



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

# QUARTERLY STATEMENT

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

## NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

Organized under the Laws of Iowa State of Domicile or Port of Entry Iowa

Country of Domicile United States

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

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

DEDSen@sfgmembers.com (E-mail Address)

### OFFICERS

Name	Title	Name	Title
<u>Esfandyar Eruch Dinshaw</u>	<u>President, Chairman and Chief Executive Officer</u>	<u>Amy Elizabeth Teas #</u>	<u>SVP, General Counsel &amp; Secretary</u>
<u>David Christopher Attaway</u>	<u>SVP, Chief Financial Officer &amp; Treasurer</u>	<u>Eric Yung Hsi Lin</u>	<u>SVP &amp; Corporate Actuary</u>

### OTHER OFFICERS

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

### DIRECTORS OR TRUSTEES

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

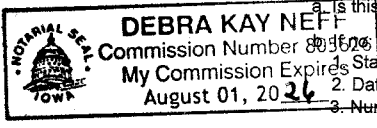
State of Iowa  
County of Dallas

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this 17th day of Oct, 2023

Debra Kay Neff



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

State the amendment number \_\_\_\_\_  
 Date filed \_\_\_\_\_  
 Number of pages attached \_\_\_\_\_

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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	30,744,200,799		30,744,200,799	30,763,693,201
2. Stocks:				
2.1 Preferred stocks .....	613,327,582		613,327,582	941,296,555
2.2 Common stocks .....	220,433,439		220,433,439	135,142,121
3. Mortgage loans on real estate:				
3.1 First liens .....	1,942,366,527		1,942,366,527	2,064,127,563
3.2 Other than first liens .....	0		0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....485,023,327 ), cash equivalents (\$ .....948,791,116 ) and short-term investments (\$ .....0 ) .....	1,433,814,443		1,433,814,443	356,161,558
6. Contract loans (including \$ ..... premium notes) .....	178,646,761	294,644	178,352,117	156,028,144
7. Derivatives .....	499,724,254		499,724,254	444,680,698
8. Other invested assets .....	2,413,690,978	17,894	2,413,673,084	2,075,487,768
9. Receivables for securities .....	7,737,998		7,737,998	74,028
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	4,208,782	0	4,208,782	5,245,213
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	38,058,151,563	312,538	38,057,839,025	36,941,936,849
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	343,964,847		343,964,847	344,233,993
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	32,446,309	21,854,319	10,591,990	18,161,231
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	115,925,788		115,925,788	103,706,751
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....	0		0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	23,788,864	9,373,055	14,415,810	17,958,903
16.2 Funds held by or deposited with reinsured companies .....	14,707,857		14,707,857	3,757,833
16.3 Other amounts receivable under reinsurance contracts .....	66,996,330		66,996,330	69,151,050
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	100,065,080		100,065,080	61,418,175
18.2 Net deferred tax asset .....	312,014,149	137,178,235	174,835,914	196,141,585
19. Guaranty funds receivable or on deposit .....	506,141		506,141	533,952
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 .....	103		103	81
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	45,599,095	3,531,867	42,067,229	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	39,114,166,128	172,250,013	38,941,916,114	37,757,000,405
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	39,114,166,128	172,250,013	38,941,916,114	37,757,000,405
<b>DETAILS OF WRITE-INS</b>				
1101. Receivable for central clearinghouse .....	4,208,782		4,208,782	5,245,213
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	4,208,782	0	4,208,782	5,245,213
2501. Admitted Disallowed IMR .....	44,640,649	2,573,420	42,067,229	0
2502. Miscellaneous assets .....	958,447	958,447	0	0
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	45,599,095	3,531,867	42,067,229	0

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

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....25,060,610,367 less \$ .....included in Line 6.3 (including \$ ..... Modco Reserve) .....	25,060,610,367	25,553,961,531
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	0	0
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	250,877,165	258,842,885
4. Contract claims:		
4.1 Life .....	160,029,494	163,393,941
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 .....	2,289,831	1,988,774
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 \$ .....17,529,055 ceded.....	17,529,055	24,313,615
9.4 Interest Maintenance Reserve .....	0	1,961,187
10. Commissions to agents due or accrued-life and annuity contracts \$ .....692,150 , accident and health \$ ..... and deposit-type contract funds \$ .....	692,150	2,188,572
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	22,458,676	30,438,041
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 .....	2,731,995	5,043,241
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 .....	250,317	214,032
17. Amounts withheld or retained by reporting entity as agent or trustee .....	504,186	813,104
18. Amounts held for agents' account, including \$ .....837,805 agents' credit balances .....	837,805	474,205
19. Remittances and items not allocated .....	64,885,987	91,335,821
20. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0
21. Liability for benefits for employees and agents if not included above .....	0	0
22. Borrowed money \$ ..... and interest thereon \$ .....1,898,630 .....	1,898,630	0
23. Dividends to stockholders declared and unpaid .....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	377,536,195	317,043,755
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ .....1,025,894,082 ) reinsurers.....	5,247,100,454	3,519,177,437
24.04 Payable to parent, subsidiaries and affiliates .....	15,968,660	7,332,322
24.05 Drafts outstanding .....	0	0
24.06 Liability for amounts held under uninsured plans .....	0	0
24.07 Funds held under coinsurance .....	1,296,846,086	1,217,225,323
24.08 Derivatives .....	154,339,946	177,367,945
24.09 Payable for securities .....	13,587,641	118,142,690
24.10 Payable for securities lending.....	2,498,771,345	2,469,300,365
24.11 Capital notes \$ ..... and interest thereon \$ .....	0	0
25. Aggregate write-ins for liabilities .....	1,711,638,555	1,683,252,530
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	36,901,384,540	35,643,811,316
27. From Separate Accounts statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	36,901,384,540	35,643,811,316
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....	0	0
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....	431,000,000	431,000,000
33. Gross paid in and contributed surplus .....	627,491,131	627,491,131
34. Aggregate write-ins for special surplus funds .....	42,067,229	0
35. Unassigned funds (surplus) .....	937,473,215	1,052,197,958
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....	0	0
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ ..... in Separate Accounts Statement) .....	2,038,031,574	2,110,689,089
38. Totals of Lines 29, 30 and 37 .....	2,040,531,574	2,113,189,089
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,941,916,114	37,757,000,405
<b>DETAILS OF WRITE-INS</b>		
2501. FHLB advances.....	1,526,357,000	1,526,357,000
2502. Derivative collateral liability.....	158,651,996	130,369,403
2503. Abandoned property.....	14,282,108	14,680,746
2598. Summary of remaining write-ins for Line 25 from overflow page .....	12,347,451	11,845,382
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,711,638,555	1,683,252,530
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401. Admitted disallowed IMR.....	42,067,229	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)	42,067,229	0

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

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,747,645,664	1,144,838,520	1,532,860,558
2. Considerations for supplementary contracts with life contingencies	1,255,015	5,026,796	5,639,925
3. Net investment income	924,140,116	888,299,151	1,165,086,111
4. Amortization of Interest Maintenance Reserve (IMR)	(7,986,090)	8,062,104	5,148,073
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	324,203,668	240,544,459	375,857,419
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	16,806,476	27,901,795	33,032,499
9. Totals (Lines 1 to 8.3)	3,006,064,848	2,314,672,824	3,117,624,585
10. Death benefits	155,601,826	195,380,074	243,307,746
11. Matured endowments (excluding guaranteed annual pure endowments)	319,119	168,720	213,029
12. Annuity benefits	229,494,630	251,432,880	323,444,124
13. Disability benefits and benefits under accident and health contracts	787,418	767,935	968,921
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	2,104,262,310	1,094,519,460	1,568,249,977
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,129,167	7,921,026	10,132,865
18. Payments on supplementary contracts with life contingencies	5,215,230	5,180,009	6,920,037
19. Increase in aggregate reserves for life and accident and health contracts	(493,351,164)	(75,055,696)	(172,113,977)
20. Totals (Lines 10 to 19)	2,008,458,535	1,480,314,408	1,981,122,722
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	424,619,237	335,741,456	473,963,725
22. Commissions and expense allowances on reinsurance assumed	73,635	49,365	64,109
23. General insurance expenses and fraternal expenses	200,403,532	160,842,798	213,853,303
24. Insurance taxes, licenses and fees, excluding federal income taxes	25,056,491	24,518,017	30,997,645
25. Increase in loading on deferred and uncollected premiums	270,724	(13,176,997)	(21,741,991)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	141,402,189	71,836,409	104,241,478
28. Totals (Lines 20 to 27)	2,800,284,343	2,060,125,457	2,782,500,992
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	205,780,506	254,547,368	335,123,593
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	205,780,506	254,547,368	335,123,593
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,606,039	58,291,485	63,624,681
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	181,174,467	196,255,883	271,498,912
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (16,678,760) (excluding taxes of \$ (13,674,184) transferred to the IMR)	(111,431,211)	(10,743,565)	(16,818,894)
35. Net income (Line 33 plus Line 34)	69,743,256	185,512,318	254,680,018
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	2,113,189,089	1,930,924,306	1,930,924,306
37. Net income (Line 35)	69,743,256	185,512,318	254,680,018
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 19,116,479	68,481,113	(147,664,313)	(144,355,131)
39. Change in net unrealized foreign exchange capital gain (loss)	3,433,261	(5,195,621)	(3,862,528)
40. Change in net deferred income tax	6,601,971	36,343,777	35,049,354
41. Change in nonadmitted assets	(8,143,877)	(120,681,399)	(65,633,336)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	66,916
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(60,492,440)	75,153,392	46,693,888
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	76,000,000	76,000,000
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(12,280,799)	(12,280,799)	(16,374,398)
52. Dividends to stockholders	(140,000,000)	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)	(72,657,515)	87,187,355	182,264,783
55. Capital and surplus as of statement date (Lines 36 + 54)	2,040,531,574	2,018,111,661	2,113,189,089
<b>DETAILS OF WRITE-INS</b>			
08.301. Experience refund on reinsurance ceded	15,994,971	25,435,166	30,954,196
08.302. Miscellaneous income	378,116	188,073	741,493
08.303. Investment income - funds withheld coinsurance assumed	255,736	284,063	334,730
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	177,652	1,994,493	1,002,079
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	16,806,476	27,901,795	33,032,499
2701. Funds withheld coinsurance-ceded	144,549,138	60,819,393	95,495,540
2702. Transfer to IMR - ceded	4,228,671	11,017,017	8,464,271
2703. Miscellaneous Expense	0	0	281,667
2798. Summary of remaining write-ins for Line 27 from overflow page	(7,375,620)	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	141,402,189	71,836,409	104,241,478
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0



