359)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	08/06/2020	08/11/2021	2,900	0.99	70,760	7,385			7,385		115,535			(35,187)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	08/06/2020	08/11/2021	278	3,250.11	23,400	2,405			2,405		46,073			(11,457)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/06/2020	08/11/2021	128	27,222.65	71,645	7,478			7,478		121,567			(35,627)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/06/2020	08/11/2021	1,036	1,547.71	33,120	3,457			3,457		58,925			(16,470)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/06/2020	08/11/2021	1,410	1,901.69	58,050	6,059			6,059		96,690			(28,867)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/06/2020	08/11/2021	284	11,222.01	73,280	7,648			7,648		129,720			(36,440)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/06/2020	08/11/2021	6,300	11,267.08	58,590	6,115			6,115		53,307			(29,135)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2020	08/12/2022	11,700	380.77	170,100	94,571			94,571		96,440			(42,700)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	08/12/2020	08/17/2021	82,159	385.00	695,200	83,710			83,710		70,796			(345,706)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	57	27,948.86	76,320	9,190			9,190		198,634			(37,952)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	71	28,032.79	74,800	4,190			4,190		65,996			(17,305)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	306	1,938.70	11,160	1,344			1,344		18,597			(5,550)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020	08/17/2021	5,200	11,157.72	34,840	4,195			4,195		1			(17,325)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	08/12/2020	08/17/2021	442	1,591.16	9,870	1,188			1,188		18,196			(4,908)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/17/2021	18,143	270.12	92,640	11,155			11,155		149,944			(46,068)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/11/2023	4,158	268.80	56,540	39,811			39,811		75,221			(9,458)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/17/2021	1,850	269.71	13,400	1,614			1,614		39,726			(6,663)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/12/2020	08/12/2022	1,850	272.96	16,700	9,285			9,285		37,486			(4,192)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	08/12/2020	08/17/2021	52,962	335.48	177,160	21,332			21,332		367,929			(88,097)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/18/2021	8,356	274.68	56,350	6,936			6,936		77,415			(28,021)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/12/2022	17,076	274.13	165,440	92,102			92,102		197,730			(41,588)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	08/13/2020	08/18/2021	2,600	0.98	66,300	8,161			8,161		106,575			(32,969)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	08/13/2020	08/18/2021	748	3,296.05	71,250	8,770			8,770		127,388			(35,431)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/13/2020	08/18/2021	204	27,673.54	139,536	17,175			17,175		242,396			(69,388)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	08/13/2020	08/18/2021	1,485	1,938.95	71,050	8,745			8,745		118,357			(35,331)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	08/13/2020	08/18/2021	5,200	11,178.37	36,400	4,480			4,480		1			(18,101)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/13/2020	08/18/2021	385	10,965.98	102,684	12,639			12,639		174,210			(51,062)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	08/13/2020	08/18/2021	1,393	1,584.52	50,534	6,220			6,220		91,666			(25,129)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	08/13/2020	08/18/2021	4,364	182.96	9,600	1,182			1,182		9,316			(4,774)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/18/2021	52,653	335.48	176,130	21,679			21,679		384,372			(87,585)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/18/2021	3,387	324.11	10,560	1,300			1,300		19,054			(5,251)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	08/13/2020	08/12/2022	5,593	513.68	43,420	24,172			24,172		93,233			(10,915)					
HSI	INDEX LIAB	EX5	Equity/Index	BNP	08/13/2020	08/18/2021	20	25,154.97	6,900	1,095			1,095		17,489			(4,426)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	36	27,582.10	50,000	6,956			6,956		143,407			(24,864)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	47	27,748.26	18,720	2,604			2,604		32,497			(9,309)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	311	1,906.75	38,340	5,334			5,334		156,601			(19,066)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	519	1,931.81	13,400	1,864			1,864		21,996			(6,663)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/24/2021	5,900	11,318.64	56,640	7,880			7,880		1			(28,166)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	318	1,565.77	31,750	4,417			4,417		151,595			(15,788)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	827	1,561.06	18,460	2,568			2,568		31,198			(9,180)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	08/19/2020	08/24/2021	43,116	335.09	151,200	21,036			21,036		319,594			(75,188)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/19/2022	16,339	385.97	203,490	115,057			115,057		109,091			(51,082)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020	08/24/2021	108,664	388.67	800,290	111,341			111,341		42,249			(397,964)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/24/2021	18,918	269.32	100,150	13,933			13,933		171,907			(49,802)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/18/2023	4,162	264.82	64,427	45,770			45,770		86,831			(10,777)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/19/2020	08/19/2022	2,952	281.01	17,040	9,635			9,635		42,358			(4,278)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/20/2020	08/25/2021	14,466	276.23	96,000	13,613			13,613		113,090			(47,738)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/20/2020	08/19/2022	36,527	276.51	335,320	189,849			189,849		368,127			(84,292)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	08/20/2020	08/25/2021	2,000	0.99	69,800	5,644			5,644										

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	08/26/2020	08/31/2021	415	1,911.27	13,280	2,096			2,096		21,595			(6,604)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	6,200	11,971.94	60,140	9,493			9,493		1			(29,906)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/26/2020	08/31/2021	385	1,550.83	8,340	1,316			1,316		14,401			(4,147)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/31/2021	17,318	271.72	85,100	13,432			13,432		123,418			(42,318)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/25/2023	9,035	269.33	125,520	89,961			89,961		161,479			(20,997)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/26/2022	5,514	276.38	46,350	26,645			26,645		97,639			(11,639)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	08/26/2020	08/31/2021	60,865	334.41	243,540	38,440			38,440		509,066			(121,106)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	08/26/2020	08/31/2021	2,206	271.75	15,780	2,491			2,491		42,892			(7,847)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	08/27/2020	09/01/2021	19,930	275.69	132,000	21,188			21,188		166,481			(65,640)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	08/27/2020	08/26/2022	37,323	275.41	352,260	202,772			202,772		404,123			(88,550)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	08/27/2020	09/01/2021	2,400	0.99	56,640	9,092			9,092		93,300			(28,166)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	570	3,344.36	38,950	6,252			6,252		75,493			(19,369)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	08/27/2020	09/01/2021	197	28,435.28	121,744	19,542			19,542		208,378			(60,540)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	08/27/2020	09/01/2021	1,446	1,949.73	67,760	10,876			10,876		116,507			(33,695)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	08/27/2020	09/01/2021	6,200	11,926.16	57,660	9,255			9,255		15,914			(28,673)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	285	11,711.48	71,978	11,553			11,553		118,499			(35,793)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	08/27/2020	09/01/2021	1,598	1,570.82	52,200	8,379			8,379		93,951			(25,958)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	08/27/2020	09/01/2021	60,857	334.46	249,480	40,045			40,045		493,594			(124,060)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	08/27/2020	09/01/2021	1,537	324.37	5,850	939			939		10,594			(2,909)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	08/27/2020	08/26/2022	3,861	515.57	32,400	18,443			18,443		62,930			(8,054)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/27/2020	09/01/2021	2,759	181.42	5,250	843			843		418			(2,611)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP	08/27/2020	09/01/2021	20	24,952.49	6,300	1,011			1,011		11,598			(3,133)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/02/2020	09/02/2022	18,528	387.83	244,080	142,641			142,641		100,184			(61,272)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	09/02/2020	09/08/2021	90,579	389.77	753,280	373,815			373,815		47,871			(373,570)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/02/2020	09/08/2021	4,700	12,420.54	52,170	9,337			9,337		0			(25,872)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	09/02/2020	09/08/2021	502	1,585.91	11,120	1,990			1,990		19,995			(5,515)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/02/2020	09/08/2021	13,462	272.75	70,920	12,693			12,693		86,889			(35,171)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/02/2020	09/01/2023	5,235	270.35	75,320	54,461			54,461		90,511			(12,599)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/02/2020	09/08/2021	1,823	272.82	14,150	2,532			2,532		33,544			(7,017)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/02/2020	09/02/2022	9,482	279.95	75,140	43,912			43,912		144,063			(18,863)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	09/02/2020	09/08/2021	48,002	337.86	167,990	30,065			30,065		277,866			(83,310)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/02/2020	09/08/2021	31	28,954.99	49,770	8,907			8,907		87,766			(24,682)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/02/2020	09/08/2021	62	28,838.59	25,740	4,607			4,607		41,396			(12,765)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/02/2020	09/08/2021	305	1,960.55	37,500	6,711			6,711		146,293			(18,597)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	787	3,277.78	63,180	11,481			11,481		116,336			(31,332)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	09/03/2020	09/09/2021	191	28,434.19	91,044	16,545			16,545		152,859			(45,151)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/03/2020	09/09/2021	2,204	1,930.61	79,800	14,502			14,502		141,496			(39,575)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/03/2020	09/09/2021	4,700	11,771.37	48,880	8,883			8,883		10,834			(24,241)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/03/2020	09/09/2021	544	11,712.51	139,520	25,354			25,354		246,919			(69,191)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/03/2020	09/09/2021	2,007	1,555.49	61,287	11,137			11,137		110,273			(30,394)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/03/2020	09/09/2021	48,333	334.90	183,690	33,381			33,381		383,819			(91,096)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/03/2020	09/02/2022	45,518	277.39	434,340	254,188			254,188		439,815			(109,183)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	09/03/2020	09/09/2021	5,233	323.85	16,490	2,997			2,997		30,511			(8,178)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	1,900	0.99	44,650	8,114			8,114		71,898			(22,143)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	09/03/2020	09/02/2022	4,302	514.20	35,000	20,483			20,483		73,275			(8,798)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	24,105	277.95	157,450	28,613			28,613		154,167			(78,083)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2020	09/09/2022	17,897	383.99	239,430	142,462			142,462		124,322			(60,187)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	09/10/2020	09/15/2021	100,120	388.23	756,560	150,430			150,430		90,348			(376,219)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/10/2020	09/15/2021	17,144	267.20	92,250	18,342			18,342		193,074			(45,874)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	09/10/2020	09/08/2023	6,477	263.52	97,580	71,258			71,258		142,318			(16,338)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	09/10/2020	09/15/2021	4,067	270.75	27,940	5,555			5,555		83,222			(13,894)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2020	09/15/2021	531	1,476.08	14,240	2,831			2,831		23,996			(7,081)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	09/10/2020	09/09/2022	7,764	278.05	55,020	32,737			32,737		128,731			(13,831)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2020	09/15/2021	57,866	333.17	215,050	42,759			42,759		572,679			(106,939)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/10/2020	09/15/2021	62	27,176.63	102,340	20,349			20,349		292,955							

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	57,866	333.84	209,440	41,766					528,458			(104,434)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	1,857	325.43	8,220	1,639					18,624			(4,099)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	09/11/2020	09/09/2022	2,820	500.61	29,510	17,583					65,892			(7,428)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020	09/15/2021	543	3,309.17	33,840	6,748					62,543			(16,874)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	107,921	389.48	804,810	173,364					84,697			(400,212)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/16/2022	15,011	385.61	197,780	119,445					107,094			(49,649)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/16/2020	09/21/2021	25	28,340.73	30,450	6,559					91,983			(15,142)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/16/2020	09/21/2021	29	28,200.57	9,520	2,051					16,794			(4,734)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	263	1,815.01	42,150	9,080					172,239			(20,960)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	316	1,896.65	10,200	2,197					16,798			(5,072)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	5,200	11,247.60	47,320	10,193					72,502			(23,531)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	451	1,552.32	11,130	2,398					20,299			(5,535)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	09/21/2021	14,782	268.85	78,000	16,802					145,719			(38,787)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	09/15/2023	7,201	265.95	104,880	77,199					146,373			(17,544)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	09/21/2021	2,943	271.04	21,840	4,705					59,387			(10,860)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	09/16/2022	4,046	276.20	33,990	20,528					72,773			(8,533)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	09/16/2020	09/21/2021	65,389	335.56	222,600	47,950					513,654			(110,693)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/22/2021	22,464	275.71	148,800	32,464					189,395			(73,995)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/17/2020	09/16/2022	42,754	275.71	397,660	240,496					459,429			(99,963)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	09/17/2020	09/22/2021	3,200	1.00	75,200	16,407					125,998			(37,395)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	09/17/2020	09/22/2021	844	3,316.57	70,560	15,394					139,428			(35,088)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/17/2020	09/22/2021	233	27,957.78	141,700	30,915					251,809			(70,464)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	2,066	1,899.45	78,780	17,188					138,702			(39,175)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/17/2020	09/22/2021	5,300	11,080.95	46,640	10,176					54,891			(23,193)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/17/2020	09/22/2021	325	11,302.56	92,844	20,256					180,507			(46,169)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/17/2020	09/22/2021	1,750	1,554.93	59,400	12,959					108,954			(29,538)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	65,145	335.22	223,660	48,797					529,668			(111,221)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	09/17/2020	09/22/2021	2,161	323.56	9,380	2,046					19,932			(4,664)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	09/17/2020	09/16/2022	6,051	504.34	58,800	35,561					131,565			(14,781)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/28/2021	117,449	386.78	775,040	181,940					168,528			(385,408)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	09/23/2022	23,333	381.44	300,820	184,610					198,142			(75,515)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	34	26,388.44	56,520	13,268					194,203			(28,106)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	52	26,709.60	22,400	5,258					39,196			(11,139)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	09/23/2020	09/28/2021	391	1,786.71	13,580	3,188					21,695			(6,753)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	09/23/2020	09/28/2021	6,000	10,833.33	51,000	11,972					125,606			(25,381)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	344	1,444.20	7,450	1,749					12,999			(3,709)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/23/2020	09/28/2021	63,365	331.60	244,800	57,466					724,218			(121,733)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	09/23/2020	09/28/2021	12,300	262.77	76,480	17,954					191,193			(38,032)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	09/23/2020	09/22/2023	3,844	260.95	57,900	42,995					92,217			(9,689)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS	09/23/2020	09/28/2021	3,727	267.78	26,800	6,291					87,289			(13,327)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/23/2020	09/23/2022	6,336	274.49	47,770	29,316					122,532			(11,992)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/24/2020	09/29/2021	34	23,567.49	10,720	2,546					21,618			(5,331)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/29/2021	8,385	273.76	52,670	12,510					85,897			(26,191)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	09/23/2022	25,154	273.76	220,800	135,694					303,752			(55,504)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	09/24/2020	09/29/2021	2,300	1.00	48,300	11,472					82,236			(24,018)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	09/24/2020	09/29/2021	475	3,112.24	34,650	8,230					62,723			(17,231)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	09/24/2020	09/29/2021	179	26,708.17	105,456	25,047					183,224			(52,441)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/24/2020	09/29/2021	1,953	1,786.93	94,850	22,528					169,753			(47,167)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	09/24/2020	09/29/2021	6,100	10,896.47	52,460	12,460					118,420			(26,087)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	09/24/2020	09/29/2021	358	10,885.57	64,740	15,376					117,530			(32,194)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	09/24/2020	09/29/2021	1,378	1,447.46	45,900	10,902					81,011			(22,825)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	09/24/2020	09/29/2021	63,642	332.09	243,950	57,941					670,677			(121,310)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	09/24/2020	09/29/2021	6,519	322.11	23,520	5,686					56,013			(11,696)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	09/24/2020	09/23/2022	5,669	495.75	60,840	37,390					148,933			(15,294)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/24/2020	09/29/2021	2,850	176.14	7,300	1,734					1,562			(3,630)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	40	27,753.91	57,640	14,646					180,111			(28,663)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	65															

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	09/30/2020	10/05/2021	52,413	334.40	202,300				51,402		484,989			(100,599)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	10/06/2021	16,664	276.05	100,740				25,866		137,016			(50,096)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/01/2020	09/30/2022	32,240	277.15	258,990				161,684		314,285			(65,104)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	10/01/2020	10/06/2021	1,900	1.00	36,860				9,464		57,855			(18,330)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/01/2020	10/06/2021	720	3,206.86	59,110				15,177		117,525			(29,394)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS	10/01/2020	10/01/2021	158	28,011.61	88,000				21,692		155,788			(44,365)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/01/2020	10/06/2021	1,698	1,881.17	71,040				18,240		122,976			(35,326)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/01/2020	10/06/2021	4,100	11,583.20	30,340				7,790		48,087			(15,087)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/01/2020	10/01/2021	380	11,560.03	100,276				24,718		178,978			(50,554)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/01/2020	10/01/2021	1,829	1,534.26	58,884				14,515		104,545			(29,686)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	10/01/2020	10/06/2021	52,384	334.58	202,300				51,943		450,384			(100,599)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	10/01/2020	10/06/2021	5,238	324.20	17,850				4,583		35,860			(8,876)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/01/2020	09/30/2022	2,586	504.47	27,000				16,856		57,032			(6,787)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2020	10/07/2022	8,887	382.60	112,540				171,227		28,057			(28,251)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/07/2020	10/13/2021	113,696	388.72	704,700				193,636		185,142			(349,478)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	39	28,444.97	53,020				14,569		154,898			(26,294)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	46	28,246.85	23,270				6,394		41,588			(11,540)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	355	1,982.94	12,600				3,462		23,094			(6,249)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	5,000	11,503.19	37,500				10,304		86,657			(18,597)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	621	1,614.26	19,100				5,248		35,997			(9,472)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/07/2020	10/13/2021	65,101	336.06	239,560				65,826		510,326			(118,804)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	12,597	269.04	55,770				15,324		125,738			(27,658)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/06/2023	6,871	263.80	100,440				75,870		151,283			(16,801)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/13/2021	3,320	271.10	23,220				6,380		66,972			(11,515)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/07/2020	10/07/2022	5,533	277.87	41,100				26,012		93,676			(10,317)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/14/2021	11,238	274.75	67,890				18,836		105,595			(33,668)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/07/2022	13,775	274.75	110,580				70,080		158,058			(27,797)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	1,800	0.98	40,860				11,336		65,083			(20,263)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	522	3,255.76	38,760				10,754		74,557			(19,222)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	10/08/2020	10/14/2021	169	27,942.27	117,024				32,468		197,811			(58,035)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/08/2020	10/14/2021	1,456	1,969.63	71,050				19,712		121,946			(35,235)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	5,100	11,550.94	39,780				11,037		89,157			(19,728)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/08/2020	10/14/2021	372	11,377.67	103,759				28,787		179,275			(51,457)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/08/2020	10/14/2021	1,228	1,586.20	46,300				12,846		76,101			(22,961)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	64,996	336.33	250,160				69,405		515,313			(124,060)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/14/2021	7,970	325.24	30,420				8,440		56,406			(15,086)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	10/07/2022	3,205	511.94	30,600				19,393		60,585			(7,692)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/08/2020	10/14/2021	5,060	169.49	20,700				5,743		9,185			(10,266)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/19/2021	15,824	385.48	204,960				131,656		123,652			(51,451)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/19/2021	117,513	389.34	847,110				246,947		170,464			(421,247)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	49	28,599.54	63,560				18,529		193,713			(31,607)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	39	28,599.54	19,250				5,612		35,181			(9,573)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	403	1,972.37	46,160				13,456		225,508			(22,954)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	252	2,004.12	8,900				2,595		17,493			(4,426)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	10/19/2021	4,000	11,985.36	31,600				9,212		6,670			(15,714)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	432	1,569.75	54,390				15,856		254,522			(27,047)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021	308	1,615.16	5,250				1,530		8,996			(2,611)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	10/14/2020	10/19/2021	59,935	337.81	219,520				63,994		402,220			(109,162)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	18,599	269.78	88,200				25,712		176,194			(43,860)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/13/2023	5,314	266.35	75,320				57,369		107,837			(12,599)					
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/14/2020	10/19/2021	4,391	272.48	32,760				9,550		82,807			(16,291)					
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/15/2020	10/20/2021	25	24,134.38	9,780				2,877		19,128			(4,863)					
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/20/2021	24,935	275.89	161,460				47,500		210,583			(80,290)					
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/14/2022	43,726	275.89	392,040				252,163		463,766			(98,550)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	10/20/2021	2,200	0.99	47,740				14,045		77,483			(23,740)					
DJ EURO STOXX																							