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

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	1,745,853,238	1,146,525,259	1,536,646,504
2. Net investment income .....	875,637,769	779,980,590	1,033,899,378
3. Miscellaneous income .....	319,934,041	253,245,083	355,852,411
4. Total (Lines 1 to 3) .....	2,941,425,049	2,179,750,932	2,926,398,293
5. Benefit and loss related payments .....	2,503,058,741	1,549,166,425	2,162,127,326
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 .....	814,191,036	570,897,682	802,613,404
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses).....	32,900,000	67,000,000	79,972,110
10. Total (Lines 5 through 9) .....	3,350,149,776	2,187,064,107	3,044,712,841
11. Net cash from operations (Line 4 minus Line 10) .....	(408,724,728)	(7,313,174)	(118,314,548)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	2,631,912,957	4,192,498,477	5,353,836,567
12.2 Stocks .....	323,442,352	132,697,664	185,268,057
12.3 Mortgage loans .....	178,416,911	284,826,509	341,919,797
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	119,506,656	128,833,430	150,849,820
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	4,332	(997)	13,953
12.7 Miscellaneous proceeds .....	1,036,431	4,836,743	52,956,036
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	3,254,319,639	4,743,691,827	6,084,844,230
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	2,604,594,148	5,914,544,415	7,752,582,189
13.2 Stocks .....	142,022,060	114,375,428	119,667,428
13.3 Mortgage loans .....	55,235,827	258,295,244	345,085,097
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	439,887,790	350,452,433	459,602,744
13.6 Miscellaneous applications .....	175,168,311	43,791,774	80,664,624
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	3,416,908,136	6,681,459,294	8,757,602,083
14. Net increase (or decrease) in contract loans and premium notes .....	22,218,651	28,815,883	36,024,277
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(184,807,148)	(1,966,583,350)	(2,708,782,129)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	76,000,000	76,000,000
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(9,612,111)	(6,051,181)	(26,882,660)
16.5 Dividends to stockholders .....	140,000,000	0	0
16.6 Other cash provided (applied).....	1,820,796,872	1,457,206,036	2,453,675,101
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	1,671,184,761	1,527,154,855	2,502,792,441
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	1,077,652,885	(446,741,670)	(324,304,236)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	356,161,558	680,465,795	680,465,795
19.2 End of period (Line 18 plus Line 19.1) .....	1,433,814,443	233,724,125	356,161,558

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

20.0001. Capitalized interest (operating).....	(24,020,466)	(13,676,196)	(19,080,445)
20.0002. Capitalized interest (investing).....	24,020,466	13,676,196	19,080,445

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

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life .....	.0	.0	.0
2. Ordinary life insurance .....	791,020,135	793,808,548	1,054,150,595
3. Ordinary individual annuities .....	2,973,112,712	2,136,823,306	3,297,576,563
4. Credit life (group and individual) .....	.0	.0	.0
5. Group life insurance .....	13,492,607	14,660,753	18,926,615
6. Group annuities .....	5,780,391	4,780,166	5,549,192
7. A & H - group .....	.0	.0	.0
8. A & H - credit (group and individual) .....	.0	.0	.0
9. A & H - other .....	.0	.0	7,115
10. Aggregate of all other lines of business .....	.0	.0	.0
11. Subtotal (Lines 1 through 10) .....	3,783,405,845	2,950,072,773	4,376,210,079
12. Fraternal (Fraternal Benefit Societies Only) .....		.0	.0
13. Subtotal (Lines 11 through 12) .....	3,783,405,845	2,950,072,773	4,376,210,079
14. Deposit-type contracts .....	16,060,003	17,423,779	18,134,760
15. Total (Lines 13 and 14)	3,799,465,848	2,967,496,552	4,394,344,839
<b>DETAILS OF WRITE-INS</b>			
1001. ....		.0	
1002. ....		.0	
1003. ....		.0	
1098. Summary of remaining write-ins for Line 10 from overflow page .....	.0	.0	.0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

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

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and options that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the nine months ended September 30, 2023 by \$31,879,325 and the cumulative effect on Capital and Surplus at September 30, 2023 was an increase of \$76,652,342. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by \$214,635,322 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of \$108,531,667.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of September 30, 2023 is \$10,118,170 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 \$0 would have been established as of September 30, 2023 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in a decrease to the Company's statutory net income of \$41,997,496 for the nine months ended September 30, 2023 and the cumulative effect on the Company's Capital and Surplus at September 30, 2023 was an increase of \$66,534,171. The voluntary reserve established as of December 31, 2022 was \$0 as the timing mismatch between the futures and the hedged liabilities would have resulted in a \$3,209,207 decrease to the Company's statutory net income and surplus calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$0 would have been established as of December 31, 2022 as the timing difference between the futures and hedged liabilities would have resulted in a \$111,740,874 decrease to the Company's statutory net income and surplus. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in an increase to the Company's statutory net income of \$108,531,667 for the twelve months ended December 31, 2022 and increased the Company's Capital and Surplus by \$108,531,667 at December 31, 2022. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the nine months ended September 30, 2023 by \$602,500 and the cumulative effect on Capital and Surplus at September 30, 2023 was an increase of \$55,715,235. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by \$1,890,570 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of \$55,112,735.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 69,743,256	\$ 254,680,018
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	\$ (31,879,325)	\$ 214,635,322
Deferral of 2012 annuity mortality table	51,00	4	19	\$ 602,500	\$ 1,890,570
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 101,020,081	\$ 38,154,126
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,040,531,574	\$ 2,113,189,089
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$ 76,652,342	\$ 108,531,667
Deferral of 2012 annuity mortality table	51,00	3	1	\$ 55,715,235	\$ 55,112,735
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,908,163,997	\$ 1,949,544,687

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

No change.

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors

No change.

### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

No change.

#### B. Statutory Merger

No change.

#### C. Assumption Reinsurance

No change.

#### D. Impairment Loss

No change.

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

No change.

### 4. Discontinued Operations

No change.

### 5. Investments

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

No material change.

#### B. Debt Restructuring

No change.

#### C. Reverse Mortgages

No change.

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

## D. Loan-Backed Securities

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

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1 <sup>st</sup> Quarter				
a. Intent to sell	\$ 167,620,743	\$ 939,066	\$	\$ 166,681,677
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	0
c. Total 1 <sup>st</sup> Quarter (a+b)	\$ 167,620,743	\$ 939,066	\$ 0	\$ 166,681,677
OTTI recognized 2 <sup>nd</sup> Quarter				
d. Intent to sell	\$ 34,955,379	\$ 69,715	\$	\$ 34,885,664
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ 8,779,491	\$ 304,819	\$	\$ 8,474,672
f. Total 2 <sup>nd</sup> Quarter (d+e)	\$ 43,734,870	\$ 374,534	\$ 0	\$ 43,360,336
OTTI recognized 3 <sup>rd</sup> Quarter				
g. Intent to sell	\$ 4,145,589	\$ 389,429	\$	\$ 3,756,160
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	\$ 479,448	\$ 178,066	\$	\$ 301,382
i. Total 3 <sup>rd</sup> Quarter (g+h)	\$ 4,625,037	\$ 567,495	\$ 0	\$ 4,057,542
OTTI recognized 4 <sup>th</sup> Quarter				
j. Intent to sell	\$	\$	\$	0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	\$	\$	0
l. Total 4 <sup>th</sup> Quarter (j+k)	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual Aggregate Total (c+f+i+l)		\$ 1,881,095	\$ 0	

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
46617A-AA-3	2,582,243	2,543,055	17,200	2,543,055	2,363,441	03/31/2023
64829G-AJ-8	619,272	571,745	38,596	571,745	571,745	03/31/2023
682337-AA-8	18,000,000	17,963,465	36,535	17,963,465	17,342,370	03/31/2023
69144A-AA-7	982,549	964,113	2,326	964,113	960,623	03/31/2023
693342-AH-0	16,295,295	16,291,699	3,948	16,291,699	16,274,240	03/31/2023
78520E-AA-4	18,930,543	18,893,406	41,403	18,893,406	18,144,658	03/31/2023
83546D-AG-3	11,878,043	11,813,720	56,708	11,813,720	11,987,476	03/31/2023
86212V-AA-2	33,272,523	33,155,407	46,545	33,155,407	31,425,261	03/31/2023
86212V-AE-4	20,105,955	20,035,946	52,097	20,035,946	18,966,465	03/31/2023
882750-PJ-5	650,000	642,844	7,157	642,844	642,844	03/31/2023
974153-AD-0	44,304,320	43,556,816	636,552	43,556,816	39,700,067	03/31/2023
86212V-AA-2	33,013,816	32,923,480	19,219	32,923,480	32,994,596	06/30/2023
3137A5-P2-4	697,563	687,240	2,721	687,240	694,842	06/30/2023
31394X-VL-7	1,244,000	1,185,233	47,774	1,185,233	1,196,225	06/30/2023
80306A-AA-8	8,779,491	8,295,902	304,819	8,295,902	8,474,672	06/30/2023
40166L-70-3	479,448	301,382	178,066	301,382	306,141	09/30/2023
00103C-AJ-8	3,000,000	2,748,123	251,877	2,748,123	2,748,123	09/30/2023
31394X-VL-7	1,145,589	1,000,563	137,552	1,000,563	1,000,563	09/30/2023
Total	XXX	XXX	\$ 1,881,095	XXX	XXX	XXX

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other than temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):  
The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 42,199,979
	2. 12 Months or Longer	\$ 1,010,037,583
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 940,631,056
	2. 12 Months or Longer	\$ 7,076,453,725

- (5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company recognized \$1,881,095 of other-than-temporary impairments on loan-backed securities during 2023. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

### REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

- (2) Type of Repo Trades Used

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

- (3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	98,860,000	133,860,000	98,860,000	
2. Overnight	141,000,000	14,034,731	45,000,000	

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

3.	2 Days to 1 Week	145,000,000	160,000,000	45,000,000
4.	> 1 Week to 1 Month	209,800,000	666,602,365	96,600,000
5.	> 1 Month to 3 Months	141,000,000	242,602,365	354,031,000
6.	> 3 Months to 1 Year	1,100,633,365	1,192,633,365	766,031,000
7.	> 1 Year	1,403,867,000	1,585,847,000	1,660,447,000

b. Ending Balance				
1.	Open – No Maturity	84,825,269	98,860,000	94,293,345
2.	Overnight	10,000,000		
3.	2 Days to 1 Week	14,034,731		
4.	> 1 Week to 1 Month		45,000,000	
5.	> 1 Month to 3 Months		51,600,000	354,031,000
6.	> 3 Months to 1 Year	1,100,633,365	744,031,000	412,000,000
7.	> 1 Year	1,303,867,000	1,563,847,000	1,638,447,000

(4) Not applicable.