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	64	28,154.39	28,260				8,498		44,981								(14,247)	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/21/2020	10/21/2021	305	1,979.98	33,180				9,977		172,285									(16,727)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/21/2020	10/21/2021	355	1,970.13	12,880				3,873		23,090									(6,493)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/26/2021	5,400	11,665.37	52,920				16,417		71,561									(26,316)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021	3,312	1,618.20	5,350				1,609		9,501									(2,897)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/21/2021	16,338	267.92	87,290				26,248		181,391									(44,007)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/20/2023	3,420	266.34	47,880				36,770		69,629									(8,009)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/21/2020	10/21/2022	5,136	282.62	32,900				21,444		71,140									(8,259)
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	10/21/2020	10/21/2021	64,457	335.57	258,300				77,672		538,520									(130,220)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/27/2021	9,485	273.28	60,840				19,037		102,193									(30,254)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/21/2022	29,186	273.00	263,200				171,782		370,796									(66,163)
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	10/22/2020	10/22/2021	2,000	1.00	44,000				13,350		71,808									(22,182)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	10/22/2020	10/22/2021	788	3,190.43	55,750				16,915		107,333									(28,106)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	10/22/2020	10/22/2021	190	28,278.56	113,022				34,293		193,647									(56,979)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	1,498	1,986.90	71,100				21,573		119,560									(35,845)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/22/2020	10/22/2021	5,500	11,662.91	55,000				16,688		149,362									(27,728)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	10/22/2020	10/22/2021	309	11,592.93	51,120				15,511		87,642									(25,772)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/22/2020	10/22/2021	1,104	1,620.47	32,760				9,940		55,771									(16,516)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	64,088	335.89	252,890				76,730		525,788									(127,493)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	3,986	326.76	21,580				6,548		43,154									(10,879)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/22/2020	10/21/2022	1,925	499.91	24,660				16,095		47,827									(6,199)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021	1,678	171.85	5,280				1,602		2,175									(2,662)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	10/28/2022	8,161	381.01	100,440				66,415		83,507									(25,214)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	11/02/2021	139,519	384.43	969,900				319,045		466,329									(482,307)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	38	26,758.62	52,200				17,171		227,620									(25,958)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	72	26,785.14	28,310				9,312		55,073									(14,078)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	475	1,918.31	11,700				3,849		19,791									(5,818)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	4,800	11,142.76	57,120				18,789		191,280									(28,404)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	324	1,561.79	32,250				10,609		202,512									(16,037)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021	518	1,552.53	13,440				4,421		25,588									(6,883)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	16,570	264.17	87,290				28,714		240,179									(43,407)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/27/2023	6,551	261.05	95,710				74,105		158,555									(16,010)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	10/28/2022	8,901	276.92	63,840				42,214		158,271									(16,026)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	11/02/2021	53,432	332.20	201,240				66,197		591,951									(100,072)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	10/28/2020	11/02/2021	2,596	269.90	17,710				5,826		55,532									(8,807)
HST	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	28	24,758.70	9,700				3,041		17,995									(4,560)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	10/29/2020	11/03/2021	20,590	272.51	117,600				38,998		236,638									(58,480)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/29/2020	10/28/2022	27,208	272.24	225,700				149,442		362,192									(56,736)
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021	2,400	1.00	60,960				20,216		106,450									(30,314)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021	372	2,965.95	21,560				7,150		39,551									(10,721)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021	124	26,685.76	60,060				19,917		105,067									(29,866)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021	1,305	1,928.84	52,250				17,327		92,667									(25,983)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	10/29/2020	11/03/2021	4,700	11,350.74	56,870				18,859		196,325									(28,280)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	379	11,384.79	90,300				29,945		161,149									(44,904)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	10/29/2020	11/03/2021	1,345	1,569.38	49,308				16,351		89,804									(24,520)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	53,456	333.02	190,920				63,313		565,785									(94,940)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	5,905	322.08	23,180				7,687		59,317									(11,527)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	10/29/2020	10/28/2022	2,841	490.61	34,580				22,896		85,337									(8,693)
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	10/29/2020	11/03/2021	2,851	176.27	5,950				1,973		2,045									(2,959)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	11/04/2020	11/09/2021	126,454	389.67	819,650				285,252		202,579									(407,592)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	43	27,652.72	61,080				21,257		227,831									(30,374)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	40	28,014.74	14,630				5,091		27,477									(7,275)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021	252	1,975.84	28,395				9,882		151,179									(14,120)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021	252	2,025.38	7,830				2,725		14,474									(3,894)

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021	356	11,824.43	110.940	38,915			38,915		179,334			(55,168)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS-	11/05/2020	11/10/2021	1,205	1,645.10	45,960	16,122			16,122		78,964			(22,855)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	57,423	335.09	237,490	83,307			83,307		516,314			(118,098)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	11/05/2020	11/04/2022	2,143	503.39	24,600	16,527			16,527		50,380			(6,184)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	6,449	324.35	26,670	9,355			9,355		53,746			(13,262)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	48	29,603.41	54,180	19,903			19,903		164,163			(26,942)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	48	29,485.82	20,720	7,612			7,612		34,892			(10,304)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	461	1,740.40	13,040	4,790			4,790		24,784			(6,484)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	11/11/2020	11/16/2021	24,594	269.84	124,150	45,607			45,607		241,670			(61,737)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	11/11/2020	11/10/2023	6,811	267.46	95,580	75,239			75,239		134,827			(15,988)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	11/11/2020	11/11/2022	3,994	285.56	25,520	17,370			17,370		48,932			(6,406)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	11/16/2021	56,252	336.91	226,320	83,140			83,140		505,002			(112,543)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	5,500	11,892.93	67,650	24,852			24,852		79,565			(33,641)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/11/2022	9,703	375.61	155,400	105,770			105,770		115,281			(39,010)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/16/2021	91,522	384.76	677,600	248,722			248,722		260,608			(336,685)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	285	2,135.85	11,520	4,232			4,232		19,780			(5,729)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	19	25,724.50	7,800	2,887			2,887		12,470			(3,879)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/17/2021	13,519	272.77	96,570	35,742			35,742		152,822			(48,022)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/10/2022	22,287	270.02	247,050	168,278			168,278		336,299			(62,188)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/12/2020	11/17/2021	2,400	0.98	61,440	22,740			22,740		95,863			(30,553)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	525	3,411.05	48,420	17,921			17,921		89,649			(24,078)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS-	11/12/2020	11/17/2021	224	28,992.92	117,130	43,352			43,352		183,948			(58,246)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS-	11/12/2020	11/17/2021	1,546	2,072.29	37,376	27,158			27,158		120,637			(36,488)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	11/12/2020	11/17/2021	5,500	11,827.14	65,450	24,224			24,224		20,184			(32,547)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	414	11,673.38	103,880	38,448			38,448		170,332			(51,657)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	1,405	1,711.88	43,176	15,980			15,980		72,714			(21,470)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	56,360	335.94	233,680	86,489			86,489		532,183			(116,203)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	7,045	325.16	32,660	12,088			12,088		60,871			(16,241)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	11/12/2020	11/11/2022	1,921	505.39	22,050	15,029			15,029		43,694			(5,543)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	3,978	178.07	8,540	3,161			3,161		2,608			(4,247)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/23/2021	106,391	387.90	716,320	276,997			276,997		277,457			(356,208)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/18/2022	6,012	386.75	66,470	45,891			45,891		47,636			(16,696)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	34	29,320.66	45,700	17,762			17,762		129,925			(22,725)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	51	29,438.42	31,350	12,123			12,123		53,764			(15,590)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	281	2,093.08	37,200	14,385			14,385		142,216			(18,499)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	281	2,125.05	9,120	3,527			3,527		15,578			(4,535)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	11/18/2020	11/23/2021	5,800	11,894.71	65,540	25,344			25,344		5,271			(32,591)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	283	1,728.62	35,200	13,612			13,612		140,027			(17,504)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	339	1,790.54	7,260	2,807			2,807		14,383			(3,610)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	11/18/2020	11/23/2021	20,370	269.34	113,940	44,060			44,060		210,034			(56,660)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	11/18/2020	11/17/2023	6,790	267.75	97,380	77,290			77,290		133,529			(16,290)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	11/18/2020	11/23/2021	3,253	277.24	22,410	8,666			8,666		47,828			(11,144)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	11/18/2020	11/18/2022	2,891	281.11	24,720	17,067			17,067		43,535			(6,206)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2020	11/23/2021	75,114	336.93	281,750	108,951			108,951		681,381			(140,107)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11	26,251.54	3,480	1,355			1,355		5,483			(1,731)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	18,091	275.54	117,000	45,566			45,566		161,890			(58,181)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/18/2022	30,755	275.54	275,400	190,402			190,402		338,821			(69,229)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	2,100	0.99	56,070	21,837			21,837		88,759			(27,882)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	521	3,417.45	49,320	19,208			19,208		87,112			(24,526)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	187	29,778.06	105,050	40,912			40,912		168,981			(52,239)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/19/2020	11/24/2021	1,535	2,168.49	70,290	27,375			27,375		119,247			(34,953)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/24/2021	5,700	11,985.43	64,410	25,085			25,085		33,161			(32,030)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	300	12,045.35	66,240	25,798			25,798		112,034			(32,940)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	1,121	1,798.40	42,000	16,357			16,357		73,754			(20,886)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	75,033	337.62	274,400	106												

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/24/2020	11/23/2022	2,524	288.18	15,750				10,999		27,493			(3,959)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	11/24/2020	11/30/2021	57,283	338.52	192,610				77,986		393,208			(95,520)						
HSI	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	19	27,096.46	6,150				2,497		8,874			(3,058)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020	11/30/2021	11,181	276.41	72,540				29,454		92,584			(36,072)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020	11/25/2022	23,445	276.13	214,500				150,184		249,345			(53,846)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	NL	11/25/2020	11/30/2021	1,500	1.00	29,550				11,998		46,620			(14,694)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	655	3,483.80	56,580				22,973		97,333			(28,136)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	191	29,573.74	16,850				47,445		182,019			(58,107)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	11/25/2020	11/30/2021	1,272	2,175.14	49,560				20,123		80,345			(24,645)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/25/2020	11/30/2021	4,500	12,152.21	46,800				19,002		31,325			(23,272)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	411	12,067.14	105,000				42,633		167,576			(52,214)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	976	1,817.34	50,400				20,464		83,954			(25,063)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	57,299	338.43	196,350				79,724		420,031			(97,640)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	11/30/2021	5,515	325.70	22,500				9,136		43,960			(11,189)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS	11/25/2020	11/25/2022	7,904	507.40	83,250				58,288		170,387			(20,898)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	12/02/2022	3,666	381.09	49,700				35,279		97,930			(12,476)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	12/07/2021	103,443	385.67	762,350				324,146		344,650			(379,098)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/02/2020	12/07/2021	33	30,033.20	41,500				109,681		109,681			(20,637)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/02/2020	12/07/2021	27	29,824.02	13,040				5,545		23,803			(6,484)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	274	2,211.59	28,920				12,297		110,884			(14,381)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	228	2,183.10	8,550				3,635		13,959			(4,252)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	4,500	12,456.41	39,150				16,646		74,639			(19,468)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	12/07/2021	381	1,834.35	9,940				4,226		18,143			(4,943)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	19,125	272.80	93,330				39,683		152,344			(46,411)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/01/2023	3,750	265.86	60,200				48,560		78,956			(10,070)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	2,900	275.54	21,040				8,946		47,280			(10,463)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/02/2022	3,988	278.02	37,620				26,704		68,787			(9,444)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	12/02/2020	12/07/2021	59,929	337.52	231,280				98,339		470,746			(115,010)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/08/2021	11,534	277.16	71,680				30,669		89,578			(35,645)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/02/2022	14,778	275.50	141,450				100,540		164,734			(35,557)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/08/2021	1,900	0.99	40,850				17,478		63,012			(20,314)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	12/08/2021	626	3,495.99	57,640				24,662		101,118			(28,663)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	12/03/2020	12/08/2021	153	29,849.64	100,620				43,044		154,630			(50,027)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	12/08/2021	1,543	2,192.46	70,040				29,968		111,625			(34,829)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	4,500	12,467.13	39,600				16,944		28,054			(19,692)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	12/08/2021	305	12,379.86	69,844				29,884		107,093			(34,732)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	12/08/2021	1,028	1,835.76	37,050				15,852		80,191			(18,424)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	59,966	337.31	239,120				102,311		493,838			(118,908)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/08/2021	8,567	326.52	35,000				14,975		66,220			(17,405)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	12/02/2022	3,197	505.79	38,550				27,401		73,834			(9,691)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	NS	12/03/2020	12/08/2021	2,893	171.42	6,750				2,888		3,480			(3,357)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/09/2020	12/14/2021	107,671	384.56	885,800				393,213		415,038			(440,486)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2020	12/14/2022	11,499	382.26	153,560				110,747		113,449			(38,285)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/14/2021	23,178	272.85	120,280				53,393		186,371			(59,812)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/08/2023	5,981	272.04	79,520				64,645		102,463			(13,302)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/14/2021	2,529	277.34	17,430				7,737		37,415			(8,668)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/14/2022	2,529	287.86	15,540				11,207		28,346			(3,874)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	12/09/2020	12/14/2021	63,792	335.16	313,500				139,165		605,384			(155,896)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	37	30,159.01	46,530				20,655		118,499			(23,138)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	40	30,068.81	21,000				9,322		30,850			(10,443)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	12/09/2020	12/14/2021	5,700	12,364.64	53,010				23,532		30,539			(26,361)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	263	1,875.51	33,200				14,738		98,530			(16,510)						
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/10/2020	12/15/2021	23	26,410.59	7,500				3,349		11,275			(3,730)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/15/2021	13,992	278.44	87,360				39,013		96,353			(43,442)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/25/2022	17,110	276.61			117,500		65,353		108,853			(52,147)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/19/2024	3,276	273.86			54,270		46,168		53,829			(8,102)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/20/2021	01/25/2022	1,741	284.37			15,450		8,593		17,194			(6,857)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	24,193	343.57			87,200		48,500		129,201			(38,700)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	01/20/2021	01/25/2022	15,725	338.28			83,200		46,275		130,859			(36,925)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	01/21/2021	01/26/2022	2,700	0.99			69,390		38,780		95,733			(30,610)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	691	3,593.02			67,250		37,584		108,835			(29,666)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	01/21/2021	01/26/2022	176	31,144.83			124,190		69,406		173,691			(54,784)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	1,304	2,445.88			82,560		46,140		111,794			(36,420)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/21/2021	01/26/2022	6,500	13,404.99			60,450		33,784		9,435			(26,666)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	01/21/2021	01/26/2022	254	13,311.15			76,500		42,753		100,859			(33,747)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/21/2021	01/26/2022	1,448	2,141.42			78,027		43,607		101,458			(34,420)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	24,531	343.07			87,480		48,890		127,183			(38,590)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	16,051	337.45			87,980		49,169		135,128			(38,811)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,726	329.53			13,050		7,293		20,764			(5,757)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/20/2023	2,098	504.36			33,400		25,952		52,462			(7,448)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	01/21/2021	01/26/2022	2,853	170.89			9,050		5,058		5,069			(3,992)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	34,022	392.42			172,900		100,128		78,860			(72,772)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	13,609	387.45			94,120		54,506		50,095			(39,614)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	01/29/2021	02/02/2022	29,835	382.86			267,900		155,144		161,090			(112,756)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	14,411	272.03			75,036		43,454		98,121			(31,582)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	01/29/2024	3,326	276.51			49,158		42,223		57,582			(6,935)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	71,278	340.61			233,000		134,933		500,902			(98,067)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	42,522	334.40			221,010		127,989		458,888			(93,021)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	6,424	327.21			25,410		14,715		49,448			(10,695)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	43	30,342.41			58,240		33,660		154,006			(24,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	50	30,342.41			20,250		11,704		37,802			(8,546)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	01/29/2021	02/02/2022	217	30,432.35			126,620		73,327		193,410			(53,293)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	342	2,354.16			12,800		7,398		21,730			(5,402)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	01/29/2021	02/02/2022	1,325	2,375.22			69,502		40,249		106,005			(29,253)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	12,900	12,925.38			112,230		64,994		155,533			(47,236)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	01/29/2021	02/02/2022	348	13,054.63			94,500		54,726		135,424			(39,774)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	01/29/2021	02/01/2022	241	2,071.56			35,400		20,460		52,489			(14,940)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	01/29/2021	02/02/2022	1,109	2,125.48			32,660		18,914		46,029			(13,746)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	01/29/2021	02/02/2022	4,055	172.95			10,150		5,878		5,706			(4,272)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2021	02/04/2022	2,700	0.99			63,720		37,360		90,722			(26,360)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	02/01/2021	02/04/2022	736	3,523.78			66,560		39,025		110,084			(27,539)				
FIDMFDYN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2021	02/08/2022	23,218	279.94			142,350		84,625		147,210			(57,729)				
FIDMFDYN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/03/2021	02/03/2023	65,012	279.94			564,200		448,702		559,822			(115,498)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	40,981	383.87			370,520		220,268		226,668			(150,252)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	01/14/2022	32,367	389.23			207,080		116,967		105,218			(90,113)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/03/2023	18,011	381.19			260,130		206,879		207,990			(53,251)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	55,859	394.60			267,500		159,024		124,884			(108,476)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	16,444	386.55			128,520		76,403		73,908			(52,117)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	33	30,785.04			43,400		25,801		104,585			(17,599)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	49	30,692.87			21,900		13,019		40,055			(8,881)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	289	2,397.11			44,100		26,217		81,394			(17,883)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	455	2,421.30			17,160		10,201		25,938			(6,959)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	5,800	13,402.37			64,380		38,273		32,519			(26,107)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/03/2021	02/08/2022	463	2,146.74			14,100		8,382		21,733			(5,718)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	26,810	344.31			73,040		43,421		127,889			(29,619)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	02/03/2021	02/08/2022	24,982	337.75			113,980		67,759		211,701			(46,221)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	21,985	277.82			120,960		71,909		130,386			(49,051)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/02/2024	6,962	274.82			103,816		89,654		111,436			(14,162)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/08/2022	3,136	287.55			22,410		13,322		25,337			(9,088)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	02/03/2021	02/03/2023	15,332	294.15			120,120		95,530		132,054			(24,590)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/04/2021	02/09/2022																