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

a. Maximum Amount				
1.	BACV	XXX	XXX	XXX
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX
3.	Fair Value	2,585,474,045	2,794,517,294	2,794,517,294
b. Ending Balance				
1.	BACV	XXX	XXX	XXX
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX
3.	Fair Value	2,585,474,045	2,794,517,294	2,668,575,153

(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		440,708,730	513,786,501
b.	Bonds – FV		355,007,225	425,056,719
c.	LB & SS – BACV		2,144,365,666	
d.	LB & SS – FV		1,888,511,209	
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	2,585,074,396	513,786,501
q.	Total Assets – FV	0	2,243,518,434	425,056,719

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a.	Bonds – BACV			
b.	Bonds – FV			
c.	LB & SS – BACV			
d.	LB & SS – FV			
e.	Preferred Stock – BACV			
f.	Preferred Stock – FV			
g.	Common Stock			
h.	Mortgage Loans – BACV			
i.	Mortgage Loans – FV			
j.	Real Estate – BACV			
k.	Real Estate – FV			
l.	Derivatives – BACV			
m.	Derivatives – FV			
n.	Other Invested Assets – BACV			
o.	Other Invested Assets – FV			
p.	Total Assets – BACV	0	0	0
q.	Total Assets – FV	0	0	0
	p=a+c+e+g+h+j+l+n	q=b+d+f+g+i+k+m+o		

(7) Collateral Received – Secured Borrowing

a. Maximum Amount				
1.	Cash	3,240,160,365	3,995,579,826	3,065,969,000
2.	Securities (FV)			
b. Ending Balance				
1.	Cash	2,513,360,365	2,503,338,000	2,498,771,345
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	2,498,771,345		
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)	2,498,771,345	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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

a.	Overnight and Continuous	FAIR VALUE 94,293,345
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# STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

b.	30 Days or Less	0
c.	31 to 90 Days	354,031,000
d.	> 90 Days	2,050,447,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	7,943,471	7,988,800
g. 1 to 2 Years	24,943,324	24,683,855
h. 2 to 3 Years	55,705,891	55,218,430
i. > 3 Years	2,582,149,237	2,420,482,732

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,240,160,365	3,995,579,826	3,065,969,000	
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,513,360,365	2,503,338,000	2,498,771,345	
2. Securities Collateral (FV)				
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing				
No change.				
H. Repurchase Agreements Transactions Accounted for as a Sale				
No change.				
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale				
No change.				
J. Real Estate				
No change.				
K. Low-Income Housing Tax Credits (LIHTC)				
No change.				
L. Restricted Assets				

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	0	\$ 0	\$ 0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements	3,098,860,897				3,098,860,897	2,698,764,743	400,096,154
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	1,440,700				1,440,700	1,440,700	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,521,322,728				2,521,322,728	2,425,333,504	95,989,224
m. Pledged as collateral not captured in other categories	10,808,530	0	0	0	10,808,530	42,510,460	(31,701,930)
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets (Sum of a through n)	\$ 5,703,487,155	\$ 0	\$ 0	\$ 0	\$ 5,703,487,155	\$ 5,239,103,707	\$ 464,383,448

(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		3,098,860,897	7.9	8.0
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				

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

Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
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		1,440,700	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,521,322,728	6.4	6.5
m. Pledged as collateral not captured in other categories		10,808,530	0.0	0.0
n. Other restricted assets		0	0.0	0.0
<b>o. Total Restricted Assets (Sum of a through n)</b>	<b>\$ 0</b>	<b>\$ 5,703,487,155</b>	<b>14.6 %</b>	<b>14.6 %</b>

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							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	\$ 10,808,530	\$ 0	\$ 0	\$ 0	\$ 10,808,530	\$ 42,510,460	\$ (31,701,930)	\$ 10,808,530	0.0 %	0.0 %
<b>Total (c)</b>	<b>\$ 10,808,530</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 10,808,530</b>	<b>\$ 42,510,460</b>	<b>\$ (31,701,930)</b>	<b>\$ 10,808,530</b>	<b>0.0 %</b>	<b>0.0 %</b>

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

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	12	21	\$ 112,651,421	\$ 75,892,252	\$ 115,025,440	\$ 68,847,754
(2) LB&SS – AC		0		0		0
(3) Preferred Stock – AC		0		0		0
(4) Preferred Stock – FV		0		0		0
<b>(5) Total (1+2+3+4)</b>	<b>12</b>	<b>21</b>	<b>\$ 112,651,421</b>	<b>\$ 75,892,252</b>	<b>\$ 115,025,440</b>	<b>\$ 68,847,754</b>

AC – Amortized Cost      FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs	1
(2) Aggregate Amount of Investment Income	42,600

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

No change.

## 6. Joint Ventures, Partnerships and Limited Liability Companies

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

No change.

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

No change.

## 7. Investment Income

No change.

## 8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

(1) The Company utilizes interest rate swaps and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At September 30, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value of \$1,444,515 and carrying value of \$1,444,515.

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

The Company utilizes financial options to hedge certain indexed liabilities. At September 30, 2023, the Company had financial options with a fair value of \$402,654,802 and carrying value of \$343,939,794.

The Company utilizes exchange trade index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At September 30, 2023, the Company had financial futures with a fair value and carrying value of \$1,861,764.

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

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

Not applicable to the Company.

## 9. Income Taxes

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022 (the Act). The Act contained various tax-related provisions, including the establishment of a new 15 percent corporate

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alternative minimum tax (CAMT) on adjusted financial statement income for certain large corporations effective for tax years beginning on or after January 1, 2023. Reporting entities that are aware they will be subject to the CAMT would normally reflect the effects of the Act on the calculations impacted by the CAMT in the period of enactment if reasonably estimable.

The Statutory Accounting Principles Working Group (the Working Group) issued INT 22-02: Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax (CAMT) to provide temporary guidance related to the CAMT through first quarter 2023 reporting. This was later extended to allow the INT to be applied for second quarter of 2023 reporting.

On September 21, 2023, the Working Group adopted INT 23-02: Third Quarter 2023 Inflation Reduction Act – Corporate Alternative Minimum Tax. INT 23-02 states that for third quarter 2023 reporting, entities should disclose the information that is available regarding their applicable reporting entity status. When an entity is able to make a reasonable estimate regarding the CAMT 2023 liabilities, that estimate should be disclosed. If a reasonable estimate is not possible because of pending material information, the fact that a reasonable estimate is not feasible should be disclosed.

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

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

### A. Nature of the Relationship Involved

On April 26, 2023, the Company established New Roots North American Trust for the purpose of purchasing and managing residential mortgage loans. On June 28, 2023, the Company established Stone Roots North American Trust for the purpose of purchasing and managing residential mortgage loans.

### B. Detail of Transactions

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

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

No change.

### D. Amounts Due From or To Related Parties

No change.

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

No change.

### F. Guarantees or Undertakings

No change.

### G. Nature of the Control Relationship

No change.

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

No change.

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

No change.

### J. Investments in Impaired SCAs

No change.

### K. Investment in Foreign Insurance Subsidiary

No change.

### L. Investment in Downstream Noninsurance Holding Company

No change.

### M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots North American Trust		\$ 108,333,433	\$ 108,333,433	\$
Stone Roots North American Trust		\$ 33,600,000	\$ 33,600,000	\$
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 141,933,433	\$ 141,933,433	\$ 0

#### (2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
c. SSAP No. 97 8b(iii) Entities						
New Roots North American Trust	S1	06/21/2023	\$ 0	YES	NO	I
Stone Roots North American Trust	S1	08/10/2023	\$ 0	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ 0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$ 0	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$ 0	XXX	XXX	XXX

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

\*\* I – Immaterial or M - Material

### N. Investment in Insurance SCAs

No change.

### O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

## 11. Debt

### A. All Other Debt

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

### B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$1,805,200,177.58. 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.)



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

(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	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	1,805,200,178	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	1,877,689,396	XXX	XXX

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	10,000,000	10,000,000	0	0	0	0
2. Class B	0	0	0	0	0	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)	2,126,796,101	2,521,322,728	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,126,796,101	2,521,322,728	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,184,729,521	2,425,333,504	1,526,357,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,251,031,335	2,521,322,728	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,251,031,335	2,521,322,728	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,352,051,043	2,533,137,472	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

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

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

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	0	0	0
3. Other	1,526,357,000	1,526,357,000	0
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

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

Does the company have prepayment obligations under the following arrangements (YES/NO)?
---

- |                       |    |
|-----------------------|----|
| 1. Debt               | NO |
| 2. Funding Agreements | NO |
| 3. Other              | NO |

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

No change.

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

A. Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class

No change.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company paid ordinary dividends in cash in the amount of \$140,000,000 during the nine months ended September 30, 2023.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

No change.

F. Restrictions on Unassigned Funds (Surplus)

No change.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

H. Amount of Stock Held for Special Purposes

No change.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

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

J. Changes in Unassigned Funds

No change.

K. Surplus Notes

No change.

L. The Impact of any Restatement Due to Prior Quasi-Reorganizations

No change.

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

No change.

**14. Liabilities, Contingencies and Assessments**

A. Contingent Commitments

At the statement date, the Company had outstanding capital commitments to limited partnerships of \$459,016,707 which is a \$297,355,455 decrease in capital commitments to limited partnerships from the prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

**15. Leases**

A. Lessee Operating Lease

No change.

B. Lessor Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

No change.

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

No change.

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

No change.

**20. Fair Value Measurements**

**A. Assets and Liabilities Measured at Fair Value**

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

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds - industrial & misc	\$	\$ 471,215	\$	\$	\$ 471,215
Preferred stocks	\$	\$ 405,841,568	\$	\$	\$ 405,841,568
Common stocks - unaffiliated	\$ 5,322,438	\$ 71,054,313	\$ 2,123,255	\$	\$ 78,500,006
Derivatives - interest rate contracts	\$	\$ 3,992,538	\$	\$	\$ 3,992,538
Derivatives - foreign exchange contracts	\$	\$ 1,558,202	\$	\$	\$ 1,558,202
Derivatives - futures	\$ 1,861,764	\$	\$	\$	\$ 1,861,764
Total assets at fair value/NAV	\$ 7,184,202	\$ 482,917,836	\$ 2,123,255	\$ 0	\$ 492,225,293
<b>b. Liabilities at fair value</b>					
Derivatives - interest rate contracts	\$	\$ 3,922,303	\$	\$	\$ 3,922,303
Derivatives - foreign exchange contracts	\$	\$ 148,804	\$	\$	\$ 148,804
Total liabilities at fair value	\$ 0	\$ 4,071,107	\$ 0	\$ 0	\$ 4,071,107

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
<b>a. Assets:</b>										
Bonds - industrial & misc	0									0
Common stocks - unaffiliated	2,123,255									2,123,255
<b>Total Assets</b>	<b>2,123,255</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,123,255</b>

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

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

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

(5) Not applicable.

**B. Other Fair Value Disclosures**

Not applicable.

**C. Fair Value of Financial Instruments**

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 26,260,361,572	\$ 30,744,200,799	\$	\$ 23,476,575,219	\$ 2,783,786,354	\$	\$
Preferred stocks	\$ 582,553,039	\$ 613,327,582	\$	\$ 576,385,339	\$ 6,167,700	\$	\$
Common stocks	\$ 78,500,006	\$ 78,500,006	\$ 5,322,438	\$ 71,054,313	\$ 2,123,255	\$	\$
Mortgage loans	\$ 1,944,133,553	\$ 1,942,366,527	\$	\$ 1,944,133,553	\$	\$	\$
Cash and short terms	\$ 1,433,917,027	\$ 1,433,814,423	\$ 485,023,327	\$ 948,893,700	\$	\$	\$
Contract loans	\$ 178,352,117	\$ 178,352,117	\$	\$ 178,352,117	\$	\$	\$
Derivative instruments	\$ 673,550,501	\$ 499,724,254	\$ 1,861,764	\$ 671,688,738	\$	\$	\$
Other Invested Assets	\$ 850,693,881	\$ 857,444,660	\$	\$ 510,396,963	\$ 340,296,918	\$	\$
Liabilities for future policy benefits	\$ 258,099,523	\$ 250,877,165	\$	\$	\$ 258,099,523	\$	\$
Repurchase agreements, other borrowings and collateral on derivative instruments	\$ 4,097,550,758	\$ 4,183,780,342	\$ 158,651,996	\$ 3,938,898,761	\$	\$	\$
Derivative instruments	\$ 271,546,842	\$ 154,339,946	\$	\$ 271,546,842	\$	\$	\$

**D. Not Practicable to Estimate Fair Value**

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 6,750,779			This represents the remaining amortized amount of Tax Credits as of 09/30/2023. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

**E. Investments Measured using the NAV as Practical Expedient**

Not applicable.

**21. Other Items**

**A. Unusual or Infrequent Items**

No change.

**B. Troubled Debt Restructuring: Debtors**

No change.

**C. Other Disclosures**

As of September 30, 2023, the Company had \$2,573,422 in unamortized losses in IMR from derivatives that were reported at fair value prior to the termination of the derivatives. The general account had a net negative (disallowed) IMR of \$44,640,649. Of which \$42,064,227 of negative IMR was admitted in the general account. The Company's adjusted capital and surplus was \$1,865,695,660. The admitted negative IMR is 2.3% of adjusted capital and surplus.

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

**D. Business Interruption Insurance Recoveries**

No change.

**E. State Transferable and Non-transferable Tax Credits**

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

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

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

No change.

**22. Events Subsequent**

The Company is not aware of any additional recognized events occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is November 15, 2023.

**23. Reinsurance**

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

No change.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

No change.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

No change.

H. Reinsurance Credit

No change.

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

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

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

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

**26. Intercompany Pooling Arrangements**

No change.

**27. Structured Settlements**

No change.

**28. Health Care Receivables**

No change.

**29. Participating Policies**

No change.

**30. Premium Deficiency Reserves**

No change.

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

No change.

**32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics**

No change.

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No change.

**34. Premiums and Annuity Considerations Deferred and Uncollected**

No change.

**35. Separate Accounts**

No change.

**36. Loss/Claim Adjustment Expenses**

No change.

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [X] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Entity divested, sold, dissolved or merged into another entity (11), new entity formed or acquired (13), change in ownership (0) .....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group .....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 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. ....12/31/2021
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2021
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....06/15/2023
- 6.4 By what department or departments?  
Iowa Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] NA [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]
- 7.2 If yes, give full information:  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [X] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 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.....
Guggenheim Corporate Funding, LLC.....	New York, NY.....				YES.....
Beacon Capital Management, Inc.....	Dayton, OH.....				YES.....
Sammons Financial Group Asset Management, LLC.....	West Des Moines, IA.....				YES.....

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

**GENERAL INTERROGATORIES**

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

.....

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

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: ..... \$ ..... 283,848,786

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 199,091,906	\$ 173,438,924
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 0	\$ 141,933,433
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 665,328,854	\$ 883,100,408
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 864,420,760	\$ 1,198,472,765
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	\$ 2,508,373,816
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ 2,670,741,923
16.3 Total payable for securities lending reported on the liability page	\$ 2,498,771,345

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
Sammons Financial Group Asset Management, LLC.....	A.....
Guggenheim Partners Investment Management, LLC.....	A.....
Milliman Financial Risk Management, LLC.....	U.....
PineBridge Investments, LLC.....	U.....
Blackrock Financial Management Inc., CRD.....	U.....

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

Yes  No

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.

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

**GENERAL INTERROGATORIES**

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
321109.....	Sammons Financial Group Asset Management.....		Securities Exchange Commissions.....	DS.....
137432.....	Guggenheim Partners Investment Management, LLC.....	549300XWQLVNUK615E79.....	Securities Exchange Commissions.....	DS.....
159377.....	Milliman Financial Risk Management, LLC.....	5493002H8STET494T224.....	Securities Exchange Commissions.....	DS.....
105926.....	PineBridge Investments, LLC.....	CLDVY8VY4GNT81Q4VM57.....	Securities Exchange Commissions.....	DS.....
107105.....	Blackrock Financial Management Inc., CRD.....	549300LVXYIVJKE13M84.....	Securities Exchange Commissions.....	DS.....

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

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

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

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

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

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

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

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

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

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

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

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

**GENERAL INTERROGATORIES**

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

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

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ .....1,942,366,527
1.14	Total Mortgages in Good Standing .....	\$ .....1,942,366,527
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages .....	\$ .....
1.32	Residential Mortgages .....	\$ .....
1.33	Commercial Mortgages .....	\$ .....
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$ .....0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages .....	\$ .....
1.42	Residential Mortgages .....	\$ .....
1.43	Commercial Mortgages .....	\$ .....
1.44	Total Mortgages in Process of Foreclosure.....	\$ .....0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ .....1,942,366,527
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages .....	\$ .....
1.62	Residential Mortgages .....	\$ .....
1.63	Commercial Mortgages .....	\$ .....
1.64	Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ .....0
2.	Operating Percentages:	
2.1	A&H loss percent.....	.....%
2.2	A&H cost containment percent .....	.....%
2.3	A&H expense percent excluding cost containment expenses.....	.....%
3.1	Do you act as a custodian for health savings accounts?.....	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$ .....
3.3	Do you act as an administrator for health savings accounts?.....	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$ .....
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

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



**SCHEDULE S – CEDED REINSURANCE**

Showing All New Reinsurance Treaties – Current Year to Date

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

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

**SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS**

**Current Year To Date - Allocated by States and Territories**

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	5,891,696	21,517,152			27,408,848	0
2. Alaska	AK	L	619,677	5,694,616			6,314,293	0
3. Arizona	AZ	L	20,932,371	127,826,467			148,758,838	0
4. Arkansas	AR	L	4,736,086	10,301,102			15,037,188	0
5. California	CA	L	91,039,670	391,894,999			482,934,669	231,440
6. Colorado	CO	L	17,071,047	85,792,546			102,863,594	0
7. Connecticut	CT	L	9,428,529	47,661,059			57,089,587	0
8. Delaware	DE	L	1,490,587	10,122,761			11,613,347	0
9. District of Columbia	DC	L	849,044	1,880,187			2,729,231	0
10. Florida	FL	L	66,365,610	322,228,423			388,594,033	14,294,419
11. Georgia	GA	L	33,068,493	83,819,908			116,888,400	0
12. Hawaii	HI	L	6,906,461	25,478,439			32,384,900	0
13. Idaho	ID	L	3,967,540	13,955,031			17,922,572	0
14. Illinois	IL	L	32,040,546	90,707,010			122,747,557	0
15. Indiana	IN	L	45,863,428	65,312,096			111,175,524	0
16. Iowa	IA	L	12,858,169	41,635,281			54,493,451	0
17. Kansas	KS	L	10,978,750	32,375,340			43,354,090	0
18. Kentucky	KY	L	6,881,086	24,476,254			31,357,339	184,881
19. Louisiana	LA	L	7,290,627	28,447,407			35,738,035	125,000
20. Maine	ME	L	1,722,149	9,421,074			11,143,223	0
21. Maryland	MD	L	12,148,906	64,154,345			76,303,251	83,267
22. Massachusetts	MA	L	16,616,959	54,414,806			71,031,765	0
23. Michigan	MI	L	25,618,046	114,367,145			139,985,191	0
24. Minnesota	MN	L	21,143,837	34,656,193			55,800,030	0
25. Mississippi	MS	L	2,870,823	12,342,898			15,213,721	0
26. Missouri	MO	L	12,526,073	50,859,103			63,385,176	317,926
27. Montana	MT	L	1,968,927	5,193,901			7,162,827	0
28. Nebraska	NE	L	5,238,264	10,039,968			15,278,231	0
29. Nevada	NV	L	7,045,550	37,043,594			44,089,144	0
30. New Hampshire	NH	L	3,023,044	10,893,767			13,916,811	56,577
31. New Jersey	NJ	L	29,104,610	97,362,585			126,467,195	100,000
32. New Mexico	NM	L	2,498,451	6,934,502			9,432,953	0
33. New York	NY	N	0	0			0	0
34. North Carolina	NC	L	30,302,741	112,915,106			143,217,847	141,493
35. North Dakota	ND	L	6,004,812	3,201,750			9,206,562	0
36. Ohio	OH	L	21,957,538	125,025,876			146,983,414	0
37. Oklahoma	OK	L	6,410,385	29,738,633			36,149,017	0
38. Oregon	OR	L	6,843,767	16,157,703			23,001,469	0
39. Pennsylvania	PA	L	26,331,377	135,871,197			162,202,574	225,000
40. Rhode Island	RI	L	2,365,083	5,597,613			7,962,696	0
41. South Carolina	SC	L	14,331,382	48,419,921			62,751,302	300,000
42. South Dakota	SD	L	2,444,515	8,419,877			10,864,391	0
43. Tennessee	TN	L	14,308,053	47,595,360			61,903,413	0
44. Texas	TX	L	81,615,720	246,384,942			328,000,662	0
45. Utah	UT	L	17,386,809	76,428,042			93,814,851	0
46. Vermont	VT	L	712,157	3,843,136			4,555,293	0
47. Virginia	VA	L	18,550,612	69,472,294			88,022,906	0
48. Washington	WA	L	17,517,675	44,555,192			62,072,868	0
49. West Virginia	WV	L	1,341,659	8,763,483			10,105,142	0
50. Wisconsin	WI	L	14,149,031	52,939,752			67,088,782	0
51. Wyoming	WY	L	733,735	4,729,951			5,463,686	0
52. American Samoa	AS	N	273	0			273	0
53. Guam	GU	N	9,458	0			9,458	0
54. Puerto Rico	PR	L	148,266	0			148,266	0
55. US Virgin Islands	VI	N	36,572	7,000			43,572	0
56. Northern Mariana Islands	MP	N	0	0			0	0
57. Canada	CAN	N	4,037	0			4,037	0
58. Aggregate Other Alien	OT	XXX	734,391	16,315	0	0	750,707	0
59. Subtotal	XXX		804,045,103	2,978,893,103	0	0	3,782,938,206	16,060,003
90. Reporting entity contributions for employee benefits plans	XXX							0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX							0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX							0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		467,639				467,639	
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		804,512,742	2,978,893,103	0	0	3,783,405,845	16,060,003
96. Plus Reinsurance Assumed	XXX		5,326,716	1,101,072			6,427,788	
97. Totals (All Business)	XXX		809,839,458	2,979,994,175	0	0	3,789,833,633	16,060,003
98. Less Reinsurance Ceded	XXX		308,886,129	1,740,641,435			2,049,527,563	
99. Totals (All Business) less Reinsurance Ceded	XXX		500,953,329	1,239,352,740	0	0	1,740,306,069	16,060,003
<b>DETAILS OF WRITE-INS</b>								
58001. ZZZ Other Alien	XXX		734,391	16,315			750,707	
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		734,391	16,315	0	0	750,707	0
9401.	XXX							0
9402.	XXX							0
9403.	XXX							0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	46-0441748			
Sammons Financial Network, LLC	81-0569064			
Midland National Life Insurance Company	45-2586652			
MNL Reinsurance Company	46-0164570	66044	IA	
Solberg Reinsurance Company	27-4013872		IA	
Canal Reinsurance Company	61-1583842		IA	
Stone Roots M Trust				
New Roots M Trust				
My Financial Freedom LLC	84-3081181		IA	
North American Company for Life and Health Insurance	30-1012500		DE	
Stone Roots N Trust				
New Roots N Trust				
Sammons Institutional Group, Inc.	36-2428931	66974	IA	
Property Disposition, Inc.	45-3005562			
Heyday Insurance Agency LLC	45-4150950			
SFG Tenura LLC	61-1863087			
Beacon Capital Management, Inc.	84-4616844			
SFG Bermuda Ltd.	31-1720376			
SFG Fortuna, LLC	98-1600408			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407		DE	
Sammons Financial Group Asset Management, LLC	88-4400641			
Sammons Industrial, Inc.	87-3758037			
HyElement Power, Inc.				
H2 Fuels, Inc.				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
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				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Trail Boss Partners, LLC				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Laramie Wind LLC				