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2021	02/15/2022	31,935	385.16		300,120			184,635		156,639			(115,485)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2021	02/15/2022	66,206	394.79		359,550			221,196		139,410			(138,354)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	02/10/2021	02/15/2022	14,020	387.08		118,800			73,086		58,867			(45,714)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/15/2022	14,580	279.27		80,520			49,536		77,537			(30,984)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/09/2024	1,823	275.71		27,770			24,175		28,373			(3,595)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/15/2022	29,623	345.04		96,040			59,084		152,113			(36,956)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/15/2022	26,298	338.42		138,330			85,101		222,094			(53,229)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/10/2021	02/15/2022	25	31,940.80		26,560			16,340		55,304			(10,220)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	02/10/2021	02/15/2022	41	31,594.98		16,900			10,397		30,799			(6,503)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	02/10/2021	02/15/2022	238	2,579.70		6,240			3,639		8,600			(2,401)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/10/2021	02/15/2022	6,000	13,655.27		55,800			34,328		3,476			(21,472)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/10/2021	02/15/2022	219	2,216.25		39,950			5,512		21,869			(15,373)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/10/2021	02/15/2022	307	2,287.00		8,960			5,512		8,015			(3,448)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/11/2021	02/16/2022	17,057	280.55		112,320			69,432		102,917			(42,888)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/11/2021	02/10/2023	25,586	280.27		236,880			191,157		221,017			(45,723)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/11/2021	02/16/2022	3,300	0.97		70,290			43,451		90,094			(26,839)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/11/2021	02/16/2022	599	3,682.69		30,360			18,767		46,235			(11,593)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	02/11/2021	02/16/2022	178	31,147.82		106,400			65,773		145,753			(40,627)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	02/11/2021	02/16/2022	1,341	2,535.25		58,480			36,150		71,146			(22,330)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/11/2021	02/16/2022	6,100	13,734.35		55,510			34,314		8,253			(21,196)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	02/11/2021	02/16/2022	277	13,555.80		66,880			41,343		81,379			(25,537)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	02/11/2021	02/16/2022	1,006	2,287.60		42,550			26,303		42,932			(16,247)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/11/2021	02/16/2022	29,659	344.62		97,020			59,974		151,871			(37,046)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/11/2021	02/16/2022	26,330	338.01		140,070			86,586		224,750			(53,484)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS	02/11/2021	02/16/2022	4,237	329.42		16,660			10,299		25,740			(6,361)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	NS	02/11/2021	02/10/2023	2,306	531.51		5,720			4,616		32,504			(1,104)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	02/11/2021	02/16/2022	2,920	171.89		11,750			7,263		7,260			(4,487)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/17/2021	02/23/2022	23,997	280.26		129,888			82,727		119,159			(47,161)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	02/17/2021	02/16/2024	2,909	276.41		44,240			38,822		44,333			(5,418)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	02/17/2021	02/23/2022	2,432	287.30		18,760			11,948		20,465			(6,812)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/17/2021	02/23/2022	30,819	378.88		299,520			190,768		235,002			(108,752)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	02/17/2021	02/17/2023	14,487	379.64		195,250			159,365		172,432			(35,885)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/17/2021	02/23/2022	40,038	386.09		258,400			164,578		178,345			(93,822)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	02/17/2021	02/23/2022	10,273	382.29		82,680			62,660		61,410			(30,020)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2021	02/23/2022	25,402	344.24		86,520			55,106		138,711			(31,414)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2021	02/23/2022	32,659	339.61		157,680			100,428		259,256			(57,252)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/17/2021	02/23/2022	32	31,454.95		44,500			28,343		84,357			(16,157)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	02/17/2021	02/23/2022	82	31,613.02		37,180			23,680		62,692			(13,500)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2021	02/23/2022	198	2,543.28		26,300			18,025		30,526			(10,275)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2021	02/23/2022	317	2,540.76		12,240			7,796		16,916			(4,444)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	02/17/2021	02/23/2022	6,500	13,699.71		74,750			47,609		18,798			(27,141)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	02/17/2021	02/23/2022	266	2,269.64		7,800			4,968		8,064			(2,832)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	02/18/2021	02/24/2022	17,149	279.34		109,920			70,334		117,232			(39,586)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/18/2021	02/17/2023	16,434	280.46		138,000			112,808		142,058			(25,192)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	2,600	1.00		59,020			37,765		78,865			(21,255)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	733	3,681.04		62,910			40,254		97,837			(22,656)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	1,442	2,504.13		91,440			58,509		117,530			(32,931)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI	02/18/2021	02/24/2022	6,500	13,637.51		75,400			48,246		5,725			(27,154)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	293	13,692.06		75,600			48,374		93,246			(27,226)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	1,217	2,225.04		48,060			30,752		55,446			(17,308)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	02/18/2021	02/24/2022	25,397	343.98		89,880			57,511		128,838			(32,369)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	02/18/2021	02/24/2022	32,955	339.35		164,590			105,315		248,934			(59,275)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/18/2021	02/17/2023	3,348	523.73		35,040			28,644		58,988			(6,396)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	02/18/2021	02/24/2022	2,405	167.65		4,720			3,020		3,965			(1,700)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	02/24/2023	17,731	276.08	153,860	127,385					196,651			(26,475)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	02/25/2021	03/02/2022	2,400	0.99	48,000	31,661					63,691			(16,339)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	841	3,670.53	70,990	46,825					108,664			(24,165)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	188	31,339.20	109,622	72,307					145,806			(37,315)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	1,521	2,506.18	75,278	49,654					96,031			(25,624)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	02/25/2021	03/02/2022	7,500	12,828.31	86,250	56,891					119,179			(29,359)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	02/25/2021	03/02/2022	366	13,007.90	92,308	60,887					129,935			(31,421)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NS	02/25/2021	03/02/2022	1,318	2,222.17	58,522	38,601					68,333			(19,921)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	16,834	336.84	75,900	50,064					162,058			(25,836)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	37,341	333.57	211,060	139,216					439,250			(71,844)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	03/02/2022	2,755	327.69	11,970	7,895					23,911			(4,075)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	02/25/2021	02/24/2023	3,201	499.47	46,050	38,126					90,540			(7,924)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	02/25/2021	03/02/2022	3,015	168.14	7,000	4,617					5,880			(2,383)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	38	30,894.84	59,520	40,266					127,268			(19,255)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	54	30,832.30	26,350	17,826					41,303			(8,524)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	359	2,487.77	57,690	39,028					75,807			(18,663)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	518	2,465.20	17,940	12,136					24,373			(5,804)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	6,500	12,683.33	59,150	40,015					90,238			(19,135)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	408	2,172.46	11,880	8,037					15,376			(3,843)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/03/2023	9,437	370.50	124,600	104,252					158,307			(20,348)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	39,636	368.27	407,190	275,466					578,947			(131,724)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	68,487	379.40	368,300	249,156					512,424			(119,144)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/2021	03/08/2022	21,571	371.24	188,800	127,724					268,725			(61,076)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	17,700	272.26	126,720	85,727					169,336			(40,993)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/01/2024	6,269	269.01	106,250	94,688					123,901			(11,562)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/03/2023	4,878	297.05	33,320	27,879					37,275			(5,441)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/03/2021	03/08/2022	3,833	287.29	27,830	18,827					32,913			(9,003)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	23,976	337.03	92,820	62,793					219,355			(30,027)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	03/03/2021	03/08/2022	30,738	331.50	179,000	121,094					402,286			(57,906)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/09/2022	22,509	275.16	138,880	94,324					221,513			(44,556)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/03/2023	35,216	277.09	272,570	228,365					367,613			(44,205)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	NL	03/04/2021	03/09/2022	2,500	1.00	52,000	35,317					72,060			(16,683)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	03/04/2021	03/09/2022	648	3,693.73	58,320	39,610					88,734			(18,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	191	31,202.45	124,490	84,551					176,896			(39,939)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	1,264	2,490.09	60,047	40,783					79,439			(19,264)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/04/2021	03/09/2022	6,500	12,464.00	61,750	41,939					156,844			(19,811)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/04/2021	03/09/2022	353	12,788.06	83,424	56,660					124,779			(26,764)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	1,677	2,183.42	75,960	51,590					96,548			(24,370)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	24,084	335.85	89,700	60,922					254,059			(28,778)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	31,185	330.67	171,700	116,615					445,591			(55,085)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	03/04/2021	03/09/2022	3,705	324.51	15,360	10,432					39,078			(4,928)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/03/2023	1,299	503.10	15,180	12,718					34,616			(2,462)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/10/2023	18,318	372.71	219,640	185,847					295,303			(33,793)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	35,019	370.85	319,800	222,331					459,037			(97,469)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	42,831	377.53	263,940	183,496					382,781			(80,444)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	32,864	373.08	264,740	184,052					381,697			(80,688)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	34	32,103.23	51,480	35,790					77,434			(15,690)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	46	31,941.75	29,100	20,231					40,262			(8,869)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021	03/15/2022	387	2,557.16	12,130	8,433					16,618			(3,697)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	6,000	12,752.07	75,600	52,559					97,112			(23,041)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	263	2,274.25	38,280	26,613					19,105			(11,667)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	394	2,267.39	13,590	9,448					12,979			(4,142)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/15/2022	26,192	274.87	154,780	107,606					210,342			(47,174)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/08/2024	4,427	269.45	73,680	66,126					86,510			(7,554)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	03/10/2021	03/10/2023	5,580	291.59	45,600	38,584					56,176			(7,016)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021	03/15/2022	18,848	342.42	64,480	44,828					133,575			(19,652)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/10/2021																	

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	27,543	348.05		93,840			70,508		107,949			(23,332)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	03/31/2021	04/05/2022	34,728	343.37		165,880			124,636		207,355			(41,244)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	45	32,981.55		54,900			41,250		75,664			(13,650)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	52	33,245.40		24,820			18,649		31,510			(6,171)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	192	2,593.58		27,600			20,738		26,318			(6,862)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	422	2,674.47		14,520			10,910		14,509			(3,610)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/31/2021	04/05/2022	6,200	13,091.44		62,000			46,584		73,270			(15,416)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	225	2,231.62		27,050			20,324		24,935			(6,726)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/31/2021	04/05/2022	495	2,216.07		16,940			12,728		19,930			(4,212)					
FIDMIFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	13,700	276.54		88,920			67,057		123,188			(21,863)					
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	03/31/2023	30,644	276.54		275,400			241,170		334,535			(34,230)					
RA1NBOW	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	3,300	1.00		62,040			46,786		72,274			(15,254)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	04/01/2021	04/06/2022	836	3,934.12		68,640			51,763		83,767			(16,877)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	03/31/2023	7,540	371.00		97,440			85,329		131,009			(12,111)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	15,887	370.63		148,090			111,678		215,672			(36,412)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	22,349	381.40		108,730			81,996		162,979			(26,734)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/01/2021	04/06/2022	19,387	371.74		169,920			128,141		248,516			(41,779)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/01/2021	04/06/2022	223	33,086.90		145,780			109,936		162,381			(35,844)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS	04/01/2021	04/06/2022	6,200	13,329.51		58,900			44,418		91,219			(14,482)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/01/2021	04/06/2022	450	111,060		111,060			83,753		143,728			(27,307)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/01/2021	04/06/2022	1,287	2,247.14		63,800			48,113		68,747			(15,687)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	27,490	348.72		92,000			69,380		114,193			(22,621)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	34,661	344.03		165,880			125,094		213,471			(40,786)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	04/06/2022	6,275	334.66		24,150			18,212		30,919			(5,938)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	04/01/2021	03/31/2023	1,849	521.30		27,000			23,644		36,045			(3,356)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/01/2021	04/06/2022	1,737	2,642.41		88,780			66,951		88,260			(21,829)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/06/2023	3,751	373.21		49,140			43,444		59,777			(5,696)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	12,593	372.09		121,260			93,455		156,160			(27,805)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	24,651	382.54		126,960			97,848		163,436			(29,112)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/07/2021	04/12/2022	21,972	375.44		175,480			135,243		226,324			(40,237)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	18	33,947.95		16,080			12,393		18,308			(3,687)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	66	33,446.26		31,900			24,585		40,528			(7,315)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	453	2,655.86		16,320			12,578		15,345			(3,742)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/07/2021	04/12/2022	7,700	13,616.70		94,710			72,993		171,121			(21,717)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/07/2021	04/12/2022	495	2,236.38		14,520			11,191		17,813			(3,329)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS	04/07/2021	04/12/2022	22,284	276.75		141,520			109,070		163,941			(32,450)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS	04/07/2021	04/05/2024	4,384	276.47		64,080			59,137		88,559			(4,943)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS	04/07/2021	04/06/2023	3,830	289.81		37,070			32,773		42,725			(4,297)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	04/07/2021	04/12/2022	24,124	349.53		87,480			67,421		98,055			(20,059)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	04/07/2021	04/12/2022	39,313	342.82		227,040			174,980		284,371			(52,060)					
FIDMIFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/08/2021	04/13/2022	23,667	278.03		154,440			119,454		189,828			(34,986)					
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/08/2021	04/06/2023	28,329	278.59		248,060			219,614		275,946			(28,446)					
RA1NBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	2,900	0.98		50,460			39,029		56,516			(11,431)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/08/2021	04/13/2022	1,006	3,957.94		79,200			61,258		94,968			(17,942)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/06/2023	4,008	373.85		52,800			46,745		60,062			(6,055)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	12,559	373.10		119,850			92,700		147,351			(27,150)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	24,317	383.58		124,670			96,428		147,854			(28,242)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	21,645	376.47		171,720			132,819		209,062			(38,901)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	266	33,436.56		175,330			135,611		192,994			(39,719)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	1,655	2,623.33		87,560			67,724		87,048			(19,836)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/08/2021	04/13/2022	7,700	13,758.50		94,710			73,255		127,162			(21,455)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/08/2021	04/13/2022	422	13,455.81		120,176			92,952		142,035			(27,224)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/08/2021	04/13/2022	1,828	2,213.44		78,720			60,887		86,713			(17,833)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	24,102	350.18		82,620			63,904		90,413			(18,716)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	39,277	343.13		224,400			173,565		264,044			(50,835)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	3,273	335.73		12,540			9,699		16,222			(2,841)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/08/2021	04/06/2023	5,102	534.59		60,500			53,562		76,887			(6,938)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA	04/08/2021	04/13/2022	4,863	162.04		9,680			7,487		10,358			(2,193)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/14/2023	4,815	372.32		65,520			58,575		80,384			(6,945)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	9,898	372.70		95,090			75,125		122,408			(19,965)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	19,528	381.29		113,150			89,393		146,960			(23,757)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/14/2021	04/19/2022	26,751	375.31		223,000			176,179		287,193			(46,821)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	30	33,629.69		37,0													