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



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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Focalpoint, LLC				
SRE Focalpoint Member, LLC				
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE Hydro Canada-1, LLC				
Sammons Renewable Energy Canada Holdings Inc.				
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.				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
English Hydro Power LP				
Fosthall Creek Power LP				
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
Sammons Equity Alliance, Inc.				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Newworld.Energy Holdings, LLC				
Newworld.Energy LLC				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Stewart Creek Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Community Investments, Inc.				
Compatriot Capital, Inc.				
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				



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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
Albion St. Louis, LLC				
AK St. Louis Manager, LLC				
AK St. Louis Holdings, LLC				
AK St. Louis Owner, LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
Albion 636 Division, LLC				
Albion on Lake Cook Mezz, LLC				
Albion on Lake Cook, LLC				
Albion Murfreesboro Member, LLC				
Albion Murfreesboro Investors, LLC				
Albion at Murfreesboro, LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
CCI Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Chapman LP				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
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 West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> <li> <ul style="list-style-type: none"> <li>JLB CCI Westfields LLC</li> </ul> </li> <li>Ski Partners, LLC</li> <li> <ul style="list-style-type: none"> <li>SP Land Company, LLC</li> </ul> </li> <li>Ski Partners II, LLC</li> <li>Woodbine Legacy Investment Partners, LP</li> <li> <ul style="list-style-type: none"> <li>Woodbine Legacy Holdings, LLC</li> </ul> </li> <li>Woodbine Legacy Pref Partners, LP</li> <li> <ul style="list-style-type: none"> <li>Woodbine Legacy Holdings, LLC</li> </ul> </li> <li>Gerrity Holdings LLC</li> <li> <ul style="list-style-type: none"> <li>Gerrity Group, LLC</li> <li> <ul style="list-style-type: none"> <li>Gerrity Retail Fund 3 Management, LLC</li> <li>Gerrity Retail Partners 3, LLC</li> <li> <ul style="list-style-type: none"> <li>Gerrity Retail Fund 3, LP</li> </ul> </li> <li>Gerrity Retail Investors 3, LLC</li> <li> <ul style="list-style-type: none"> <li>GRF Special, LLC</li> <li> <ul style="list-style-type: none"> <li>Gerrity Retail Fund 3, LP</li> </ul> </li> </ul> </li> <li>Newworld.Energy Holdings, LLC</li> <li> <ul style="list-style-type: none"> <li>Newworld.Energy LLC</li> </ul> </li> <li>Gerrity Prime 1, LLC</li> </ul> </li> <li>Gerrity Retail Fund 3, LP</li> <li>CCI GG Prime 1 LLC</li> <li> <ul style="list-style-type: none"> <li>Gerrity Prime 1, LLC</li> </ul> </li> <li>CCI SSL Holding LLC</li> <li> <ul style="list-style-type: none"> <li>Silverstone Senior Living, LLC</li> </ul> </li> <li>CCI Tysons SL, LLC</li> <li> <ul style="list-style-type: none"> <li>Silverstone Tysons, LP</li> <li> <ul style="list-style-type: none"> <li>Silverstone Tysons Owner, LLC</li> </ul> </li> </ul> </li> <li>CCI Bethesda SL LLC</li> <li> <ul style="list-style-type: none"> <li>Silverstone Bethesda, LP</li> <li> <ul style="list-style-type: none"> <li>Silverstone Bethesda Owner, LLC</li> </ul> </li> </ul> </li> </ul> </li></ul>				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
CCI JSC Holdings LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				
Guggenheim Partners, LLC				
GP Holdco, LLC				
GPFT Holdco, LLC				
GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
Generation Mortgage Company, LLC				
Guggenheim MZ Holdings, LLC				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				

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



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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-4 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				
Covestre Capital PropCo-22 LLC				
Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-35 LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<ul style="list-style-type: none"> <li> <ul style="list-style-type: none"> <li>Covestre Capital LLC</li> <li>Guggenheim Investments Private Debt Fund IV GP, LLC</li> <li> <ul style="list-style-type: none"> <li>Guggenheim Investments Private Debt Fund IV-A,L.P.</li> <li> <ul style="list-style-type: none"> <li>Guggenheim PDF IV Splitter-1, L.P.</li> <li>Guggenheim Investments Private Debt Fund IV-B,L.P.</li> <li> <ul style="list-style-type: none"> <li>Guggenheim PDF IV Splitter-2, L.P.</li> </ul> </li> </ul> </li> </ul> </li> <li>Guggenheim Investor Services, LLC</li> <li>Guggenheim Partners Advisors, LLC</li> <li>Guggenheim Partners Investment Management, LLC</li> <li>Artemis Aircraft Investments, LLC</li> <li>Bronco Media Holdings LLC</li> <li>Bronco Media MM LLC</li> <li>ELM 2 MM Funding LLC</li> <li>ELM 3 MM Funding LLC</li> <li>ELM MM LLC</li> <li>ETMF C-B LLC</li> <li>ETMF C-G LLC</li> <li>ETUR C-B LLC</li> <li>ETUR C-G 2 LLC</li> <li>Fitzcarraldo Funding LLC</li> <li> <ul style="list-style-type: none"> <li>ETGP AMZ 1 Venture, LP</li> </ul> </li> <li>G-Craton 2 MM LLC</li> <li>G-Craton MM LLC</li> <li> <ul style="list-style-type: none"> <li>Acri Holdings LLC</li> </ul> </li> <li>G-Ficus MM LLC</li> <li>GLAM MilHsg Fee LLC</li> <li>G-One MM LLC</li> <li>G-One Holdings LLC</li> <li>G-PIPE MM LLC</li> <li> <ul style="list-style-type: none"> <li>G-PIPE LLC</li> </ul> </li> <li>G-Prairie MM LLC</li> </ul> </li> </ul>				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Teton Holdings I LLC				
G-PUFF MM LLC				
G-PUFF LLC				
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
G-PUFF 3 MM LLC				
G-PUFF 3 LLC				
GRE-Aspen Funding, LLC				
ETGP Aspen Venture, LP				
GRE-Birch Funding, LLC				
ETGP Birch Venture, LP				
GRE MM LLC				
GRE-Ivion Funding, LLC				
GRE-Pine Funding, LLC				
ETGP Pine Venture, LP				
GRE-Samara Funding, LLC				
ETGP Samara Venture, LP				
GRE-Spruce Funding, LLC				
ETGP Spruce Venture, LP				
Gulf of Mexico Energy Infrastructure Platform MM LLC				
Gulf of Mexico Energy Infrastructure Platform LLC				
Molly Aida Funding LLC				
ETGP AMZ 2 Venture, LP				
Rosales Holdco LLC				
Rosales Funding LLC				
SB Tech Holdings I MM LLC				
SB Tech Holdings I LLC				
Short Line Rail Transportation MM LLC				
Short Line Rail Transportation LLC				
Teton Holdings II MM LLC				
Ulmus Holdco LLC				
Ulmus Funding LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				
Hypnos MM LLC				
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				
SAILS-3, LLC				
SAILES 4-O, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
GW Ocean, LLC				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield Fund, LLC				
Guggenheim Loan Fund, LLC				
Guggenheim Private Debt Fund Managing Member, LLC				
Guggenheim Private Debt Master Fund, LLC				
Guggenheim Private Debt Fund, Ltd.				
Guggenheim Private Debt Fund, LLC				
Guggenheim Private Debt Fund Trinity Investco, LLC				
Guggenheim Private Debt Fund Note Issuer, LLC				
Kennecott Funding Ltd.				
Magma WCF II Ltd				
NZC Guggenheim Fund Limited				
NZC Guggenheim Fund LLC				
NZC Guggenheim Master Fund Limited				
NZCG Funding Ltd.				
NZCG Funding LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings Limited				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, LLC				
Acsal Holdco LLC				
Lionel Investors LLC				
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC				
Guggenheim Real Estate (CA), Inc.				
Guggenheim Transparent Value, LLC				

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

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

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Ada 1486, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Cape Girardeau 1502, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Delavan 1363, LLC				
JL Depew 1297, LLC				
JL Derby 1853, LLC				
JL D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				



**STATEMENT AS OF September 30, 2023**  
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**PART 1 - ORGANIZATIONAL CHART**

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL El Paso 1587, LLC				
JL El Paso 1785, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Smith 1698, LLC				
JL Fort Smith 1743, LLC				
JL Fort Worth 834, LLC				
JL Fort Worth 1393, LLC				
JL Fort Wright 1611, LLC				
JL Frankfort 1460, LLC				
JL Georgetown 1407, LLC				
JL Hampton 1595, LLC				
JL Horizon City 1759, LLC				
JL Hornell 1697, LLC				
JL Hughes Springs 1696, LLC				
JL Hugo 1704, LLC				
JL Idabel 1702, LLC				
JL Jeffersonville 1440, LLC				
JL Jonesboro 1553, LLC				
JL Kyle 1338, LLC				
JL Lafayette 1745, LLC				
JL Lake Hallie 1434, LLC				
JL Linden 1695, LLC				
JL Machesney Park 1388, LLC				
JL Lexington 1436, LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				JL Little Rock 1489, LLC
				JL Louisville 1437, LLC
				JL Manitowoc 1257, LLC
				JL Manvel 1255, LLC
				JL Marion 1499, LLC
				JL Mason 1523, LLC
				JL McAlester 1490, LLC
				JL McAllen 1625, LLC
				JL Miami Township 1603, LLC
				JL Mobile 1536, LLC
				JL Mundelein 1366, LLC
				JL Muskogee 1780, LLC
				JL New Hartford 1463, LLC
				JL New Lenox 986, LLC
				JL Nixa 1386, LLC
				JL Normal 1457, LLC
				JL Oak Creek 1269, LLC
				JL Oconomowoc 1513, LLC
				JL Olean 1705, LLC
				JL Oshkosh 1465, LLC
				JL Owensboro 1461, LLC
				JL Paris 1761, LLC
				JL Peoria 1539, LLC
				JL Peoria 1638, LLC
				JL Pharr 1482, LLC
				JL Pittsburg 1773, LLC
				JL Radcliff 1569
				JL Richland 1509, LLC
				JL Rockford 1428, LLC
				JL Rolla 1534, LLC

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Saraland 1552, LLC				
JL Sheboygan 1628, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Tyler 1583, LLC				
JL Valdosta 1766, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Adairsville 1661, LLC				
MCCW Dahlonega 1637, LLC				
MCCW Memphis 1758, LLC				
MCCW Olive Branch 1680, LLC				
MCCW Smyrna 1684, LLC				
SC-CJ Phoenix 1584, LLC				
SC-H Sellersburg 1373, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
SE Union City 1247, LLC LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim GN Fund I, Ltd.				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GNP-BA, LLC				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Metric Finance TopCo, LLC				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV				
Metric Finance Holdings I, LLC				
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp.				
Metric Finance Holdings IV, LLC				
Metora Venture Partners Acquisition Corp.				
Liberty Hampshire Holdings, LLC				
GEFI Company, LLC				
GIFLS Capital Company, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				
Blanford Capital Company #6, LLC				
Blanford Capital Company #7, LLC				
Blanford Capital Company #8, LLC				
Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
				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
				Brier Creek Capital Company #1, LLC
				GIFS Capital Company, LLC
				GIFM Holdings Trust
				Sandy Point Capital Company, LLC
				Saratoga Springs Capital Company, LLC
				Saratoga (Cayman) Ltd.
				Short Hills Capital Company #1, LLC
				BFC Capital Company, LLC
				Chelsea Creek Capital Company, LLC
				Kemps Landing Capital Company, LLC
				Kips Bay Capital Company #4, LLC
				Guggenheim Treasury Services International Limited
				Guggenheim Treasury Services (Europe) Limited
				The Liberty Hampshire Capital Company, LLC
				Guggenheim Treasury Services Corporation (N.Y.)

**STATEMENT AS OF September 30, 2023**  
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**PART 1 - ORGANIZATIONAL CHART**

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
PTF Trust #1				
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.				
Asheville Resolution Corporation				



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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc. ESOT	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc	DE	NIA	Sammons Equity Alliance, Inc. Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Constitution, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Sammons Corporation	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UDP	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Financial Network, LLC	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc. Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots M Trust	DE	DS	Stone Roots M Trust	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots M Trust	DE	DS	New Roots M Trust	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	MNL Reinsurance Company	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Solberg Reinsurance Company	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Canal Reinsurance Company	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	My Financial Freedom LLC	Ownership	100.0	SEI ESOT	NO	.0
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	North American Company for Life and Health Insurance	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc	DE	NIA	Sammons Institutional Group, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Property Disposition, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots N Trust	DE	DS	Stone Roots N Trust	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Trust	DE	DS	New Roots N Trust	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Heyday Insurance Agency LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Beacon Capital Management, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	SFG Fortuna, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	SFG Tenura, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	SFG Bermuda, LTD	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3758037				Sammons Financial Group Asset Management, LLC	DE	NIA	Sammons Financial Group Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	AIS SIND, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Industrial Solutions, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd	NIA	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd	NIA	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd	NIA	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Baloo Hire Centre Limited	NIA	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited	NIA	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Trail Boss Partners, LLC	DE	NIA	550 Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE NC Solar, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1308152				Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868230				Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2396243				Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-3678451				PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2406110				Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4256964				PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2424537				Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4326410				PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4419884				Heelstone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4430118				Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4374596				PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc.	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc.	DE	NIA	SRE DevCo, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc.	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc.		NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp.		NIA	Sammons Renewable Energy Canada Holdings Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd.	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Ltd.	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Ltd.	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd.	Ownership	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp.	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc.	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc.	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc	DE	NIA	Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Wetland Mitigation Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Construction LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus Investors 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion WM 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion at Evanston Investors I, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Oak Park Member, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Beachwood Apartments LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Albion at Parklane GP, LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane Limited Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Albion at Highland Park, LLC	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Investors, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AJ Renaissance Place Investors, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562					DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	NO	.0



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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4009140				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	93.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2889104				CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2734766				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2699022				CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419954				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1386097				Silverstone Alexandria II Owner, LLC	DE	NIA	Silverstone Alexandria II, LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1395801				CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419540				5 Burlington Woods JV, LLC	DE	NIA	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1397185				5 Burlington Woods, LLC	DE	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1398438				CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				ATCAP-CCI Atlanta Industrial, LLC	DE	NIA	CCI Atlanta Industrial LLC	Ownership	92.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Atlas Atlanta Cobb International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Atlas Atlanta Mountain Industrial, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Atlas Atlanta Oakcliff, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Atlas Atlanta Royal Atlanta, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Atlas Atlanta Tuckerstone, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				CCI JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				NewWorld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				NewWorld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				NewWorld.Energy LLC	NV	NIA	NewWorld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco IT LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC	DE	NIA	G-Craton MM LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC	DE	NIA	G-Prairie MM LLC	Management	.0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management	.0.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Ivion Funding, LLC	DE	NIA	GRE MM LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Gulf of Mexico Energy Infrastructure Platform MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....					SB Tech Holdings I MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000.....	Sammons Enterprises, Inc. ESOT	00000.....	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Short Line Rail Transportation MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Master Fund, Ltd	Ownership	17.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-1, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P	CYM	NIA	GIM GP Ltd	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Orpheus Holdings Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-A, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-1, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-B, L.P.	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited		NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Research Services, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPIID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIID, L.P	CYM	NIA	GFPIID, LLC	Ownership	34.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIID, L.P	Ownership	75.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC IIP Holdings Ltd.	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P	CYM	NIA	GGIC, Ltd	Ownership	85.7	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd.	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd.	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1859059				JL Amelia 1619, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1486, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0597001				JL Ardmore 1563, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2667641				JL Bee Cave 1559, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1498116				JL Bolivar 1575, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	92-1126606				JL Broken Bow 1694, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2227560				JL Canton 1593, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2569120				JL Columbus 1549, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2195633				JL Daingerfield 1693, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2942837				JL Depew 1297, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2880495				JL Derby 1853, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2241143				JL D'Iberville 1506, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456436				JL El Paso 1587, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2761014				JL El Paso 1785, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4338793				JL Fort Smith 1698, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2054115				JL Fort Smith 1743, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2668210				JL Fort Wright 1611, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0747554				JL Hampton 1595, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2032503				JL Horizon City 1759, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1211917				JL Hornell 1697, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1204428				JL Hughes Springs 1696, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1162827				JL Hugo 1704, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1170825				JL Idabel 1702, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1902235				JL Jonesboro 1553, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2716364				JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2173591				JL Lafayette 1745, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2712705				JL Linden 1695, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2012916				JL McAllen 1625, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1801113				JL Miami Township 1603, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1960675				JL Mundelein 1366, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2122531				JL Muskogee 1780, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-0463423				JL Oak Creek 1269, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1907801				JL Olean 1705, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2331012				JL Paris 1761, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2694625				JL Peoria 1539, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3645437				JL Peoria 1638, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	92-2478071				JL Pittsburg 1773, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2442002				JL Rolla 1534, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1100659				JL Sheboygan 1628, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4751967				JL Syracuse 1550, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4828775				JL Tyler 1583, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3114120				JL Valdosta 1766, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2349213				MCCW Adairsville 1661, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3835446				MCCW Dahlonoga 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1985591				MCCW Memphis 1758, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2607416				MCCW Olive Branch 1680, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1866733				MCCW Smyrna 1684, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1815651				SC-CJ Phoenix 1584, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					First Light Acquisition Group, Inc	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp.	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Meteora Venture Partners Acquisition Corp.	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	LLC	Ownership	99.5	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	.0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	.0

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PTF Trust #1	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC Blanford Capital Company #1, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #26, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Hills Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

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Asterisk	Explanation
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**STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH  
INSURANCE**

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

**Response**






- |   |               |
|---|---------------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?  | .....NO.....  |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?   | .....NO.....  |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?  | .....NO.....  |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?  | .....YES..... |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?  | .....NO.....  |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?  | .....YES..... |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?  | .....NO.....  |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. | .....N/A..... |

**AUGUST FILING**

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

**Explanation:**

**Bar Code:**

- |    |   |
|----|---|
| 1. |   |
| 2. |  |
| 3. |  |
| 5. |  |
| 7. |  |

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

**OVERFLOW PAGE FOR WRITE-INS**

LQ003 Additional Aggregate Lines for Page 03 Line 25.

\*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Payable for central clearing swap.....	4,995,789	8,561,558
2505. Miscellaneous liabilities.....	4,035,093	0
2506. Agent non-qualified deferred compensation.....	3,316,569	3,283,824
2597. Summary of remaining write-ins for Line 25 from Page 03	12,347,451	11,845,382

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.

\*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Foreign exchange gain (loss).....	177,652	1,994,493	1,002,079
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	177,652	1,994,493	1,002,079

LQ004 Additional Aggregate Lines for Page 04 Line 27.

\*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Transfer to IMR - MVA.....	(7,375,620)	0	0
2797. Summary of remaining write-ins for Line 27 from Page 04	(7,375,620)	0	0

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

**SCHEDULE A – VERIFICATION**

**Real Estate**

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

**NONE**

**SCHEDULE B – VERIFICATION**

**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	2,065,986,951	2,062,044,028
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	33,660,000	331,488,368
2.2 Additional investment made after acquisition .....	21,575,827	13,596,729
3. Capitalized deferred interest and other .....	1,327,685	777,623
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	178,416,911	341,919,797
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	0	0
10. Deduct current year's other-than-temporary impairment recognized .....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,944,133,552	2,065,986,951
12. Total valuation allowance .....	(1,767,026)	(1,859,388)
13. Subtotal (Line 11 plus Line 12) .....	1,942,366,526	2,064,127,563
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	1,942,366,526	2,064,127,563

**SCHEDULE BA – VERIFICATION**

**Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,075,559,922	1,740,813,761
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	3,479,869	216,938,718
2.2 Additional investment made after acquisition .....	436,407,921	244,322,048
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	48,134	61,166
5. Unrealized valuation increase (decrease) .....	19,671,449	26,377,079
6. Total gain (loss) on disposals .....	1,292,261	640,054
7. Deduct amounts received on disposals .....	119,506,656	150,849,820
8. Deduct amortization of premium and depreciation .....	2,395,302	3,197,330
9. Total foreign exchange change in book/adjusted carrying value .....	(866,620)	454,246
10. Deduct current year's other-than-temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8+9-10) .....	2,413,690,978	2,075,559,922
12. Deduct total nonadmitted amounts .....	17,894	72,153
13. Statement value at end of current period (Line 11 minus Line 12) .....	2,413,673,084	2,075,487,768

**SCHEDULE D – VERIFICATION**

**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	31,840,131,877	29,671,251,267
2. Cost of bonds and stocks acquired .....	2,768,971,691	7,888,894,417
3. Accrual of discount .....	51,922,223	77,782,590
4. Unrealized valuation increase (decrease) .....	73,686,987	(210,688,913)
5. Total gain (loss) on disposals .....	(80,159,022)	3,891,446
6. Deduct consideration for bonds and stocks disposed of .....	2,955,060,603	5,552,592,092
7. Deduct amortization of premium .....	13,254,926	18,937,245
8. Total foreign exchange change in book/adjusted carrying value .....	1,574,683	(5,096,841)
9. Deduct current year's other-than-temporary impairment recognized .....	109,893,689	27,860,213
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	42,600	13,487,461
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	31,577,961,821	31,840,131,877
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	31,577,961,821	31,840,131,877

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

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	19,312,027,240	25,154,193,886	24,680,926,567	123,019,617	18,680,363,856	19,312,027,240	19,908,314,176	18,407,000,811
2. NAIC 2 (a).....	10,284,617,508	382,333,920	315,055,951	(87,271,242)	10,550,470,031	10,284,617,508	10,264,624,235	10,488,204,633
3. NAIC 3 (a).....	932,639,719	1,145,411	43,654,721	(27,459,270)	968,025,303	932,639,719	862,671,139	1,057,811,574
4. NAIC 4 (a).....	608,530,063	285,680	88,769,192	(45,240,114)	629,359,013	608,530,063	474,806,437	647,226,932
5. NAIC 5 (a).....	214,302,964	206,283	87,775,199	54,456,205	207,038,552	214,302,964	181,190,253	213,317,003
6. NAIC 6 (a).....	921,680			463,998	716,871	921,680	1,385,678	874,833
7. Total Bonds	31,353,039,174	25,538,165,180	25,216,181,630	17,969,194	31,035,973,626	31,353,039,174	31,692,991,918	30,814,435,786
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	39,027,054			(2,046,090)	38,341,583	39,027,054	36,980,964	37,290,700
9. NAIC 2 .....	625,352,982		86,783,042	(56,153)	811,806,178	625,352,982	538,513,787	854,354,342
10. NAIC 3 .....	49,610,442		14,697,000	512,637	47,183,185	49,610,442	35,426,079	47,322,493
11. NAIC 4 .....	2,473,211			(66,971)	2,563,920	2,473,211	2,406,240	2,329,020
12. NAIC 5 .....	0				16,148,900	0	0	0
13. NAIC 6 .....	32,552			(32,042)	0	32,552	510	0
14. Total Preferred Stock.....	716,496,241	0	101,480,042	(1,688,619)	916,043,766	716,496,241	613,327,580	941,296,555
15. Total Bonds & Preferred Stock	32,069,535,415	25,538,165,180	25,317,661,672	16,280,575	31,952,017,392	32,069,535,415	32,306,319,498	31,755,732,341