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/14/2021	04/19/2022	534	2,243.22	15.600		12,325		17,645					(3,275)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/14/2021	04/19/2022	37,991	351.07	128,000		101,125		133,691					(26,875)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/14/2021	04/19/2022	35,617	344.67	196,800		155,480		215,114					(41,320)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	15,674	280.37	80,410		63,527		88,803					(16,883)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/12/2024	4,010	274.61	63,690		59,192		67,123					(4,498)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/14/2023	1,741	292.66	14,800		14,800		17,140					(1,569)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/14/2021	04/19/2022	2,785	285.77	22,640		17,886		27,905					(4,754)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/15/2021	04/19/2022	11,045	279.55	79,050		62,626		78,371					(16,424)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/15/2021	04/14/2023	5,344	280.95	49,050		43,912		45,544					(5,138)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	3,900	0.99	99,060		78,479		109,430					(20,581)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/15/2021	04/19/2022	1,077	3,977.45	82,130		65,066		97,313					(17,064)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/14/2023	4,514	375.47	62,050		55,551		66,393					(6,499)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	9,825	375.84	93,240		73,868		99,928					(19,372)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	19,384	384.50	110,230		93,328		114,307					(22,902)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/15/2021	04/19/2022	26,288	378.10	219,780		174,118		234,177					(45,662)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	314	33,865.81	234,330		185,645		233,997					(48,685)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/19/2022	1,704	2,689.47	92,000		72,886		80,996					(19,114)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	10,100	14,026.19	126,250		100,020		83,067					(26,230)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	613	13,899.95	159,100		126,045		182,331					(33,055)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	1,949	2,248.03	92,400		73,203		99,347					(19,197)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	38,101	353.13	130,290		103,220		110,711					(27,070)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	35,148	346.35	197,540		156,498		185,608					(41,042)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/15/2021	04/19/2022	6,203	337.89	27,090		21,462		28,982					(5,628)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/15/2021	04/14/2023	5,446	531.49	80,190		71,791		88,369					(8,399)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	04/15/2021	04/19/2022	3,024	162.20	6,000		4,753		5,455					(1,247)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/21/2023	6,891	376.16	95,160		86,003		99,183					(9,157)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	9,012	377.29	82,280		66,596		85,126					(15,684)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	19,613	386.72	101,380		82,055		100,718					(19,325)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	04/21/2021	04/26/2022	14,312	380.68	107,460		86,976		110,047					(20,484)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022	17,305	285.14	79,200		64,103		66,918					(15,097)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/19/2024	5,408	280.43	79,200		74,121		74,075					(5,079)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/21/2023	2,755	294.47	25,280		25,287		25,063					(2,433)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	21	34,069.03	24,850		20,113		20,855					(4,737)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	50	34,410.40	22,610		18,300		21,813					(4,310)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	332	2,703.45	13,860		11,218		10,401					(2,642)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/21/2021	04/26/2022	6,600	13,935.15	67,320		54,487		39,734					(12,833)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	04/21/2021	04/26/2022	536	2,226.18	18,720		15,152		22,104					(3,568)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	22,921	355.26	77,220		62,500		55,907					(14,720)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/21/2021	04/26/2022	40,553	348.12	230,460		186,529		188,591					(43,931)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/27/2022	19,632	279.30	146,300		118,816		143,310					(27,484)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/21/2023	31,769	279.58	323,960		293,195		295,341					(30,765)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	04/22/2021	04/27/2022	3,100	0.99	38,440		31,219		40,891					(7,221)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	648	4,006.77	42,640		34,630		47,487					(8,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	04/22/2021	04/21/2023	7,173	374.91	98,010		88,703		109,368					(9,308)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/22/2021	04/27/2022	9,033	376.41	81,600		66,271		91,983					(15,329)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/22/2021	04/27/2022	19,659	385.45	103,600		84,138		114,368					(19,462)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	04/22/2021	04/27/2022	14,611	379.42	111,650		90,675		124,891					(20,975)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	234	33,680.63	143,780		116,770		148,752					(27,010)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	1,518	2,678.76	66,929		56,929		76,724					(15,482)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	04/22/2021	04/27/2022	6,600	13,762.36	67,320		54,673		55,563					(12,647)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	392	13,666.02	111,780		90,781		133,162					(20,999)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	04/27/2022	1,254	2,203.59	45,080		36,611		50,144					(8,469)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	23,255	354.31	82,160		66,725		51,261					(15,435)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	40,623	347.18	235,980		191,649		179,452					(44,331)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS	04/22/2021	04/27/2022	4,416	338.35	25,800		20,953		24,952					(4,847)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG	04/22/2021	04/21/2023	1,204	537.31	17,460		15,802		17,531					(1,658)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	04/22/2021	0																

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	04/28/2021	05/03/2022	30,109	345.53		179,520	148,771				181,876							(30,749)	
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/28/2021	05/03/2022	15,854	284.19		78,760	65,270				68,000								(13,490)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	04/28/2021	04/26/2024	5,765	280.02		85,920	80,969				80,484								(4,951)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	04/28/2021	04/28/2023	3,081	294.73		30,330	27,707				27,858								(2,623)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	04/28/2021	05/03/2022	1,712	286.55		18,000	14,917				16,595								(3,083)
SPMAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	04/29/2021	05/04/2022	369	279.05		1,440	1,197				1,253								(243)
SPMAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	04/29/2021	04/28/2023	369	270.64		3,950	3,614				3,758								(337)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	04/29/2021	05/04/2022	17,469	279.94		127,890	106,338				121,653								(21,552)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	04/29/2021	04/28/2023	21,390	280.22		215,400	197,050				190,790								(18,350)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	12,492	376.24		111,860	93,009				125,339								(18,851)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	15,681	386.40		76,110	63,284				81,485								(12,626)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	23,389	380.38		165,440	137,560				182,456								(27,880)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	04/28/2023	8,239	375.86		109,120	99,824				115,459								(9,296)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	04/29/2021	05/04/2022	191	34,298.78		124,800	103,769				123,804								(21,031)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	04/29/2021	05/04/2022	1,195	2,789.94		63,030	52,408				47,986								(10,622)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/29/2021	05/04/2022	6,000	13,970.21		69,000	57,372				52,235								(11,628)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	04/29/2021	05/04/2022	336	14,137.85		82,532	68,624				93,917								(13,908)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/29/2021	05/04/2022	1,438	2,302.34		60,093	59,429				59,429								(10,127)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	15,001	354.94		50,490	41,981				39,110								(8,509)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	30,295	346.78		184,370	153,300				160,341								(31,070)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA	04/29/2021	05/04/2022	2,353	339.64		9,200	7,650				7,977								(1,550)
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	04/29/2021	04/28/2023	3,406	544.99		42,500	38,879				42,767								(3,621)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	04/30/2021	05/04/2022	3,500	0.99		61,950	51,653				65,881								(10,297)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/30/2021	05/04/2022	906	3,974.74		68,040	56,731				78,790								(11,309)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/05/2023	6,365	376.66		82,800	76,430				91,675								(6,370)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	11,935	377.04		107,100	90,779				119,660								(16,321)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	16,974	386.46		86,400	73,233				95,280								(13,167)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	25,461	380.43		159,486	188,160				209,804								(28,674)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/10/2022	21,364	282.79		105,433	89,366				104,769								(16,067)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/03/2024	4,707	280.03		66,625	63,210				65,981								(3,415)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/05/2023	4,437	304.10		29,614	27,336				25,264								(2,278)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/05/2021	05/10/2022	1,707	292.97		12,895	10,930				11,016								(1,965)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	21,096	357.00		66,960	56,756				37,478								(10,204)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM	05/05/2021	05/10/2022	39,847	348.81		233,920	198,273				160,237								(35,647)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	35	34,230.34		41,760	35,396				34,893								(6,364)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	70	34,264.57		34,560	29,293				32,556								(5,267)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	367	2,723.94		18,400	15,596				13,090								(2,804)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/05/2021	05/10/2022	6,100	13,503.37		56,120	47,568				87,561								(8,552)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	223	2,232.40		27,150	27,013				27,883								(4,137)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/05/2021	05/10/2022	402	2,227.91		12,060	10,222				13,789								(1,838)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/06/2021	05/11/2022	14,920	281.21		107,520	91,422				93,703								(16,098)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/06/2021	05/05/2023	27,709	280.93		283,920	262,432				239,031								(21,488)
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	05/06/2021	05/11/2022	3,000	1.00		59,700	50,762				64,878								(8,938)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	05/06/2021	05/11/2022	625	4,019.43		53,500	45,490				59,126								(8,010)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/05/2023	6,071	378.47		79,580	73,557				81,600								(6,023)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	11,878	378.47		109,350	92,978				110,047								(16,372)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	17,157	388.32		88,400	75,165				85,172								(13,235)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/06/2021	05/11/2022	25,339	382.26		189,120	160,805				187,302								(28,315)
SPMAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/06/2021	05/05/2023	366	272.60		4,040	3,378				3,378								(306)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/06/2021	05/11/2022	174	34,341.23		127,200	108,156				115,872								(19,044)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/06/2021	05/11/2022	1,460	2,728.47		102,000	86,729				82,998								(15,271)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	6,100	13,613.73		56,120	47,718				86,249								(8,402)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/06/2021	05/11/2022	353	13,559.27		110,064	93,589				134,951								(16,478)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/06/2021	05/11/2022	1,472	2,241.42		69,927	59,458				76,726								(10,469)
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS	05/06/2021	05/11/2022	21,020	358.28		66,960	52,722				52,722								(10,025)
SP500LV5	INDEX LIAB	EX5																					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/17/2022	22,641	280.68		-108,376			-93,889		-133,127								
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/10/2024	9,495	274.11		-150,332			-143,572		-163,984								
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/12/2021	05/12/2023	9,149	301.01		-78,840			-73,520		-61,681								
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	26,816	353.60		-96,460			-83,566		-70,234								
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/12/2021	05/17/2022	31,826	349.51		-165,240			-143,151		-134,744								
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2021	05/18/2022	23,627	278.50		-175,560			-152,561		-187,498								
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/13/2021	05/12/2023	21,837	277.94		-231,190			-215,880		-223,960								
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	3,500	0.99		-68,950			-59,917		-76,878								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	05/13/2021	05/18/2022	708	3,952.45		-56,560			-49,150		-63,847								
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/12/2023	7,693	374.68		-108,750			-101,548		-114,087								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	15,121	376.19		-141,360			-122,841		-154,669								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	22,550	382.22		-149,600			-130,002		-160,222								
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	367	277.34		-1,840			-1,599		-1,520								
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/18/2022	2,572	270.53		-21,070			-18,310		-18,687								
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/13/2021	05/12/2023	4,409	270.53		-50,640			-47,286		-45,650								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	17,244	386.74		-85,800			-74,560		-90,382								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	197	34,089.49		-115,240			-100,143		-115,159								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/13/2021	05/18/2022	1,457	2,684.42		-83,460			-72,527		-77,059								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	7,900	13,109.15		-84,530			-73,456		-149,079								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	404	13,161.58		-105,470			-91,653		-140,589								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	05/13/2021	05/18/2022	1,474	2,183.97		-59,200			-51,445		-72,213								
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	26,637	356.66		-86,450			-75,125		-48,706								
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	31,320	351.53		-148,730			-129,246		-96,905								
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/18/2022	2,634	342.65		-10,431			-9,065		-5,505								
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF	05/13/2021	05/12/2023	2,386	551.62		-28,440			-26,557		-26,657								
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/19/2023	8,981	379.72		-111,520			-105,048		-115,882								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,339	379.34		-177,100			-156,740		-182,910								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	14,264	387.67		-75,600			-66,909		-76,574								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/19/2021	05/24/2022	20,603	382.75		-148,200			-131,163		-151,501								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	21	34,540.06		-20,860			-18,462		-20,360								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS	05/19/2021	05/24/2022	44	33,997.72		-29,250			-25,887		-27,410								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	374	16,200		-2,731.59			-16,338		-11,967								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/19/2021	05/24/2022	6,600	13,237.91		-77,880			-68,927		-136,949								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	228	2,213.38		-26,000			-23,011		-33,320								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/19/2021	05/24/2022	365	2,266.03		-10,480			-9,275		-13,846								
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/19/2021	05/24/2022	20,251	354.00		-75,900			-67,174		-52,461								
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP	05/19/2021	05/24/2022	30,524	349.23		-162,240			-143,589		-123,764								
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/24/2022	22,474	282.77		-107,880			-95,478		-114,357								
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/17/2024	9,787	278.91		-141,460			-136,009		-143,962								
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/19/2023	6,514	298.11		-50,540			-47,607		-51,085								
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/19/2021	05/24/2022	3,771	291.11		-31,130			-27,551		-28,246								
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/20/2021	05/25/2022	26,711	282.18		-171,000			-151,799		-156,459								
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/20/2021	05/19/2023	45,231	281.05		-443,230			-418,071		-394,616								
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	2,100	0.99		-37,380			-33,183		-39,859								
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	05/20/2021	05/25/2022	600	4,015.90		-51,600			-45,806		-54,501								
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/19/2023	9,210	381.15		-116,550			-109,934		-106,109								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	20,263	380.77		-177,100			-157,214		-159,339								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	14,473	389.13		-77,550			-68,842		-64,936								
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2021	05/25/2022	20,526	384.57		-145,080			-128,789		-126,500								
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/25/2022	1,097	279.33		-5,520			-4,900		-3,842								
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/20/2021	05/19/2023	1,462	277.42		-13,400			-12,639		-10,463								
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	129	34,254.57		-93,720			-83,196		-91,965								
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	1,192	2,713.04		-70,400			-62,495		-62,296								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/20/2021	05/25/2022	6,700	13,494.09		-80,400			-71,372		-113,130								
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	341	13,332.16		-94,300			-83,711		-115,769								
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	05/20/2021	05/25/2022	1,087	2,223.21		-53,280			-47,297		-62,542								
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF	05/20/2021	05/25/2022	20,164	355.53		-76,590			-67										

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	06/01/2022	19,422	283.03		108,000			97,634		98,532			(10,366)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	05/24/2024	3,956	280.53		58,520			56,625		55,191			(1,895)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	05/26/2021	05/26/2023	4,799	299.86		36,680			34,898		34,797			(1,782)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	05/26/2021	06/01/2022	30,737	355.27		114,450			103,464		97,214			(10,986)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG	05/26/2021	06/01/2022	27,809	347.75		172,900			156,304		153,809			(16,596)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	05/27/2021	06/02/2022	20,242	280.18		157,320			142,639		141,816			(14,681)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	05/27/2021	05/26/2023	31,961	281.02		327,600			312,104		275,157			(15,496)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	3,000	0.99		83,100			75,345		85,434			(7,755)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	05/27/2021	06/02/2022	569	4,002.85		57,362			52,009		48,341			(5,353)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	05/26/2023	9,439	379.88		130,680			124,499		121,550			(6,181)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	11,798	381.40		108,450			98,330		95,521			(10,120)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	11,274	389.79		63,640			57,701		53,668			(5,939)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	05/27/2021	06/02/2022	22,810	385.60		165,300			149,874		143,082			(15,426)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	06/02/2022	4,017	279.58		20,240			18,351		14,012			(1,889)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	06/02/2022	730	276.02		4,760			4,316		3,498			(444)						
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	05/27/2021	05/26/2023	4,382	272.73		50,760			48,359		40,877			(2,401)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	174	34,326.78		126,000			114,242		118,017			(11,758)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	917	2,701.37		54,750			49,641		46,522			(5,109)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	05/27/2021	06/02/2022	4,300	13,657.85		47,730			43,276		58,444			(4,454)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	227	13,917.34		67,301			61,021		83,928			(6,280)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	924	2,236.70		47,880			43,412		50,087			(4,468)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	30,760	355.00		110,250			99,962		99,180			(10,288)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	27,831	347.83		166,250			150,736		152,867			(15,514)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	NS	05/27/2021	06/02/2022	2,051	340.32		10,710			9,711		10,148			(999)						
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA	05/27/2021	05/26/2023	1,792	554.37		19,350			18,435		19,345			(915)						
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP	05/27/2021	06/02/2022	2,814	175.75		5,850			5,304		2,897			(546)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	40	34,507.88		49,980			46,252		39,663			(3,728)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	67	34,542.46		33,350			30,642		28,626			(2,488)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	368	2,720.38		14,600			13,511		11,360			(1,089)						
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	06/03/2021	06/08/2022	6,000	13,529.68		57,600			53,304		64,643			(4,296)						
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	06/03/2021	06/08/2022	263	2,297.48		9,180			8,495		9,328			(685)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/02/2023	8,419	379.69		112,000			107,777		109,685			(4,223)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	6,841	380.07		62,660			57,986		60,410			(4,674)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	11,050	387.67		65,100			60,244		61,518			(4,856)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	06/03/2021	06/08/2022	30,257	382.35		244,950			226,679		234,187			(18,271)						
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2021	06/08/2022	16,086	283.66		97,200			89,950		79,054			(7,250)						
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2021	06/03/2024	5,719	276.95		101,440			98,699		90,906			(2,541)						
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2021	06/02/2023	8,183	302.08		61,200			58,892		53,422			(2,308)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS	06/03/2021	06/08/2022	16,947	355.93		62,640			57,968		56,538			(4,672)						
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS	06/03/2021	06/08/2022	25,712	349.43		149,600			138,441		135,942			(11,159)						
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS	06/03/2021	06/08/2022	4,432	294.16		31,720			29,354		27,748			(2,366)						
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/04/2021	06/08/2022	34,136	282.69		250,560			232,513		194,225			(18,047)						
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	06/04/2021	06/02/2023	35,914	282.97		362,590			349,406		277,002			(13,184)						
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	1,800	0.99		41,760			38,752		41,346			(3,008)						
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	06/04/2021	06/08/2022	807	4,085.29		59,598			55,305		54,556			(4,293)						
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/02/2023	8,106	382.44		107,570			103,659		89,653			(3,911)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	6,798	383.20		59,800			55,493		47,137			(4,307)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	10,982	390.47		63,420			58,852		46,464			(4,568)						
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	06/04/2021	06/08/2022	30,070	385.50		232,300			215,569		179,800			(16,731)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/08/2022	2,544	282.83		11,060			10,263		6,627			(797)						
SPWAESE - 1YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/08/2022	727	275.40		5,440			5,048		3,716			(392)						
SPWAESE - 2YR	INDEX LIAB	EX5	Equity/Index	GS	06/04/2021	06/02/2023	1,454	275.68		15,680			15,110		11,628			(570)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	193	34,582.60		140,499			130,380		126,193			(10,119)						
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	06/04/2021	06/08/2022	1,429	2,731.39		79,248			73,540		66,703			(5,708)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	06/09/2021	06/14/2022	2,711	295.10		20,640			19,443		16,095			(1,197)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	32,782	355.31		119,840			112,887		95,471			(6,953)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	25,757	348.82		152,240			142,408		127,854			(8,832)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	20	34,584.92		22,610			21,298		19,612			(1,312)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	44	34,516.03		23,100			21,760		21,095			(1,340)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	183	2,718.70		22,750			21,430		15,678			(1,320)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	293	2,732.37		10,400			9,797		7,502			(603)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	6,200	13,814.94		78,120			73,588		104,950			(4,532)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	215	2,299.20		27,250			25,669		21,747			(1,581)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	344	2,322.47		12,960			12,208		11,281			(752)					
FIDMIFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/15/2022	38,243	283.30		306,290			289,367		207,787			(16,923)					
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/09/2023	39,647	283.02		439,570			427,292		306,559			(12,278)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	2,300	0.99		47,610			44,979		46,039			(2,631)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/15/2022	439	4,063.30		42,300			39,963		38,434			(2,337)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/09/2023	8,333	381.69		120,000			116,648		100,809			(3,352)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	11,719	384.38		106,650			100,757		81,215			(5,893)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	10,156	392.06		58,500			55,268		42,733			(3,232)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	19,531	388.99		135,750			132,249		101,157			(7,501)					
SPMAESE - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	06/10/2021	06/15/2022	1,812	280.67		8,950			8,455		6,309			(495)					
SPMAESE - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	06/10/2021	06/15/2022	1,087	273.77		8,940			8,446		6,718			(494)					
SPMAESE - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	06/10/2021	06/09/2023	1,812	274.04		20,300			19,733		15,935			(567)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	133	34,466.24		105,340			99,520		100,366			(5,820)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	659	2,722.52		45,720			43,194		37,807			(2,526)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	06/10/2021	06/15/2022	6,300	13,960.35		80,640			76,184		85,787			(4,456)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	06/10/2021	06/15/2022	301	13,750.94		87,486			82,652		97,288			(4,834)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	909	2,318.34		41,790			39,481		40,384			(2,309)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	32,381	356.50		123,210			116,402		97,508			(6,808)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	25,671	349.99		151,360			142,997		125,745			(8,363)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	1,750	342.11		8,460			7,993		6,992			(467)					
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/09/2023	1,385	538.87		22,820			22,183		20,950			(637)					
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	3,938	177.20		7,210			6,812		3,507			(398)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/16/2023	6,834	381.61		86,060			84,380		83,491			(1,680)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	12,090	380.85		109,020			104,803		103,863			(4,217)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	11,039	389.84		62,160			59,756		58,389			(2,404)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	31,014	383.13		246,620			237,081		233,551			(9,539)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	26	34,033.67		31,500			30,282		33,304			(1,218)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	35	33,931.56		16,680			16,035		16,444			(645)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	259	2,719.75		10,500			10,094		8,336			(406)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	06/16/2021	06/21/2022	5,800	13,983.01		56,840			54,642		59,658			(2,198)					
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	475	2,307.74		12,540			12,055		11,446			(485)					
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	NS-	06/16/2021	06/21/2022	17,193	284.20		96,000			92,287		83,592			(3,713)					
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	NS-	06/16/2021	06/14/2024	4,298	280.29		66,840			65,970		61,239			(870)					
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	NS-	06/16/2021	06/16/2023	9,293	294.61		85,320			83,654		88,015			(1,666)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/16/2021	06/21/2022	24,622	354.45		94,920			91,249		64,114			(3,671)					
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/16/2021	06/21/2022	26,967	347.97		163,760			157,426		126,113			(6,334)					
FIDMIFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	43,653	280.35		339,480			327,288		307,251			(12,192)					
FIDMIFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/16/2023	28,747	279.79		314,280			308,574		271,076			(5,706)					
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	3,000	0.99		64,200			61,894		62,664			(2,306)					
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2021	06/22/2022	794	4,141.50		60,060			57,903		49,279			(2,157)					
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/17/2021	06/22/2022	192	33,857.27		110,500			106,531		114,207			(3,969)					
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/17/2021	06/22/2022	1,540	2,687.00		66,420			64,035		63,427			(2,385)					
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NS-	06/17/2021	06/22/2022	5,900	14,163.81		59,000			56,881		55,897			(2,119)					
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/16/2023	7,096	379.40		87,750			86,157		78,475			(1,593)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	11,827	378.65		103,950			100,217		100,030			(3,733)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	10,776	386.58		59,450			57,315		53,180			(2,135)					
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	3																

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/23/2021	06/28/2022	19,007	381.08		152,640	149,688		162,641		162,641			(2,952)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	06/23/2021	06/28/2022	15	33,569.37		19,600	19,221		23,752		23,752			(379)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	06/23/2021	06/28/2022	50	33,738.74		31,450	30,842		30,007		30,007			(608)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2021	06/28/2022	187	2,679.47		20,660	20,260		21,061		21,061			(400)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2021	06/28/2022	299	2,644.67		11,952	11,721		12,004		12,004			(231)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2021	06/28/2022	7,000	14,274.24		88,900	87,181		85,177		85,177			(1,719)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	06/23/2021	06/28/2022	260	2,280.43		9,180	9,002		8,747		8,747			(178)				
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2021	06/28/2022	25,280	354.47		87,720	86,024		82,902		82,902			(1,696)				
SP500LV5	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2021	06/28/2022	32,629	347.32		188,700	185,051		193,308		193,308			(3,649)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2021	06/28/2022	19,778	281.42		123,750	121,357		119,944		119,944			(2,393)				
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2021	06/21/2024	6,832	277.53		111,910	111,182		107,519		107,519			(728)				
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2021	06/23/2023	14,213	296.83		105,780	104,747		122,292		122,292			(1,033)				
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2021	06/28/2022	4,160	288.75		30,360	29,773		37,784		37,784			(587)				
FIDMFYDN - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/24/2021	06/24/2022	22,629	285.08		136,960	134,658		106,530		106,530			(2,302)				
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/24/2021	06/23/2023	22,982	283.67		220,350	218,504		171,049		171,049			(1,846)				
RAINBOW	INDEX LIAB.	EX5	Equity/Index	CITI	06/24/2021	06/29/2022	2,600	1.00		70,200	66,036		66,738		66,738			(1,164)				
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF	06/24/2021	06/29/2022	582	4,077.08		53,520	52,633		46,852		46,852			(887)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BNP	06/24/2021	06/29/2022	184	34,128.42		139,860	137,542		133,643		133,643			(2,318)				
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	06/24/2021	06/29/2022	1,184	2,683.12		74,240	73,009		66,748		66,748			(1,231)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	7,000	14,365.96		89,600	88,115		81,823		81,823			(1,485)				
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	362	14,236.66		111,592	109,742		116,043		116,043			(1,850)				
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	1,028	2,300.95		56,928	55,984		53,541		53,541			(944)				
SPDR GOLD	INDEX LIAB.	EX5	Equity/Index	BNP	06/24/2021	06/29/2022	3,614	167.20		6,960	6,845		6,057		6,057			(115)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/24/2021	06/23/2023	6,596	379.78		84,000	83,296		81,927		81,927			(704)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	9,498	379.41		84,600	83,198		85,230		85,230			(1,402)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	8,706	386.99		49,830	49,004		49,139		49,139			(826)				
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	BOA	06/24/2021	06/29/2022	18,996	381.30		151,920	149,402		152,679		152,679			(2,518)				
SPMAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	2,577	282.79		7,147	7,029		7,698		7,698			(118)				
SPMAESE - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	736	277.36		3,308	3,253		3,520		3,520			(55)				
SPMAESE - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/23/2023	1,104	277.09		8,427	8,356		8,326		8,326			(71)				
SP500LV5	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	25,244	355.32		85,914	84,490		86,619		86,619			(1,424)				
SP500LV5	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	32,582	348.17		184,038	180,987		185,956		185,956			(3,051)				
SP500LV5	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/29/2022	3,816	340.33		18,850	18,538		19,687		19,687			(312)				
SP500LV8	INDEX LIAB.	EX5	Equity/Index	MS	06/24/2021	06/23/2023	2,198	548.52		26,829	26,604		26,436		26,436			(229)				
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	26	34,433.50		31,230	31,230		31,230		31,230							
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	35	34,744.02		21,600	21,600		21,600		21,600							
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	WF	06/30/2021	07/06/2022	346	2,319.79		13,040	13,040		13,040		13,040							
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/30/2021	06/30/2023	3,683	390.46		47,460	47,460		47,460		47,460							
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	7,893	379.70		73,500	73,500		73,500		73,500							
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	9,472	388.82		51,840	51,840		51,840		51,840							
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	JPM	06/30/2021	07/06/2022	10,524	381.22		90,000	90,000		90,000		90,000							
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	185	2,706.90		9,500	9,500		9,500		9,500							
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA	06/30/2021	07/06/2022	4,500	14,554.80		44,550	44,550		44,550		44,550							
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2021	07/06/2022	18,705	283.00		104,000	104,000		104,000		104,000							
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2021	06/28/2024	4,317	278.00		69,360	69,360		69,360		69,360							
MSDC - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2021	06/30/2023	10,302	302.84		66,300	66,300		66,300		66,300							
MSDC - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2021	07/06/2022	4,808	291.49		35,420	35,420		35,420		35,420							
SP500LV5	INDEX LIAB.	EX5	Equity/Index	CS	06/30/2021	07/06/2022	22,833	355.62		83,460	83,460		83,460		83,460							
SP500LV5	INDEX LIAB.	EX5	Equity/Index	CS	06/30/2021	07/06/2022	33,371	348.78		196,080	196,080		196,080		196,080							
015999999 - Purchased Options - Hedging Other - Call Options and Warrants										288,047,099	282,603,348	0	283,192,932	XXX	1,122,567,061	0	0	(212,834,870)	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/17/2021	50	3,300.00		1,645,832	342,882		40,126		40,126			(822,916)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/23/2020	09/17/2021	50	3,300.00		1,285,532	292,166		40,126		40,126			(701,199)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/06/2020	09/17/2021	25	3,400.00		651,443	162,861		26,522		26,522			(390,866)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	11/20/2020	12/17/2021	25	3,400.00		661,793	279,989		117,456		117,456			(305,443)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/14/2020	12/17/2021	25	3,600.00		763,793	350,072		159,288		159,288			(381,				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/30/2021	04/14/2022	25	4,050.00		673,043	532,826		532,826		485,350			(140,217)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/14/2022	50	4,050.00		1,472,831	1,271,991		1,271,991		970,700			(200,841)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/21/2021	05/20/2022	25	4,000.00		686,293	600,507		600,507		499,163			(85,787)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/09/2021	05/20/2022	25	4,100.00		663,543	633,382		633,382		567,013			(30,161)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/21/2021	02/18/2022	25	4,100.00		514,543	482,384		482,384		441,817			(32,159)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/24/2021	07/23/2021	250	4,000.00		6,977,047	3,488,524		3,488,524		7,467,089			(3,488,524)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/28/2021	07/30/2021	250	4,200.00		2,965,381	1,482,691		1,482,691		3,056,896			(1,482,691)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	200	4,240.00		6,194,106	5,936,018		5,936,018		6,255,404			(258,088)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/24/2021	02/18/2022	50	4,200.00		1,042,730	977,560		977,560		1,025,410			(65,171)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/25/2021	07/02/2021	50	4,225.00		39,080	39,080		39,080		8,112			(19,540)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/28/2021	07/02/2021	50	4,225.00		23,580	23,580		23,580		11,790			(11,790)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/30/2021	07/02/2021	50	4,225.00		6,830	6,830		6,830		3,415			(3,415)				
016999999 - Purchased Options - Hedging Other - Put Options										6,480,474	31,014,238	0	23,142,789	XXX	24,491,954	0	0	(13,312,484)	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	04/17/2008	04/24/2023	10,000,000	3.00 - 3L		241,000		140,666	500,309		500,309		(144,922)					
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML	05/12/2008	04/24/2023	15,000,000	3.00 - 3L		363,375		210,997	750,463		750,463		(217,289)					
3.00 3ML 7/14-7/23		N/A	Interest Rate	BAML	07/03/2008	07/17/2023	12,000,000	3.00 - 3L		264,000		167,923	665,552		665,552		(186,734)					
018999999 - Purchased Options - Hedging Other - Floors										868,375	0	519,586	1,916,324	XXX	1,916,324	(548,945)	0	(43,419)	0	0	XXX	XXX
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										295,395,948	313,617,586	519,586	308,252,044	XXX	1,148,975,340	(548,945)	0	(226,190,772)	0	0	XXX	XXX
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										288,047,099	282,603,348	0	283,192,932	XXX	1,122,567,061	0	0	(212,834,870)	0	0	XXX	XXX
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										6,480,474	31,014,238	0	23,142,789	XXX	24,491,954	0	0	(13,312,484)	0	0	XXX	XXX
046999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										868,375	0	519,586	1,916,324	XXX	1,916,324	(548,945)	0	(43,419)	0	0	XXX	XXX
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										295,395,948	313,617,586	519,586	308,252,044	XXX	1,148,975,340	(548,945)	0	(226,190,772)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/07/2020	07/02/2021	125	3,210.00		(3,045,177)			(126,882)		(13,597,562)			1,522,589				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/07/2020	07/02/2021	100	3,370.00		(1,577,041)			(65,710)		(9,278,059)			788,520				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/14/2020	07/09/2021	100	3,300.00		(2,090,241)			(87,093)		(9,971,435)			1,045,120				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/14/2020	07/09/2021	100	3,470.00		(1,268,241)			(52,843)		(8,271,472)			634,120				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2020	07/16/2021	125	3,320.00		(2,938,802)			(122,450)		(12,203,886)			1,469,401				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/21/2020	07/16/2021	125	3,490.00		(1,822,177)			(75,924)		(10,078,953)			911,089				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/28/2020	07/23/2021	150	3,360.00		(3,002,913)			(125,121)		(14,032,172)			1,501,457				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	07/28/2020	07/23/2021	100	3,540.00		(1,154,241)			(48,093)		(7,555,108)			577,120				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/04/2020	07/30/2021	125	3,360.00		(2,905,802)			(132,082)		(11,683,584)			1,584,983				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/04/2020	07/30/2021	100	3,530.00		(1,446,341)			(65,743)		(7,648,261)			788,913				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/11/2020	08/06/2021	125	3,440.00		(2,854,677)			(356,835)		(10,681,704)			1,427,339				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/11/2020	08/06/2021	100	3,620.00		(1,382,241)			(172,780)		(6,758,418)			691,120				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/18/2020	08/13/2021	150	3,480.00		(3,306,964)			(413,370)		(12,230,838)			1,653,482				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/18/2020	08/13/2021	100	3,660.00		(1,332,341)			(166,543)		(6,383,854)			666,170				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/25/2020	08/20/2021	125	3,510.00		(2,905,802)			(363,225)		(9,838,109)			1,452,901				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	08/25/2020	08/20/2021	100	3,690.00		(1,419,241)			(64,511)		(6,118,362)			774,131				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/01/2020	08/27/2021	125	3,580.00		(3,261,429)			(444,740)		(9,007,133)			1,778,961				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/01/2020	08/27/2021	125	3,770.00		(2,066,429)			(281,786)		(6,732,253)			1,127,143				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/03/2021	100	3,630.00		(1,702,042)			(354,592)		(6,746,568)			851,021				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/08/2020	09/03/2021	100	3,810.00		(1,021,542)			(212,821)		(5,045,419)			501,771				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2020	09/10/2021	125	3,480.00		(3,140,804)			(654,334)		(10,259,987)			1,570,402				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/15/2020	09/10/2021	125	3,660.00		(2,021,054)			(421,053)		(8,100,872)			1,010,527				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/22/2020	09/17/2021	125	3,490.00		(2,435,179)			(507,329)		(10,160,393)			1,217,589				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/22/2020	09/17/2021	125	3,670.00		(1,484,554)			(309,282)		(8,014,244)			742,277				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2020	09/24/2021	125	3,400.00		(3,309,179)			(689,412)		(11,265,237)			1,654,589				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	09/29/2020	09/24/2021	125	3,560.00		(2,283,429)			(475,714)		(9,345,380)			1,141,714				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	150	3,480.00		(3,929,015)			(1,145,963)		(12,394,210)			1,964,508				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/06/2020	10/01/2021	100	3,660.00		(1,721,842)			(502,204)		(6,559,590)			860,921				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	125	3,530.00		(3,504,054)			(1,022,016)		(9,771,300)			1,752,027				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/13/2020	10/08/2021	100	3,720.00		(1,805,742)			(526,675)		(6,041,880)			902,871				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	10/15/2021	125	3,630.00		(2,574,054)			(750,766)		(8,639,124)			1,287,027				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	10/20/2020	1																