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ .....948,791,116 ; NAIC 2 \$ ..... ;  
NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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

**SCHEDULE DA - PART 1**

**Short-Term Investments**

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Totals		XXX			

**SCHEDULE DA - VERIFICATION**

**Short-Term Investments**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	43,630,593	6,009,461
2. Cost of short-term investments acquired .....		43,539,539
3. Accrual of discount .....	498,075	61,157
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals .....	4,332	14,289
6. Deduct consideration received on disposals .....	44,133,000	5,985,051
7. Deduct amortization of premium.....		8,801
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	43,630,593
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	43,630,593

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

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	264,987,800
2. Cost Paid/(Consideration Received) on additions	519,663,604
3. Unrealized Valuation increase/(decrease)	(4,532,341)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	229,790,617
6. Considerations received/(paid) on terminations	232,758,270
7. Amortization	(435,033,198)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	1,404,332
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	343,522,545
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	343,522,545

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	2,324,953
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)	(463,190)
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	(40,825)
3.14 Section 1, Column 18, prior year	21,550
	(62,375)
	(62,375)
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	(40,825)
3.24 Section 1, Column 19, prior year plus	21,550
3.25 SSAP No. 108 adjustments	0
	(62,375)
	(62,375)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(3,521,416)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(3,521,416)
4.23 SSAP No. 108 adjustments	(3,521,416)
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,861,764
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,861,764

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions											
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held								
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value				
<b>NONE</b>																			
999999999 Totals								0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

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

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	1	236,523,501	1	236,523,501	0	0	0	0	1	236,523,501
2. Add: Opened or Acquired Transactions .....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX	304,365	XXX		XXX		XXX	304,365
4. Less: Closed or Disposed of Transactions .....			1	236,827,866					1	236,827,866
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory .....	1	236,523,501	0	0	0	0	0	0	0	0

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

**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.....	343,522,545
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance.....	1,861,764
3. Total (Line 1 plus Line 2).....	345,384,309
4. Part D, Section 1, Column 6.....	499,724,255
5. Part D, Section 1, Column 7.....	(154,339,946)
6. Total (Line 3 minus Line 4 minus Line 5).....	.0
	Fair Value Check
7. Part A, Section 1, Column 16.....	404,099,317
8. Part B, Section 1, Column 13.....	.0
9. Total (Line 7 plus Line 8).....	404,099,317
10. Part D, Section 1, Column 9.....	675,646,158
11. Part D, Section 1, Column 10.....	(271,546,842)
12. Total (Line 9 minus Line 10 minus Line 11).....	.0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,134,828
14. Part B, Section 1, Column 20.....	515,200
15. Part D, Section 1, Column 12.....	1,650,028
16. Total (Line 13 plus Line 14 minus Line 15).....	.0

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

**SCHEDULE E – PART 2 – VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	7,112,001	50,051,926
2. Cost of cash equivalents acquired .....	36,551,840,179	4,694,294,065
3. Accrual of discount .....	16,369,460	123,062
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals.....		(336)
6. Deduct consideration received on disposals .....	35,626,530,524	4,737,313,337
7. Deduct amortization of premium .....		43,380
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) .....	948,791,116	7,112,001
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	948,791,116	7,112,001

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

**SCHEDULE A - PART 2**

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

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

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 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.								
<b>NONE</b>																			
0399999 Totals																			

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

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
1177	Las Vegas		NV		07/09/2023	10.960	0	5,236,754	335,675,540
1181	Laredo		TX		09/12/2023	6.000	33,660,000	0	56,100,000
1155	New York		NY		07/31/2023	7.930	0	756,405	15,347,759
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							33,660,000	5,993,159	407,123,299
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							33,660,000	5,993,159	407,123,299
3399999 Totals									
							33,660,000	5,993,159	407,123,299

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						
Mortgages closed by repayment																		
1066	Queens		NY		12/04/2015	08/28/2023	13,915,620					0	13,741,655	13,741,655				0
906	Wilmington		NC		09/12/2013	07/24/2023	21,992,621					0	21,657,843	21,657,843				0
789	North Charleston		SC		06/21/2013	08/01/2023	11,201,755					0	10,992,327	10,992,327				0
798	Minneapolis		MN		08/08/2013	09/29/2023	5,022,365					0	4,902,251	4,902,251				0
0199999 - Mortgages closed by repayment							52,132,361	0	0	0	0	0	51,294,076	51,294,076	0			0
Mortgages with partial repayments																		
778	Las Vegas		NV		03/11/2013		49,145					0	49,145	49,145				0
783	Washington		DC		03/22/2013		187					0	187	187				0
789	North Charleston		SC		06/21/2013		30,210					0	30,210	30,210				0
795	Ann Arbor		MI		07/19/2013		129,286					0	129,286	129,286				0
798	Minneapolis		MN		08/08/2013		40,426					0	40,426	40,426				0
901	Stamford		CT		08/29/2013		73,555					0	73,555	73,555				0
906	Wilmington		NC		09/12/2013		49,091					0	49,091	49,091				0
908	Oceanside		CA		09/26/2013		67,012					0	67,012	67,012				0
911	Lorton		VA		11/01/2013		65,656					0	65,656	65,656				0
912	Clifton		NJ		10/29/2013		111,619					0	111,619	111,619				0
913	New York		NY		10/18/2013		103,114					0	103,114	103,114				0
920	Morrisville		NC		12/30/2013		94,018					0	94,018	94,018				0
921	Morrisville		NC		12/30/2013		82,375					0	82,375	82,375				0
922	Beverly Hills		CA		03/27/2014		115,779					0	115,779	115,779				0
932	New York		NY		05/29/2014		66,688					0	66,688	66,688				0
934	Elizabeth		NJ		05/30/2014		72,976					0	72,976	72,976				0
936	Cary		NC		07/02/2014		63,980					0	63,980	63,980				0
954	Ames		IA		09/12/2014		103,474					0	103,474	103,474				0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
956	Franklin	TN		09/17/2014		278,535					0	278,535	278,535			0
959	Oxnard	CA		09/30/2014		182,965					0	182,965	182,965			0
973	Boston	MA		12/30/2016		210,751					0	210,751	210,751			0
980	Madison	WI		12/19/2014		109,716					0	109,716	109,716			0
983	Mountain View	CA		12/30/2014		172,810					0	172,810	172,810			0
984	Dallas	TX		12/24/2014		86,111					0	86,111	86,111			0
986	Mason	OH		01/08/2015		84,389					0	84,389	84,389			0
993	San Diego	CA		03/02/2015		199,333					0	199,333	199,333			0
994	Bloomington	IN		03/06/2015		171,961					0	171,961	171,961			0
998	New York	NY		04/07/2015		106,060					0	106,060	106,060			0
999	Bedford	NH		03/26/2015		80,888					0	80,888	80,888			0
1000	Columbia	SC		12/30/2016		136,232					0	136,232	136,232			0
1005	Omaha	NE		04/17/2015		90,248					0	90,248	90,248			0
1008	Oro Valley	AZ		12/30/2016		87,585					0	87,585	87,585			0
1010	Irvine	CA		05/11/2015		136,644					0	136,644	136,644			0
1013	Schererville	IN		06/03/2015		102,150					0	102,150	102,150			0
1016	Dallas	TX		05/22/2015		175,498					0	175,498	175,498			0
1017	Draper	UT		06/16/2015		100,846					0	100,846	100,846			0
1020	Sacramento	CA		06/19/2015		103,139					0	103,139	103,139			0
1022	Dallas	TX		06/12/2015		110,956					0	110,956	110,956			0
1024	Lexington	KY		06/12/2015		83,924					0	83,924	83,924			0
1030	Los Angeles	CA		08/03/2015		66,091					0	66,091	66,091			0
1032	Santa Monica	CA		12/30/2016		81,559					0	81,559	81,559			0
1046	Elk Grove	CA		10/01/2015		95,476					0	95,476	95,476			0
1048	Kansas City	MO		09/15/2015		98,260					0	98,260	98,260			0
1049	Boston	MA		12/30/2016		109,731					0	109,731	109,731			0
1050	Omaha	NE		09/22/2015		85,010					0	85,010	85,010			0
1052	Kennesaw	GA		09/30/2015		57,698					0	57,698	57,698			0
1053	Pickerington	OH		10/09/2015		88,551					0	88,551	88,551			0
1060	Panama City Beach	FL		12/30/2016		112,676					0	112,676	112,676			0
1064	Mountain View	CA		11/20/2015		81,022					0	81,022	81,022			0
1066	Queens	NY		12/04/2015		25,115					0	25,115	25,115			0
1071	Johns Island	SC		08/01/2019		248,126					0	248,126	248,126			0
1077	Washington	DC		01/14/2016		25,793					0	25,793	25,793			0
1081	Diamond Bar	CA		03/31/2016		112,277					0	112,277	112,277			0
1090	Mountain View	CA		12/16/2016		122,593					0	122,593	122,593			0
1092	Chandler	AZ		02/09/2017		116,784					0	116,784	116,784			0
1106	Park City	UT		12/27/2017		50,125					0	50,125	50,125			0
1108	Philadelphia	PA		01/09/2018		66,677					0	66,677	66,677			0
1111	Baltimore	MD		01/31/2018		67,789					0	67,789	67,789			0
1112	New York	NY		02/12/2018		94,780					0	94,780	94,780			0
1115	San Diego	CA		04/20/2018		62,364					0	62,364	62,364			0
1118	Santa Monica	CA		07/24/2018		333,333					0	333,333	333,333			0
1119	Pittsburgh	PA		08/30/2018		42,215					0	42,215	42,215			0
1120	Rochester	NY		08/02/2018		103,381					0	103,381	103,381			0
1121	Westminster	CO		08/20/2018		57,517					0	57,517	57,517			0
1122	Baltimore	MD		09/05/2018		46,856					0	46,856	46,856			0
1125	Frisco	TX		10/05/2018		154,599					0	154,599	154,599			0
1126	Cleveland	OH		10/18/2018		20,890					0	20,890	20,890			0
1130	San Jose	CA		12/10/2018		82,149					0	82,149	82,149			0
1135	Los Angeles	CA		12/27/2018		(423,581)					0	(423,581)	(423,581)			0
1136	Bothell	WA		02/25/2019		63,614					0	63,614	63,614			0
1137	Campbell	CA		03/14/2019		81,393					0	81,393	81,393			0
1138	Coconut Grove	FL		04/11/2019		129,045					0	129,045	129,045			0
1141	Newtown Square	PA		06/25/2019		139,001					0	139,001	139,001			0
1142	Sacramento	CA		06/26/2019		184,401					0	184,401	184,401			0
1144	Yonkers	NY		07/02/2019		198,561					0	198,561	198,561			0