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/01/2020	11/26/2021	.75	3,940.00		(1,024,980)			(419,310)		(3,269,581)			559,080				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	.125	3,780.00		(2,861,929)			(1,311,717)		(7,217,089)			1,430,964				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/08/2020	12/03/2021	.100	3,980.00		(1,332,542)			(610,748)		(4,063,825)			666,271				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	.125	3,810.00		(2,662,429)			(1,220,280)		(6,928,629)			1,331,214				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/15/2020	12/10/2021	.125	4,010.00		(1,524,554)			(698,754)		(4,820,997)			762,277				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	.150	3,840.00		(3,065,465)			(1,405,005)		(7,973,157)			1,532,733				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/21/2020	12/17/2021	.125	4,020.00		(1,547,429)			(709,238)		(4,768,389)			773,714				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	.100	3,850.00		(977,598)			(1,977,598)		(5,255,288)			1,066,471				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	12/29/2020	12/23/2021	.75	4,010.00		(1,026,180)			(470,333)		(2,944,284)			513,090				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	.150	3,890.00			(3,060,965)		(1,530,483)		(7,421,897)			1,530,483				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/05/2021	12/31/2021	.75	4,060.00		(940,230)			(470,115)		(2,674,451)			470,115				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	.125	3,910.00		(2,878,679)			(1,559,284)		(6,014,759)			1,319,394				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/12/2021	01/07/2022	.75	4,080.00		(1,107,105)			(599,682)		(2,585,775)			507,423				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	.100	3,960.00		(2,027,242)			(1,098,089)		(4,432,683)			929,153				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/19/2021	01/14/2022	.100	4,130.00		(1,258,642)			(681,764)		(3,107,293)			576,878				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	.100	3,990.00		(2,278,942)			(1,234,427)		(4,217,295)			1,044,515				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	01/26/2021	01/21/2022	.100	4,150.00		(1,517,542)			(822,002)		(2,991,109)			695,540				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	.125	3,960.00		(3,157,929)			(1,866,049)		(5,612,713)			1,291,880				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/02/2021	01/28/2022	.75	4,130.00		(1,273,380)			(752,452)		(2,381,448)			520,928				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	.125	3,980.00		(3,460,804)			(2,163,002)		(5,451,924)			1,297,801				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/09/2021	02/04/2022	.100	4,160.00		(1,845,342)			(1,153,339)		(2,994,749)			692,003				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	.100	4,070.00		(2,458,442)			(1,536,526)		(3,694,848)			921,916				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/16/2021	02/11/2022	.75	4,250.00		(1,212,255)			(757,659)		(1,810,950)			454,596				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	.100	4,090.00		(1,996,442)			(1,247,776)		(3,578,831)			748,666				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	02/23/2021	02/18/2022	.75	4,260.00		(973,455)			(608,409)		(1,791,527)			365,046				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	.125	4,030.00		(2,967,804)			(2,023,503)		(5,075,103)			944,301				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/02/2021	02/25/2022	.75	4,200.00		(1,183,980)			(807,259)		(2,114,543)			376,721				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	.125	3,960.00		(3,339,304)			(2,365,340)		(5,795,986)			973,964				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/09/2021	03/04/2022	.100	4,140.00		(1,760,742)			(1,247,192)		(3,276,206)			513,550				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	.150	4,050.00		(3,827,915)			(2,711,440)		(5,958,163)			1,116,475				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/16/2021	03/11/2022	.75	4,230.00		(1,253,880)			(888,165)		(2,018,774)			365,715				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	.150	4,100.00		(3,028,265)			(2,145,021)		(5,450,542)			883,244				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/23/2021	03/18/2022	.75	4,280.00		(933,930)			(661,534)		(1,805,400)			272,396				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	.150	4,060.00		(3,289,265)			(2,329,896)		(5,941,371)			959,369				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	03/30/2021	03/25/2022	.75	4,250.00		(979,755)			(693,993)		(1,975,989)			285,762				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	.150	4,130.00		(3,683,766)			(2,916,314)		(5,226,277)			767,451				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/06/2021	04/01/2022	.75	4,320.00		(1,135,605)			(899,021)		(1,678,690)			236,584				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	.175	4,240.00		(3,803,702)			(3,011,264)		(4,849,504)			792,438				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/13/2021	04/08/2022	.75	4,440.00		(970,530)			(768,336)		(1,218,409)			202,194				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	.175	4,310.00		(3,359,727)			(2,659,784)		(4,136,763)			699,943				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/20/2021	04/14/2022	.100	4,500.00		(1,142,142)			(904,196)		(1,377,193)			237,946				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	.150	4,310.00		(3,236,766)			(2,562,439)		(3,600,065)			674,326				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	04/27/2021	04/22/2022	.75	4,510.00		(953,355)			(754,740)		(1,027,058)			198,616				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	.125	4,360.00		(2,206,929)			(1,905,984)		(2,683,564)			300,945				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/04/2021	04/29/2022	.75	4,560.00		(751,080)			(648,660)		(901,918)			102,420				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	.125	4,350.00		(2,281,179)			(1,996,031)		(2,798,425)			285,147				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/11/2021	05/06/2022	.75	4,540.00		(801,030)			(700,901)		(985,230)			100,129				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	.125	4,300.00		(2,637,304)			(2,307,641)		(3,206,917)			329,663				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/18/2021	05/13/2022	.75	4,490.00		(826,705)			(944,805)		(1,170,331)			118,101				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	.125	4,320.00		(2,711,554)			(2,372,610)		(3,101,831)			338,944				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	05/25/2021	05/20/2022	.100	4,510.00		(1,291,742)			(1,130,274)		(1,506,074)			161,468				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	.100	4,360.00		(1,904,645)			(1,818,070)		(2,287,357)			86,575				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/01/2021	05/27/2022	.75	4,550.00		(819,482)			(782,233)		(1,029,270)			37,249				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/02/2021	07/02/2021	.250	4,275.00		(649,695)			(324,848)		(797,359)			324,848				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/03/2021	07/02/2021	.250	4,225.00		(1,160,067)			(800,033)		(1,860,814)			580,033				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/08/2021	06/03/2022	.100	4,370.00		(2,012,945)			(1,929,072)		(2,259,676)			83,873				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/08/2021	06/03/2022	.75	4,560.00		(880,382)			(843,700)		(1,018,985)			36,683				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/09/2021	07/09/2021	.250	4,250.00		(1,199,869)			(599,934)		(1,534,145)			599,934				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/10/2021	07/09/2021	.250	4,300.00		(304,434)			(608,869)		(697,112)			304,434				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE	06/15/2021	07/16/2021	.250	4,325.														

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/29/2021	06/24/2022	75	4,600.00			(894,782)		(857,500)		(975,514)				37,283						
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI	12/01/2020	12/17/2021	3	30.00		(2,272)			(998)		(285)				1,097						
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI	12/02/2020	12/17/2021	6	30.00		(4,500)			(1,970)		(570)				2,178						
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI	12/09/2020	12/17/2021	6	30.00		(4,500)			(1,994)		(570)				2,220						
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI	12/11/2020	12/17/2021	8	30.00		(6,001)			(2,657)		(760)				2,976						
PSTH 12/17/21 C35	INDEX LIAB	EX5	Equity/Index	CITI	12/15/2020	12/17/2021	2	35.00		(1,200)			(534)		(110)				602						
PSTH 12/17/21 C40	INDEX LIAB	EX5	Equity/Index	CITI	12/15/2020	12/17/2021	41	40.00		(20,500)			(9,061)		(1,435)				10,278						
GHVI 03/18/22 C15	INDEX LIAB	EX5	Equity/Index	MS	05/25/2021	03/22/2022	6	15.00			(2,100)		(1,844)		(2,790)				256						
GHVI 03/18/22 C15	INDEX LIAB	EX5	Equity/Index	MS	05/27/2021	03/22/2022	131	15.00		(45,997)			(40,660)		(60,915)				5,336						
GHVI 03/18/22 C15	INDEX LIAB	EX5	Equity/Index	MS	06/02/2021	03/22/2022	34	15.00		(11,900)			(10,735)		(15,810)				1,165						
GHVI 03/18/22 C 17.5	INDEX LIAB	EX5	Equity/Index	MS	06/09/2021	03/23/2022	3	17.50		(1,050)			(971)		(11)				79						
GHVI 03/18/22 C 17.5	INDEX LIAB	EX5	Equity/Index	MS	06/11/2021	03/23/2022	34	17.50		(10,850)			(10,109)		(115)				741						
GHVI 03/18/22 C 17.5	INDEX LIAB	EX5	Equity/Index	MS	06/30/2021	03/23/2022	34	17.50		(13,600)			(13,600)		(126)										
064999999 - Written Options - Hedging Other - Call Options and Warrants										(116,043,666)	(109,365,100)	0	(107,692,526)	XXX	(594,604,566)	0	0	89,091,281	0	0	XXX	XXX			
070999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(116,043,666)	(109,365,100)	0	(107,692,526)	XXX	(594,604,566)	0	0	89,091,281	0	0	XXX	XXX			
092999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(116,043,666)	(109,365,100)	0	(107,692,526)	XXX	(594,604,566)	0	0	89,091,281	0	0	XXX	XXX			
098999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(116,043,666)	(109,365,100)	0	(107,692,526)	XXX	(594,604,566)	0	0	89,091,281	0	0	XXX	XXX			
Forwards - Hedging Other																									
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	04/09/2021	07/13/2021		4,500,000					35,184		35,184				35,184						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	06/15/2021	07/16/2021		4,499,000					126,633		126,633				126,633						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	06/15/2021	07/16/2021		31,000					873		873				873						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	06/15/2021	07/16/2021		47,000					1,323		1,323				1,323						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	06/07/2021	08/24/2021		4,935,000					(177,058)		(177,058)				(177,058)						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	05/20/2021	08/24/2021		4,935,000					190,106		190,106				190,106						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	05/20/2021	08/24/2021		1,970,000					75,888		75,888				75,888						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS	06/07/2021	08/24/2021		1,970,000					(70,680)		(70,680)				(70,680)						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		27,000					(298)		(298)				(298)						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	04/22/2021	10/26/2021		3,337,000					65,645		65,645				65,645						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	04/22/2021	10/26/2021		910,000					17,901		17,901				17,901						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		8,000					(88)		(88)				(88)						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM	06/24/2021	10/26/2021		9,000					(99)		(99)				(99)						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS	04/22/2021	10/26/2021		1,213,000					23,862		23,862				23,862						
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	06/15/2021	07/16/2021		3,515,000					97,383		97,383				97,383						
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	06/15/2021	07/16/2021		5,592,000					154,926		154,926				154,926						
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS	06/15/2021	07/16/2021		627,000					17,371		17,371				17,371						
143999999 - Forwards - Hedging Other										0	0	0	558,872	XXX	558,872	0	558,872	0	0	0	0	XXX	XXX		
147999999 - Forwards - Subtotal - Forwards										0	0	0	558,872	XXX	558,872	0	558,872	0	0	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	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	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	0	0	XXX	XXX
170999999 Subtotal - Hedging Other										179,352,283	204,252,486	519,586	201,118,391	XXX	554,929,646	(548,945)	558,872	(137,099,491)	0	0	0	XXX	XXX		
171999999 Subtotal - Replication										0	0	0	0	XXX	0	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	0	0	XXX	XXX
173999999 Subtotal - Other										0	0	0	0	XXX	0	0	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	0	0	XXX	XXX
175999999 Totals										179,352,283	204,252,486	519,586	201,118,391	XXX	554,929,646	(548,945)	558,872	(137,099,491)	0	0	0	XXX	XXX		

E06.30

(a)	Code	Description of Hedged Risk(s)

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

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	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																					
	53		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/09/2021	4,216.3000	4,288.6000						191,595	191,595	583,000		
	48		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/09/2021	4,216.3500	4,288.6000						173,400	173,400	528,000		
	116		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,209.2000	4,288.6000						460,520	460,520	1,276,000		
	4		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,209.2000	4,288.6000						305,690	305,690	847,000		
	28		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,227.7500	4,288.6000						12,170	12,170	44,000		
	4		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,228.0000	4,288.6000						84,840	84,840	308,000		
	108		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,228.2500	4,288.6000						12,070	12,070	44,000		
	102		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,230.5000	4,288.6000						313,740	313,740	1,188,000		
	72		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/10/2021	4,230.5000	4,288.6000						296,310	296,310	1,122,000		
	24		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,225.7500	4,288.6000						226,260	226,260	792,000		
	20		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,228.2500	4,288.6000						72,420	72,420	264,000		
	3		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,228.5000	4,288.6000						60,100	60,100	220,000		
	21		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,231.0000	4,288.6000						8,640	8,640	33,000		
	16		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,231.0000	4,288.6000						60,480	60,480	231,000		
	21		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,231.2500	4,288.6000						45,880	45,880	176,000		
	184		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/11/2021	4,231.2500	4,288.6000						60,218	60,218	231,000		
	193		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,236.6500	4,288.6000						477,940	477,940	2,024,000		
	83		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,236.6500	4,288.6000						501,318	501,318	2,123,000		
	77		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,236.7000	4,288.6000						215,385	215,385	913,000		
	6		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,236.7000	4,288.6000						199,815	199,815	847,000		
	9		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,246.2500	4,288.6000						12,705	12,705	66,000		
	60		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,246.2500	4,288.6000						19,058	19,058	99,000		
	59		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,247.5000	4,288.6000						123,300	123,300	660,000		
	22		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/14/2021	4,247.5000	4,288.6000						121,245	121,245	649,000		
	22		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/15/2021	4,237.5000	4,288.6000						56,210	56,210	242,000		
	7		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/15/2021	4,237.5000	4,288.6000						56,210	56,210	242,000		
	204		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/15/2021	4,238.7500	4,288.6000						17,448	17,448	77,000		
	13		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/15/2021	4,245.2000	4,288.6000						442,680	442,680	2,244,000		
	3		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/15/2021	4,251.0000	4,288.6000						24,440	24,440	143,000		
	34		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,195.0000	4,288.6000						14,040	14,040	33,000		
	41		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,211.7500	4,288.6000						3,843	3,843	11,000		
	3		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.0000	4,288.6000						130,220	130,220	374,000		
	15		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.0000	4,288.6000						157,030	157,030	451,000		
	14		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.2500	4,288.6000						53,445	53,445	154,000		
	21		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.2500	4,288.6000						57,263	57,263	165,000		
	20		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.5000	4,288.6000						79,905	79,905	231,000		
	55		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,212.5000	4,288.6000						76,100	76,100	220,000		
	13		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/17/2021	4,219.0000	4,288.6000						191,400	191,400	605,000		
	27		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/22/2021	4,229.7500	4,288.6000						38,253	38,253	143,000		
	23		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/22/2021	4,236.2500	4,288.6000						70,673	70,673	297,000		
	25		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/22/2021	4,236.2500	4,288.6000						60,203	60,203	253,000		
	4		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/22/2021	4,244.7500	4,288.6000						54,813	54,813	275,000		
	17		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/23/2021	4,239.7500	4,288.6000						9,770	9,770	44,000		
	5		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/23/2021	4,240.0000	4,288.6000						41,310	41,310	187,000		
	4		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/24/2021	4,257.0000	4,288.6000						7,900	7,900	55,000		
	5		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,260.7500	4,288.6000						5,570	5,570	44,000		
	18		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,260.7500	4,288.6000						25,065	25,065	198,000		
	5		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.0000	4,288.6000						6,900	6,900	55,000		
	7		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.0000	4,288.6000						9,660	9,660	77,000		
	1		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.2500	4,288.6000						1,368	1,368	11,000		
	10		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.2500	4,288.6000						13,675	13,675	110,000		
	15		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.5000	4,288.6000						20,325	20,325	165,000		
	19		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.5000	4,288.6000						25,745	25,745	209,000		
	14		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.7500	4,288.6000						18,795	18,795	154,000		
	4		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,261.7500	4,288.6000						5,370	5,370	44,000		
	12		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,263.0000	4,288.6000						15,360	15,360	132,000		
	18		SEP21 EMINI SP500	Index Liab	N/A	Equity / Index	09/17/2021	BAML	06/25/2021	4,271.25											

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

SCHEDULE DB - PART B - SECTION 1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML.....	14,334,867	18,434,832	32,769,699
Total Net Cash Deposits	14,334,867	18,434,832	32,769,699

(a)	Code	Description of Hedged Risk(s)

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		241,186,962	(107,597,392)	241,186,962	855,634,103	(594,521,069)	855,634,103	24,607,000	24,607,000
Over-The-Counter NAIC 1 Designation												
BAML-FLOOR-	Y				1,916,324		1,916,324	1,916,324		1,916,324		
BARCLAYS - FX-	Y				304,864		304,864	304,864		304,864		
GS - FX-	Y				236,237		236,237	236,237		236,237		
JPM - FX-	Y				265,994	(486)	265,508	265,994	(486)	265,508		
UBS - FX-	Y					(247,737)	(247,737)		(247,737)	(247,737)		
BAML - OPTION-	Y	Y	43,386,350		14,370,523		14,370,523	42,430,691		(955,658)		
BARCLAYS - OPTION-	Y	Y	7,165,000		1,796,698		1,796,698	6,981,652		(183,348)		
BNP PARIBAS - OPTION-	Y	Y	18,408,000		7,729,009		7,729,009	18,554,062		146,062		
CITI-OPTION-	Y	Y	36,958,205		18,806,174	(17,214)	18,788,960	38,789,976	(3,730)	1,828,041		
CS-OPTION-	Y	Y	9,390,000		2,250,515		2,250,515	10,424,492		1,034,492		
GS-OPTION-	Y	Y	14,680,000		5,594,490		5,594,490	14,672,576		(7,424)		
JPM - OPTION-	Y	Y	21,460,000		12,568,080		12,568,080	22,422,679		962,679		
ML - OPTION-	Y	Y	1,550,000		465,489		465,489	1,494,527		(55,473)		
MS - OPTION-	Y	Y	92,310,000		24,308,528	(77,920)	24,230,609	94,517,183	(79,767)	2,127,416		
SG - OPTION-	Y	Y	6,299,000		2,062,704		2,062,704	6,228,107		(70,893)		
UBS - OPTION-	Y	Y	13,200,000		2,067,079		2,067,079	13,033,117		(166,883)		
WF - OPTION-	Y	Y	20,180,000		5,899,167		5,899,167	21,875,849		1,695,849		
0299999999 - Total NAIC 1 Designation			284,986,555	0	100,641,877	(343,358)	100,298,519	294,148,332	(331,720)	8,830,057	0	0
0999999999 Gross Totals			284,986,555	0	341,828,839	(107,940,750)	341,485,481	1,149,782,435	(594,852,790)	864,464,160	24,607,000	24,607,000
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64							341,828,839		(107,940,750)			

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 Total								
				0	0	0	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML -DH OPTION -	MBS-GNMA	36179U-4B-5	G2 MA6218	3,935,555	8,973,000	XXX	10/20/2049	V
BAML - DH OPTION -	MBS-GNMA	36179U-6U-1	G2 MA6283	568,160	1,235,000	XXX	11/20/2049	V
BAML - DH OPTION -	MBS-GNMA	36179V-S6-6	G2 MA6819	782,166	944,000	XXX	08/20/2050	V
BAML -DH OPTION -	UST-NOTES	912828-F9-6	T 2 10/31/21	220,032	219,000	XXX	10/31/2021	V
BAML - DH OPTION -	UST-NOTES	912828-L5-7	T 1 3/4 09/30/22	748,968	746,000	XXX	09/30/2022	V
BAML - DH OPTION -	UST-NOTES	912828-M8-0	T 2 11/30/22	209,461	208,000	XXX	11/30/2022	V
BAML -DH OPTION -	UST-NOTES	912828-W4-8	T 2 1/8 02/29/24	590,435	572,000	XXX	02/29/2024	V
BAML - DH OPTION -	UST-NOTES	912828-W7-1	T 2 1/8 03/31/24	1,637,472	1,588,000	XXX	03/31/2024	V
BAML - DH OPTION -	UST-NOTES	912828-X7-0	T 2 04/30/24	836,884	815,000	XXX	04/30/2024	V
BAML - OPTION -	MBS-FHLMC	3128MC-DU-6	FG G13515	329,006	32,847,000	XXX	04/01/2024	V
BAML - OPTION -	MBS-FHLMC	3128MJ-SN-1	FG G08524	389,709	1,256,000	XXX	03/01/2043	V
BAML - OPTION -	MBS-FHLMC	3128MN-LA-9	FG G18320	1,994,225	104,978,000	XXX	08/01/2024	V
BAML - OPTION -	MBS-FNMA	3138L0-G0-8	FN AM0206 10/9.5	2,798,677	3,402,000	XXX	08/01/2022	V
BAML - OPTION -	MBS-FNMA	3138L3-M8-5	FN AM3082	882,049	1,000,000	XXX	04/01/2023	V
BAML - OPTION -	MBS-FNMA	3140FX-ED-0	FN BF0131	22,066,777	38,256,000	XXX	08/01/2056	V
BAML - OPTION -	MBS-FNMA	31418C-RC-0	FN MA3182	339,876	1,091,000	XXX	11/01/2047	V
BAML - OPTION -	UST-NOTES	912828-S3-5	TREASURY NOTE	86,749	86,000	XXX	06/30/2023	V
BAML - OPTION -	UST-NOTES	912828-YY-0	T 1.75 12/31/2024	550,148	535,000	XXX	12/31/2024	V
BAML - OPTION -	CASH	000000-00-0	CASH	4,420,000	4,420,000	XXX		V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	7,165,000	7,165,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	18,408,000	18,408,000	XXX		V
CITI -OPTION -	CASH	000000-00-0	CASH	36,958,205	36,958,205	XXX		V
CS-OPTION -	CASH	000000-00-0	CASH	9,390,000	9,390,000	XXX		V
GS-OPTION -	CASH	000000-00-0	CASH	14,680,000	14,680,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	21,460,000	21,460,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,550,000	1,550,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	92,310,000	92,310,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	6,299,000	6,299,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	13,200,000	13,200,000	XXX		V
WF - OPTION -	CASH	000000-00-0	CASH	20,180,000	20,180,000	XXX		V
0299999999 Total				284,986,555	444,771,205	XXX	XXX	XXX

E09

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)		1.A FE	4,079,577	4,333,508	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)		1.A FE	936,202	997,587	08/27/2040
3133EM-C9-1	FFCB 2.95 06/46 - 09/21 (A)		1.A FE	1,001,396	998,753	06/01/2046
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		1.A FE	943,346	995,589	12/21/2040
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		1.A FE	4,212,334	4,450,000	01/28/2041
31344A-KY-9	FHLMC 0.0 07/32		1.A	34,023,037	35,136,672	07/15/2032
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (0B)		1.A FE	233,725	230,316	10/29/2040
31422B-GY-1	FAMCA 2.25 02/46 - 02/24 (SA)		1.A	933,689	1,000,000	02/08/2046
880591-ES-7	TVA 4.25 09/15/65		1.A	1,402,978	1,263,460	09/15/2065
88059F-BP-5	TVASP 0.0 04/01/56		1.A	1,492,716	1,599,679	04/01/2056
88059F-BR-1	TVA 0.0 06/38		1.A	669,908	690,019	06/15/2038
88059F-BS-9	TVASP 0.0 09/15/39		1.A	1,916,451	1,975,367	09/15/2039
912810-RX-8	T 3.0 5/15/2047		1.A	107,065	93,250	05/15/2047
912828-ZQ-6	T 0.625 05/15/2030		1.A	116,939	124,740	05/15/2030
0199999 - Bonds - U.S. Governments - Issuer Obligations				52,069,363	53,888,940	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments				52,069,363	53,888,940	XXX
Bonds - All Other Governments - Issuer Obligations						
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	1,020,830	1,103,374	07/23/2060
0699999 - Bonds - All Other Governments - Issuer Obligations				1,020,830	1,103,374	XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments				1,020,830	1,103,374	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
050589-RK-8	AL AUBURN UNIV 2020C		1.D FE	489,874	500,000	06/01/2050
1301ET-AA-0	CAL ENDOWMENT		1.A FE	14,449,410	15,000,000	04/01/2051
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C		1.C FE	1,018,275	1,000,000	10/15/2043
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		1.D FE	463,659	484,864	08/15/2050
235036-6Z-8	TX DFW 2020C		1.E FE	1,032,444	1,025,019	11/01/2040
235036-7A-2	TX DFW 2020C		1.E FE	1,011,322	1,000,000	11/01/2050
3140LB-NF-6	FN BS1289		1.A	3,198,585	3,260,139	03/01/2051
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021		1.C FE	1,030,200	1,000,000	09/01/2046
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH		1.B FE	712,845	702,163	06/15/2051
575896-WR-2	MA MASS PORT AUTH 2021C		1.C FE	986,163	1,000,000	07/01/2042
584556-GW-8	MS UNIV MS MED 2020B		1.C FE	976,257	1,000,000	06/01/2041
64989K-GO-3	NY POWER AUTHORITY 2007C		1.C FE	1,289,760	1,316,026	11/15/2037
745260-LY-6	PR PREPA 2007 SER UU		1.F FE	2,338,218	2,214,898	07/01/2029
798136-YH-4	CA SAN JOSE AIRPORT 2021C		1.F FE	1,033,830	1,000,000	03/01/2038
798136-YK-7	CA SAN JOSE AIRPORT 2021C		1.F FE	1,037,940	1,000,000	03/01/2039
798136-YN-1	CA SAN JOSE AIRPORT 2021C		1.F FE	1,021,933	1,000,000	03/01/2040
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG		1.A FE	1,026,990	1,000,000	09/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C		1.C FE	2,421,000	2,488,195	04/01/2050
91412N-BG-4	IL UNIV CHICAGO 2021B		1.C FE	17,591,804	17,000,000	10/01/2052
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		1.D FE	1,033,620	1,000,000	10/01/2041
95737T-EK-8	NY WESTCHESTER MED 2020		1.F FE	1,050,618	1,000,000	11/01/2050
BGH53H-9Q-8	TALISKER		1.D PL	142,812,744	140,053,686	12/01/2057
BGH5ED-WX-4	KJ FDG SEC TL		1.E PL	108,757,166	101,700,000	12/01/2049
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations				306,784,656	296,744,989	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
3140J2-UD-6	FN BL9579		1.A	244,363	229,610	02/01/2041
3140LC-BT-7	FN BS1849		1.A	1,080,576	1,020,537	05/01/2051
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities				1,324,939	1,250,148	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
35563C-AS-7	FMMHR 2015-R1 A3		1.B	1,544,345	1,587,913	11/25/2052
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities				1,544,345	1,587,913	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				309,653,940	299,583,050	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
00131L-AK-1	AIA GROUP LTD		1.F FE	1,032,350	998,787	09/16/2040
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	2,096,300	2,000,000	04/29/2051
00909D-AA-1	ACACN 2020-2 A		1.G FE	1,016,661	937,148	04/01/2029
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.B FE	4,132,640	4,050,706	05/13/2041
018820-AA-8	ALLIANZ SE		2.A FE	1,033,750	1,000,004	12/31/2070
02209S-AR-4	ALTRIA GROUP INC		2.B FE	1,187,330	1,243,950	01/31/2044
02209S-BM-4	ALTRIA GROUP INC		2.B FE	20,995,040	21,872,281	02/04/2041
02209S-BN-2	ALTRIA GROUP INC		2.B FE	15,215,168	15,883,280	02/04/2051
02209S-BP-7	ALTRIA GROUP INC		2.B FE	14,458,200	14,879,007	02/04/2061
025816-BJ-7	AMERICAN EXPRESS COMPANY		2.C FE	5,992,500	6,000,000	12/31/2049
03115A-AC-7	AMFAM HOLDINGS INC		2.B FE	2,148,740	2,001,635	03/11/2051
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		2.A FE	1,219,960	1,182,929	06/01/2050
036752-AS-2	ANTHEM INC		2.B FE	2,200,100	1,992,757	03/15/2051
05523R-AE-7	BAE SYSTEMS PLC		2.B FE	979,140	985,839	09/15/2050
05526D-BT-1	BAT CAPITAL CORP		2.B FE	2,946,480	3,007,390	09/25/2040
055650-DV-7	BP CAPITAL MARKETS PLC		2.A FE	9,860,040	9,041,327	12/31/2099
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		2.B FE	2,748,760	2,736,057	05/30/2041
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	1,142,234	1,169,289	05/12/2050
084423-AV-4	WR BERKLEY CORPORATION		2.A FE	1,064,240	995,890	03/30/2052
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	22,920,470	24,006,838	01/15/2051
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		1.F FE	1,010,560	1,000,000	06/17/2041
11135F-BA-8	BROADCOM INC		2.C FE	3,492,810	2,986,016	04/15/2029
11135F-BJ-9	BROADCOM INC		2.C FE	27,708,210	26,883,079	02/15/2041
11271L-AB-8	BROOKFIELD FINANCE INC		1.G FE	1,212,357	1,249,221	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC		1.G FE	4,173,480	4,042,086	03/30/2051
11271R-AB-5	BROOKFIELD FINANCE LLC		1.G FE	1,443,978	1,472,593	04/15/2050
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		1.G FE	2,452,500	2,361,087	12/15/2048
125523-CQ-1	CIGNA CORP		2.B FE	7,325,990	6,962,238	03/15/2051
141781-BR-4	CARGILL INC		1.F FE	1,052,260	988,673	05/25/2051
14448C-AR-5	CARRIER GLOBAL CORP		2.C FE	2,099,720	2,078,034	04/05/2040
161175-BV-5	CHARTER COMM OPT LLC/CAP		2.C FE	989,840	1,007,862	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP		2.C FE	2,038,004	1,999,020	06/01/2052
166756-AX-4	CHEVRON USA INC		1.D FE	2,464,076	2,258,586	10/15/2049
168863-DS-4	REPUBLIC OF CHILE		1.F FE	1,001,490	970,757	05/07/2041
191216-DL-1	COCA-COLA CO		1.E FE	1,041,770	982,842	03/05/2051
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		1.F FE	2,032,500	2,000,000	12/31/2070
260543-DD-2	DOW CHEMICAL COMPANY (THE)		2.B FE	2,162,720	2,014,681	11/15/2050
26441C-BM-6	DUKE ENERGY CORP		2.B FE	2,050,160	1,995,043	06/15/2041
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		2.A FE	3,623,428	3,623,887	02/15/2052
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		2.B FE	10,037,086	9,691,035	03/01/2041
34354P-AF-2	FLOWSERVE CORPORATION		2.C FE	4,223,464	3,985,419	10/01/2030
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	3,475,836	3,500,000	09/30/2040

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
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD.		1.C FE	2,977,833	3,000,000	09/30/2040
363576-AB-5	ARTHUR J GALLAGHER & CO.		2.B FE	1,048,160	988,106	05/20/2051
404119-BY-4	HCA INC.		2.C FE	1,250,130	1,237,291	06/15/2039
448579-AJ-1	HYATT HOTELS CORP.		2.C FE	1,215,023	1,096,213	04/23/2030
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		2.B FE	513,720	505,987	11/15/2040
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC.		2.B FE	1,038,390	997,852	03/01/2041
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF.		2.B FE	1,224,053	1,221,000	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO.		2.B FE	1,002,500	1,000,000	12/01/2049
477164-AA-5	JETBLUE AIRWAYS CORPORATION		1.F FE	533,618	483,641	11/15/2032
49271V-AF-7	KEURIG DR PEPPER INC.		2.C FE	3,525,090	3,000,000	05/25/2028
49271V-AM-2	KEURIG DR PEPPER INC.		2.B FE	524,675	498,131	03/15/2051
529043-AC-5	LEXINGTON REALTY TRUST		2.B FE	2,617,238	2,452,753	06/15/2023
556079-AD-3	MACQUARIE BANK LTD.		2.B FE	994,902	1,000,000	03/03/2036
570535-AX-2	MARKEL CORPORATION		2.B FE	1,030,160	994,355	05/07/2052
58551T-AA-5	MELLON CAPITAL IV		2.A FE	5,940,000	6,000,000	06/29/2049
59156R-BS-6	METLIFE INC.		2.B FE	1,517,270	1,000,000	04/08/2038
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		2.B FE	1,063,796	1,006,909	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		2.C PL	2,202,000	1,977,882	06/20/2027
632525-AW-1	NATIONAL AUSTRALIA BANK		2.A FE	936,290	1,000,000	01/14/2041
63681H-AA-8	CTL - NAT LOGISTICS PT FUNDED		1.D FE	288,175	296,942	10/10/2042
65158N-AB-8	NEWMARK GROUP INC.		2.C FE	549,962	495,015	11/15/2023
651639-AV-8	NEWMONT GOLDCORP CORP.		2.A FE	2,737,100	2,728,578	06/09/2044
654579-AH-4	NIPPON LIFE INSURANCE CO.		1.G FE	11,515,000	11,749,127	01/21/2051
665501-AM-4	NORTHERN NATURAL GAS COMPANY		1.F FE	1,025,360	991,192	10/16/2051
67079B-AE-0	NUTRITION & BIOSCIENCES INC.		2.C FE	1,027,440	999,940	11/15/2040
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		2.B FE	2,125,564	2,006,967	06/11/2051
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC.		1.G FE	2,075,248	2,019,110	10/15/2050
68389X-BZ-7	ORACLE CORPORATION		2.A FE	24,937,965	23,343,048	03/25/2041
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	3,405,150	3,371,471	04/16/2050
70213B-AC-5	PARTNERRE FINANCE B LLC		2.B FE	2,090,000	2,000,000	10/01/2050
714046-AJ-8	PERKINELMER INC.		2.B FE	2,180,340	1,999,980	03/15/2051
715310-AC-5	PERSHING SQUARE HOLDINGS LTD.		2.B FE	2,933,610	3,000,000	07/15/2032
715638-DS-8	PERU (REPUBLIC OF)		2.A FE	2,018,920	1,927,107	03/11/2041
718286-CP-0	PHILIPPINES (REPUBLIC OF)		2.B FE	499,370	495,745	07/06/2046
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC.		2.B FE	16,906,500	17,000,000	05/15/2055
74730D-AD-5	QATAR PETROLEUM		1.D FE	1,000,000	1,000,000	07/12/2051
74730D-AE-3	QATAR PETROLEUM		1.D FE	996,310	996,310	07/12/2041
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR.		2.A FE	535,229	497,600	06/15/2030
761713-BB-1	REYNOLDS AMERICAN INC.		2.B FE	1,837,800	1,979,116	08/15/2045
79466L-AM-6	SALESFORCE.COM INC.		1.F FE	5,079,350	4,983,900	07/15/2061
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		1.D FE	1,065,330	1,073,027	04/06/2050
853254-BK-5	STANDARD CHARTERED PLC		2.B FE	13,875,500	12,500,000	03/15/2033
86171H-AA-6	STONE POINT CAPITAL LLC		1.F PL	21,924,848	22,000,000	02/26/2036
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	466,025	500,000	01/12/2041
87264A-BK-0	T-MOBILE USA INC.		2.C FE	5,926,020	5,936,431	02/15/2041
89417E-AR-0	TRAVELERS COMPANIES INC.		1.F FE	1,057,130	997,074	06/08/2051
907818-FT-0	UNION PACIFIC CORPORATION		2.A FE	3,178,620	2,999,134	05/20/2041
913017-BS-7	UNITED TECHNOLOGIES CORP.		2.A FE	1,394,990	1,371,990	04/15/2040
91324P-EE-8	UNITEDHEALTH GROUP INC.		1.G FE	1,049,760	995,718	05/15/2041
92343V-GK-4	VERIZON COMMUNICATIONS INC.		2.A FE	21,176,600	19,988,513	03/22/2041
92556H-AB-3	VIACOMCBS INC.		1.F FE	4,223,167	3,724,970	01/15/2031
928380-AA-1	VISTA RIDGE LLC		1.F PL	945,398	989,052	10/14/2049
963320-AX-4	WHIRLPOOL CORPORATION		2.B FE	2,027,270	1,623,341	05/15/2050
97263C-AA-9	WILTON RE LTD.		2.C FE	4,334,000	4,000,000	12/31/2070
BGH6JX-GH-7	EXTELL - DEER VALLEY RESORTS LEASE		1.D PL	1,397,890	1,300,000	10/01/2055
BGH6PF-Y8-8	DYAL III ISSUER A.		1.G PL	1,961,759	1,905,205	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B.		1.G PL	1,127,293	1,094,795	06/15/2040
BGH6QC-WN-3	KONINKLIJKE VOPAK NV		2.B	1,021,094	1,020,000	12/19/2032
BGH6RD-8S-6	SER 2020-XI-D TR CTF		1.F FE	2,080,270	2,000,000	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF		1.F FE	1,033,503	1,000,000	10/05/2035
BGH6RD-8V-9	SER 2020-XI-F TR CTF		1.F FE	1,492,099	1,412,000	10/05/2040
BGH6RG-05-7	SER 2020-XI-J TR CTF		1.F FE	621,543	588,000	10/05/2040
BGH6RM-OH-8	RXR REALTY LLC		2.A PL	1,077,182	964,841	07/17/2025
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		1.D PL	752,710	700,000	10/01/2055
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		1.D	9,921,490	9,830,187	09/30/2045
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		2.C FE	7,127,169	7,000,000	12/31/2039
BGH6VP-TN-2	TFI INTERNATIONAL INC.		2.C PL	981,942	1,000,000	01/05/2033
BGH6WC-F8-8	LMH FEE II		2.B PL	1,022,700	1,000,000	06/21/2048
BGH6XU-WX-3	PROJECT H2OYA CLASS A.		1.D Z	901,140	1,000,000	07/15/2053
BGH6XU-XH-7	PROJECT H2OYA CLASS B.		2.B Z	938,980	1,000,000	07/16/2046
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		1.E Z	1,084,500	1,084,500	04/01/2026
BGH6YW-CR-3	CTL - NAT LOGISTICS PT MI FUNDED		1.D FE	595,632	613,753	06/10/2042
BGH704-UL-3	LENDLEASE ARMY PRA TL		1.E PL	2,039,731	2,043,000	07/01/2056
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	56,404,077	61,000,000	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		1.D PL	11,459,232	12,000,000	04/15/2041
BGH72C-93-7	DYAL IV ISSUER A.		1.F PL	6,359,210	6,500,000	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B.		1.F PL	3,424,057	3,500,000	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		2.B FE	35,551,524	35,535,000	06/30/2039
BGH74T-8C-9	CEAMER FINANCE LLC		2.B PL	11,783,292	11,765,009	03/22/2031
BGH75U-HK-7	QATAR AIRWAYS		1.D PL	5,009,600	4,969,275	04/23/2031
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				568,235,859	563,883,362	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	AHM 2005-2 1A1		1.D FM	3,024,618	2,804,485	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.D FM	456,740	429,116	11/25/2045
03290A-AJ-9	ANCHF 2021-13A A2		1.A Z	1,000,000	1,000,000	07/27/2039
03290A-AL-4	ANCHF 2021-13A B2		1.D Z	2,000,000	2,000,000	07/27/2039
03329T-AG-9	ANCHF 2016-4A AR		1.A FE	33,414,709	33,500,000	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR		1.D FE	6,939,303	7,000,000	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR		1.G FE	1,980,412	2,000,000	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R		1.A FE	997,470	1,000,000	01/28/2039
03330E-AN-4	ANCHF 2016-3A A BR		1.D FE	498,807	500,000	01/28/2039
05601H-AJ-3	BSPRT 2021-FL6 D		2.B FE	1,004,892	1,000,000	03/15/2036
125590-AD-4	CITM 2007-1 2A3		1.D FM	1,860,964	1,643,450	10/25/2037
126673-OR-6	CWHEL 2004-S 1A		1.D FM	1,617,486	1,488,424	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		1.D FM	267,650	270,812	11/15/2035
148566-AA-8	CLAST 2021-1A A		1.F FE	28,078,473	27,607,779	01/15/2046
148566-AB-6	CLAST 2021-1A B		2.B FE	470,555	443,581	01/15/2046
25257A-AQ-7	DIMND 2019-1A BR		1.C FE	6,739,234	6,750,000	04/25/2029
25755T-AP-5	DPABS 2021-1A A211		2.A FE	7,311,850	7,000,000	04/25/2051
33830J-AC-9	GUYS 2021-1A A2		2.C FE	1,994,600	2,000,000	07/25/2051
36249B-AD-2	GSA 2007-7 A4		1.D FM	1,943,552	1,597,244	07/25/2037
38138J-AJ-2	GLM 2021-9A D		2.C FE	499,992	500,000	01/20/2033
38174T-AE-6	GOCAP 2016-33A AR2		1.G FE	4,000,000	4,000,000	08/25/2033
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	2,000,000	2,000,000	07/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.D FM	7,806,548	7,355,507	08/25/2037
46651T-AA-9	HENDR 2018-1A A		1.A FE	491,700	505,484	10/17/2072
525221-EM-5	LXS 2005-7N 1A1A		1.D FM	1,090,444	1,017,865	12/25/2035
55955K-AE-4	MAGNE 2021-29A C		1.F FE	998,726	1,000,000	01/15/2034
70069F-HV-2	PPSI 2005-WHQ2 M2		1.D FM	692,413	654,617	05/25/2035

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
86190B-AB-0	STR 2021-1 A2		1.A FE	2,298,855	2,199,005	06/20/2051
86358E-RB-4	SAIL 2005-2 M2		1.D FM	285,186	270,404	03/25/2035
86359U-AE-9	SASC 2006-OPT1 A5		1.D FM	1,010,432	932,612	04/25/2036
97770-AA-2	WOLFENT 2021-1 A		2.B PL	49,000,000	49,000,000	05/20/2045
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				171,775,608	169,470,385	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05972F-AE-9	BANC 2018-CR3 B		1.A FE	1,442,030	1,447,951	01/15/2033
12328M-AN-1	BLX 2005-AA A		1.E FE	214,474	161,511	09/25/2038
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				1,656,504	1,609,462	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00086G-AA-9	ABPCI 2019-6A A1		1.A FE	27,996,052	28,000,000	08/09/2030
00900L-AJ-3	AIMCO 2015-AA CR		1.D FE	4,929,870	5,000,000	01/15/2028
03789X-AD-0	DIN 2019-1A A21		2.B FE	9,205,012	187,405	06/05/2049
038779-AB-0	ARBYS 2020-1A A2		2.C FE	1,037,331	992,500	08/01/2050
04941V-AE-5	ATCLO 2018-9A B		1.C FE	22,862,393	23,100,000	04/20/2028
05363X-AQ-0	AVERY 2014-5A CR		1.B FE	3,982,736	4,000,000	07/17/2026
05492E-AG-8	BDS 2019-FL3 C		1.G FE	1,451,314	1,426,291	12/15/2035
05492Q-AE-6	BDS 2020-FL5 B		1.D FE	2,923,658	2,830,347	02/16/2037
05585J-AE-0	BSPRT 2018-FL3 B		1.C FE	8,015,672	8,000,000	03/15/2028
05585J-AG-5	BSPRT 2018-FL3 C		1.F FE	1,994,978	2,081,796	03/15/2028
05586A-AE-8	BSPRT 2018-FL4 B		1.D FE	9,404,192	9,684,422	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		1.G FE	11,509,611	11,572,271	09/17/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.G FE	2,959,545	3,000,000	05/09/2029
06761M-AA-5	BMM 2018-1A A1		1.A FE	9,016,164	9,000,000	01/15/2031
09626Q-BA-4	BLUEM 2014-2A A2R2		1.A FE	6,753,382	6,750,000	10/20/2030
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	1,825,173	1,789,524	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1.G FE	1,847,153	1,811,410	02/16/2037
12547U-AN-8	CIFC 2015-5A A2R		1.B FE	6,968,640	7,000,000	10/25/2027
12551P-AE-2	CIFC 2012-2RA B		1.F FE	2,972,871	3,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	7,007,551	7,060,000	04/24/2031
12807C-AA-1	CAI 2020-1A A		1.F FE	679,556	661,135	09/25/2045
143109-AQ-9	CGMS 2016-4A BR		1.F FE	997,891	909,068	10/20/2027
14310D-AY-3	CGMS 2013-2A CR		1.F FE	988,454	902,426	01/18/2029
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	2,492,985	2,500,000	10/20/2031
14855J-AB-1	CLAST 2016-1 A		1.G FE	17,554,712	17,591,327	08/15/2041
14855J-AC-9	CLAST 2016-1 B		2.C FE	2,424,159	2,587,884	08/15/2041
14855L-AB-6	CLAST 2017-1 A		2.B FE	8,022,626	8,033,037	07/15/2042
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	6,995,478	7,000,000	10/15/2030
24823B-AL-4	DEN10 2013-1A A2LR		1.C FE	1,983,466	1,947,822	10/26/2027
24823D-AU-0	DEN11 2015-1A A2RR		1.C FE	4,547,862	4,550,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1.C FE	2,982,867	3,000,000	07/22/2030
27830T-AC-9	EATON 2014-1RA A2		1.A FE	9,502,375	9,500,000	07/15/2030
30605Y-AB-7	FLCON 2017-1 A		1.G FE	10,639,008	10,705,820	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		2.C FE	3,689,651	3,848,153	02/15/2042
32010A-AC-2	NSCDN 2014-1A BR		1.A FE	6,951,188	6,950,000	01/25/2027
338422-AS-7	FLAGS 2014-8A BRR		1.C FE	4,984,890	4,904,785	01/16/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,989,485	3,000,000	07/10/2030
34961J-AC-8	FCO 2017-9A A1T		1.A FE	8,981,424	9,005,374	11/15/2029
34961J-AG-9	FCO 2017-9A B		1.C FE	11,511,236	11,475,162	11/15/2029
34961J-AJ-3	FCO 2017-9A C		1.G FE	7,251,421	7,250,000	11/15/2029
34961W-AC-9	FCO 2018-11A A1T		1.A FE	16,853,613	17,000,000	04/15/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,925,914	17,000,000	04/15/2031
36255C-AE-9	GPMT 2018-FL1 B		1.D FE	7,998,984	8,000,000	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C		1.G FE	5,473,061	5,500,000	12/19/2035
36259B-AE-7	GPMT 2019-FL2 B		1.D FE	1,000,521	941,654	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	4,003,204	3,706,248	02/22/2036
37476W-AA-4	GIBSL SN 2019-1		2.C PL	2,422,781	2,384,743	04/17/2056
38175B-AA-2	GOCAP 2018-36A A		1.A FE	35,925,192	36,000,000	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,975,421	3,000,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,929,190	5,000,000	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	65,993,400	66,000,000	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	9,000,378	9,000,000	05/05/2030
38176L-AE-1	GCBSL 2018-39A B		1.C FE	3,973,036	4,000,000	10/20/2028
444838-AN-6	HULLS 2014-1A CR		1.E FE	1,648,952	1,650,000	10/18/2026
46651N-AA-2	JOLAR 2019-1 A		2.A FE	852,054	813,520	04/15/2044
46665R-AA-7	JGW 2020-D		1.F FE	983,116	946,296	01/01/2064
47047M-AQ-0	JTWN 2013-2A BR		1.F FE	5,861,940	6,000,000	04/22/2030
48250R-BN-5	KKR 12 BR2		1.C FE	7,008,927	7,025,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.D FE	5,904,816	6,000,000	01/16/2028
48252K-AC-3	KKR 21 B		1.C FE	11,790,480	12,000,000	04/15/2031
482739-AH-2	KVK 2013-1A CR		1.F FE	5,074,998	5,037,619	01/15/2028
48273L-AC-6	KVK 2018-1A B		1.A FE	4,493,187	4,500,000	05/20/2029
510757-AA-5	LSHR 2020-1A A		1.A FE	1,002,443	1,000,000	10/15/2029
510757-AC-1	LSHR 2020-1A B		1.C FE	753,766	750,000	10/15/2029
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	3,005,697	2,671,351	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.G FE	7,254,995	7,251,626	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.D FE	12,526,050	12,535,177	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.G FE	7,996,376	8,043,149	05/15/2028
55282L-AE-6	MF1 2019-FL2 B		1.D FE	2,010,272	1,773,461	12/25/2034
55316L-AC-0	MMCLO 2019-2A A2		1.C FE	16,199,887	16,200,000	04/15/2029
55818X-BA-0	MDPK 2015-16A BR		1.F FE	3,000,006	3,000,000	04/20/2026
56576Q-AQ-1	MCLO 2013-5A A2R		1.D FE	6,766,517	6,861,098	11/21/2027
56577A-AN-2	MCLO 2014-7A BR		1.F FE	7,363,333	7,400,000	10/28/2025
565780-AC-7	MACRE 2018-FL1 AS		1.A FE	5,001,400	5,000,000	06/15/2028
565780-AE-3	MACRE 2018-FL1 B		1.D FE	11,475,528	11,500,000	06/15/2028
565780-AG-8	MACRE 2018-FL1 C		1.G FE	2,493,773	2,504,470	06/15/2028
59801Q-AN-9	MIDO 2015-4A CR		1.F FE	8,501,624	8,500,000	04/15/2027
610333-AU-0	MOCAP 2014-1A BR		1.A FE	4,293,988	4,300,542	10/22/2026
610333-AW-6	MOCAP 2014-1A CR		1.B FE	4,999,930	5,000,000	10/22/2026
64131E-AG-2	NEUB 2016-23A BR		1.C FE	14,988,870	15,000,000	10/17/2027
65251P-AY-9	NSLP 2014-1A AR		1.A FE	57,717,150	57,767,523	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	4,977,265	5,000,000	04/25/2031
65251X-AQ-9	NSBKY 2016-1A BR		1.C FE	7,151,167	6,888,532	10/25/2028
65252A-AE-5	NWSTR 2017-1A BN		1.A FE	3,510,031	3,508,698	03/20/2027
65252A-AG-0	NWSTR 2017-1A CN		1.D FE	4,002,044	4,000,000	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN		2.B FE	3,004,095	3,000,000	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	53,913,684	54,413,088	04/29/2030
66860C-AE-3	WOODS 2018-14BA B		1.C FE	3,498,026	3,046,321	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	9,000,288	9,000,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	2,996,949	3,000,000	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R		1.C FE	3,994,564	4,000,000	04/30/2027
69122D-AA-7	OR 2019-1A A		1.A FE	4,001,356	4,000,000	05/20/2031
69700K-AC-7	PSTAT 2018-4A A2		1.A FE	5,000,405	5,000,000	11/15/2026
70163Q-AC-2	PARLI 2020-1A B		1.C FE	1,757,723	1,750,000	08/12/2030
75405R-AC-7	RPRO 2005-1A B		1.D FE	9,171,149	8,749,454	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.C FE	2,000,000	2,000,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.F FE	6,747,669	6,907,000	03/25/2034
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	2,012,802	1,925,640	07/15/2038

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1 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
78485W-AG-4	STWD 2019-FL1 C		1.G FE	6,031,644	6,000,000	07/15/2038
81761T-AC-9	SERV 2020-1 A21 I		2.C FE	1,045,520	997,500	01/30/2051
81881G-AE-8	SHACK 2014-6RA B		1.C FE	1,995,546	2,000,000	07/17/2028
81882E-AQ-5	SHACK 2015-8A BR		1.C FE	998,366	1,003,689	10/20/2027
854432-AD-3	STANI 2014-1A D		2.C FE	3,889,435	3,689,518	06/15/2025
85815C-AC-3	STCR 2018-1A B		1.C FE	4,938,715	5,000,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	25,624,357	25,880,000	04/21/2031
864662-AR-2	SUDSM 2013-1A CR		1.A FE	1,991,882	2,000,000	01/17/2026
87233G-AA-8	TCP 2016-1A A1ST		1.A FE	1,191,009	1,190,273	12/15/2028
87233G-AE-0	TCP 2016-1A A1J		1.A FE	5,974,518	6,000,000	12/15/2028
87233G-AG-5	TCP 2016-1A A2		1.C FE	2,996,556	3,000,000	12/15/2028
87249F-AE-4	TICP 2018-3R B		1.B FE	7,919,400	8,000,000	04/20/2028
87249F-AG-9	TICP 2018-3R C		1.E FE	4,208,737	4,250,000	04/20/2028
87249T-AG-9	TICP 2018-1IA B		1.E FE	8,866,224	9,000,000	04/20/2028
87249X-AA-3	THLLS 2019-2A A1		1.A FE	7,006,349	7,000,000	10/17/2031
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	3,008,043	2,574,054	09/15/2034
87404L-AA-0	TLWIND 2019-1 A		2.B FE	681,413	578,109	12/15/2044
88576P-AC-7	HENDR 2004-A A1		1.A FE	388,476	359,256	09/15/2045
90139A-AA-0	CL-DAL 2020 A		2.C PL	2,979,577	2,871,389	12/15/2045
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	17,837,928	18,000,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.D FE	7,113,985	7,125,000	04/15/2027
94949L-AN-0	WELF 2016-2A AZR		1.B FE	3,000,828	3,000,000	10/20/2028
979888-AE-4	WDMNT 2018-4A B		1.C FE	6,968,871	7,000,000	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	5,008,170	5,000,000	04/20/2032
BGH3K2-V7-4	ICON BRAND HLDGS LLC 4.229 25JAN43		2.B FE	4,471,857	5,193,124	01/25/2043
BGH510-49-3	AVOLON 2017-1 LOANS		1.G PL	68,574,893	68,574,893	12/20/2024
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES		1.G PL	52,458,707	52,437,621	05/31/2025
BGH5C2-LR-5	AASET 2014-1 AR		1.F FE	37,443,500	37,767,469	01/15/2043
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	74,030,355	63,000,000	07/01/2048
3599999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			1,145,662,880	1,135,852,065	XXX
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)			1,887,330,851	1,870,815,274	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		1.C	4,980,541	2,308,333	07/15/2055
4999999	Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations			4,980,541	2,308,333	XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
40168P-AA-6	PDFNI 2016-A 1		1.G FE	9,734,801	9,734,801	04/12/2027
40168P-AB-4	PDFNI 2016-A 2		1.G FE	4,965,403	4,965,403	04/12/2027
40168P-AC-2	PDFNI 2016-A 3		1.G FE	4,246,725	4,246,725	04/12/2027
40168P-AD-0	PDFNI 2017-A 4		1.G FE	3,920,054	3,920,054	04/12/2027
40168P-AE-8	PDFNI 2017-A 5		1.G FE	4,897,751	4,897,751	04/12/2027
40168P-AH-1	PDFNI 2016-B 1		2.C FE	5,373,831	5,373,831	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		2.C FE	2,686,917	2,686,917	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		2.C FE	2,686,916	2,686,916	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		2.C FE	2,686,915	2,686,915	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		2.C FE	3,725,704	3,725,704	04/12/2027
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,504,958	18,500,000	01/15/2031
5299999	Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities			63,429,974	63,425,016	XXX
5599999	Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates			68,410,515	65,733,349	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		2.B FE	233,914	233,914	07/17/2021
BGH3AT-5V-2	ASSOCIATED PARTNERS DWIP LOAN		2.A FE	13,595,820	13,382,609	10/12/2023
6199999	Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired			13,829,734	13,616,522	XXX
6299999	Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans			13,829,734	13,616,522	XXX
6399999	Bonds - Total Bonds - Subtotals - Issuer Obligations			933,091,250	917,928,997	XXX
6499999	Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities			173,100,546	170,720,533	XXX
6599999	Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities			1,656,504	1,609,462	XXX
6699999	Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities			1,210,637,198	1,200,864,994	XXX
6999999	Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans			13,829,734	13,616,522	XXX
7099999	Bonds - Total Bonds - Subtotals - Total Bonds			2,332,315,233	2,304,740,508	XXX
9999999	Totals			2,332,315,233	2,304,740,508	XXX

General Interrogatories:

1. Total activity for the year to date.....Fair Value \$212,840,533 Book/Adjusted Carrying Value \$206,727,776
 2. Average balance for the year to date.....Fair Value \$2,225,894,967 Book/Adjusted Carrying Value \$2,201,376,621

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
NONE								
9999999 Total Cash Equivalents						0	0	0