E02.1

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

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1146	Macon	GA		08/16/2019		70,709							70,709	70,709			0
1153	Wilmington	NC		09/24/2019		233,009							233,009	233,009			0
1071U	Johns Island	SC		08/01/2019		47,237							47,237	47,237			0
1138U	Coconut Grove	FL		11/15/2022		564							564	564			0
1153B	Wilmington	NC		09/24/2019		24,653							24,653	24,653			0
0299999 - Mortgages with partial repayments						7,587,374	0	0	0	0	0	0	7,587,374	7,587,374	0	0	0
0599999 Totals						59,719,735	0	0	0	0	0	0	58,881,450	58,881,450	0	0	0

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	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									
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>												
000000-00-0	AEA III	Stamford	CT	AEA Mezzanine Management		08/16/2013			6,290		314,983	2.110
000000-00-0	AEA IV	Stamford	CT	AEA Mezzanine Management		07/27/2018			537,942		1,958,272	1.800
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	Wilmington	DE	PineBridge Private Credit III		09/30/2022			3,108,328		21,668,872	
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022			4,200,000		9,800,000	
<b>1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>								0	7,852,560	0	33,742,127	XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated</b>												
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND, LP	Wilmington	DE	3i North American Infrastructure GP, LLC		04/21/2022			12,273,980		10,778,671	10.700
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			343,726		443,489	6.420
000000-00-0	HUNTER POINT CAPITAL INVESTORS LP FUND	Wilmington	DE	Hunter Point Capital LP		06/16/2023		2,754,099	0		57,245,901	
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	Wilmington	DE	JH Killington Communications, LLC		03/20/2021			710,852		569,288	2.810
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			139,489		3,507,646	1.800
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			9,962,456		17,799,556	
000000-00-0	MSA ACCELERATION PARTNERS, LP	Wilmington	DE	MSA Acceleration Partners, LP		01/19/2022			6,128,949		69,309,847	15.270
000000-00-0	OAKTREE POWER OPPS FUND VI	Cayman Island	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			4,216,418		26,788,557	2.490
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	Wilmington	DE	Pinebridge		06/22/2020			12,055,350		59,111,496	
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP	Wilmington	DE	SENTINEL JUNIOR CAPITAL II, LP		07/13/2023		725,770	0		725,770	
000000-00-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT ISSUER LP	Wilmington	DE	GID Program US GP LLC		05/28/2021			3,190,308		14,391,515	
000000-00-0	TIIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothschild		04/24/2018			228,725		7,447,728	7.140
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington	DE	Pinebridge		06/22/2020			14,528,539		0	
<b>1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated</b>								3,479,869	63,778,790	0	268,119,463	XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated</b>												
000000-00-0	CAMPA COLLATERAL EQUITY FUNDED	Various		Campa		10/13/2021			912,845		658,862	
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various		Hypnos		10/22/2021			1,393,907		2,263,320	
000000-00-0	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			53,090		1,818,973	15.010
000000-00-0	ORINOCO FUNDING EQUITY FUNDED	Various		Orinoco		10/13/2021			685,094		152,576	
000000-00-0	IVIRON	Various		Iviron		12/29/2022			3,100,350		7,605,628	
<b>2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated</b>								0	6,145,286	0	12,499,359	XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated</b>												
000000-00-0	ASPEN	Various		GRE-Aspen Funding, LLC		12/29/2022			11,019,434		1,191,240	
000000-00-0	BIRCH	Various		GRE-Birch Funding, LLC		12/29/2022			11,434,716		3,034,107	
000000-00-0	PINE	Various		GRE-Pine Funding, LLC		12/29/2022			14,869,110		3,555,301	
000000-00-0	SAMARA	Various		GRE-Samara Funding, LLC		12/29/2022			20,540,677		366,272	
000000-00-0	SPRUCE	Various		GRE-Spruce Funding, LLC		12/29/2022			14,834,582		4,667,441	
<b>2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated</b>								0	72,698,519	0	12,814,361	XXX
<b>Collateral Loans - Unaffiliated</b>												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		12/19/2022			370,286			
<b>2999999 - Collateral Loans - Unaffiliated</b>								0	370,286	0	0	XXX
<b>Collateral Loans - Affiliated</b>												
BGH81G-7H-8	IVIRON FUNDING COLLATERAL LOAN FUNDED	Various		IVIRON		12/28/2022			9,301,051			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED	Various		ORINOCO		08/16/2022			2,055,281			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED	Various		CAMPA		12/06/2022			2,738,536			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUNDED	Various		HYPNOS		11/21/2022			4,181,720			
BGH6SA-TE-9	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			159,269			
<b>3099999 - Collateral Loans - Affiliated</b>								0	18,435,857	0	0	XXX
<b>6099999 - Subtotals - Unaffiliated</b>								3,479,869	72,001,636	0	301,861,590	XXX
<b>6199999 - Subtotals - Affiliated</b>								0	97,279,662	0	25,313,720	XXX
<b>6299999 Totals</b>								3,479,869	169,281,298	0	327,175,311	XXX

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

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	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							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.	
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>																					
000000-00-0	AEA III	Stamford		CT	AEA Mezzanine Management	08/16/2013	08/04/2023	554,036						554,036	554,036						
000000-00-0	AEA IV	Stamford		CT	AEA Mezzanine Management	07/27/2018	07/19/2023	66,448						66,448	66,448						
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	Wilmington		DE	PineBridge Private Credit III	09/30/2022	09/26/2023	9,147						9,147	9,147						
<b>1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>								629,631	0	0	0	0	0	629,631	629,631	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated</b>																					
000000-00-0	NZC GUGGENHEIM	New York		NY	GPIM LLC	04/01/2013	07/23/2023	29,743						29,743	29,743						
<b>1699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated</b>								29,743	0	0	0	0	0	29,743	29,743	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated</b>																					
000000-00-0	HUNTER POINT CAPITAL INVESTORS LP FUND	Wilmington		DE	Hunter Point Capital LP	06/16/2023	09/29/2023	911,647						911,647	911,647						
000000-00-0	PT ARCTIC FUND I	Anchorage		AK	PT Arctic Fund I GP, LLC	11/09/2015	08/30/2023	56,909						56,909	56,909						
000000-00-0	THIC 2	Luxembourg City		LUX	Compagnie Benjamin de Rothshild	04/24/2018	09/29/2023	1,878,561						1,878,561	1,878,561						
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington		DE	Pinebridge	06/22/2020	08/31/2023	(581,681)						(581,681)	(581,681)						
000000-00-0	VINE MEDIA	Wilmington		DE	Vine Alternative Investments IV, LP	12/13/2018	09/29/2023	88,446						88,446	88,446						
<b>1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated</b>								2,353,882	0	0	0	0	0	2,353,882	2,353,882	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated</b>																					
000000-00-0	G-PIPE	Various			G-Pipe	07/23/2021	09/22/2023	970,705						970,705	970,705						
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various			Hygnos	10/22/2021	07/21/2023	218,774						218,774	218,774						
000000-00-0	WATTAGE FINANCE-NC, LLC	Kings Mountain		OH	NTE Energy LLC	03/11/2016	09/29/2023	2,768,166						2,768,166	2,768,166						
<b>2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated</b>								3,957,645	0	0	0	0	0	3,957,645	3,957,645	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated</b>																					
000000-00-0	BIRCH	Various			GRE-Birch Funding, LLC	12/29/2022	09/29/2023	69,639						69,639	69,639						
000000-00-0	PINE	Various			GRE-Pine Funding, LLC	12/29/2022	09/29/2023	69,401						69,401	69,401						
000000-00-0	SPRUCE	Various			GRE-Spruce Funding, LLC	12/29/2022	09/29/2023	11,562						11,562	11,562						
<b>2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated</b>								150,601	0	0	0	0	0	150,601	150,601	0	0	0	0		
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated</b>																					
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP	Wilmington		DE	BlackRock US Real Estate	01/27/2020	08/31/2023	20,328,976						20,328,976	20,328,976						
<b>2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated</b>								20,328,976	0	0	0	0	0	20,328,976	20,328,976	0	0	0	0		
<b>Surplus Debentures, etc. - Unaffiliated</b>																					
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE	Various			JEFFERIES & COMPANY INC	12/01/2017	08/08/2023	13,077,793		(20,781)			(20,781)	13,057,012	15,182,038		2,125,025	2,125,025	751,971		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE	Various			JEFFERIES & COMPANY INC	11/29/2022	07/26/2023	9,500,000						9,500,000	9,642,975		142,975	142,975	353,240		
636792-AB-9	NATIONAL LIFE OF VERMONT	Various			BARCLAYS CAPITAL INC	03/01/2021	09/22/2023	6,730,404		57			57	6,730,461	5,764,794		(965,666)	(965,666)	417,108		
707567-AC-7	PENN MUTUAL LIFE INSURANCE	Various			DAIWA CAPITAL MARKETS AMERICA	04/02/2018	09/22/2023	1,838,008		1,341			1,341	1,839,349	2,017,992		178,643	178,643	143,164		
<b>2799999 - Surplus Debentures, etc. - Unaffiliated</b>								31,146,205	0	(19,383)	0	0	(19,383)	31,126,822	32,607,799	0	1,480,977	1,480,977	1,665,483		
<b>Collateral Loans - Unaffiliated</b>																					
BGHSLR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various			PRIOR YEAR INCOME	12/19/2022	06/30/2023												845		
<b>2999999 - Collateral Loans - Unaffiliated</b>								0	0	0	0	0	0	0	0	0	0	0	0	0	845
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated</b>																					
09262E-AR-4	BLACKROCK DLF IX 2021-2 CLO SUB	Various			PRIOR YEAR INCOME	09/10/2020	03/31/2023												205,476		
92870V-AG-0	VOLTAGE FINANCE CL C	Various			SINKING FUND REDEMPTION	12/01/2016	07/17/2023	127,335						127,335	127,335				778		
92870V-AH-8	VOLTAGE FINANCE CL D	Various			SINKING FUND REDEMPTION	12/01/2016	07/17/2023	1,265		9			9	1,273	1,273						
<b>4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated</b>								128,600	9	0	0	0	9	128,608	128,608	0	0	0	206,254		
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated</b>																					
40166L-30-7	PDFNI 2012-E2 1	Various			MBS PAYDOWN	12/01/2016	08/01/2023	56,293		2,823			2,823	59,116	59,116						
40166L-70-3	PDFNI 2013-E2 SER3	Various			MBS PAYDOWN	12/01/2016	08/15/2023	26,415		21,624			21,624	48,038	48,038						
40168P-BM-9	PDFNI 2016-E2 1	Various			MBS PAYDOWN	12/01/2016	07/31/2023	2,259,704					2,259,704	2,259,704					434,511		
40168P-BN-7	PDFNI 2016-E2 2	Various			MBS PAYDOWN	12/01/2016	08/04/2023	907,351					907,351	907,351					49,594		
40168P-BP-2	PDFNI 2016-E2 3	Various			MBS PAYDOWN	12/01/2016	07/20/2023	707,721					707,721	707,721					58,029		
40168P-BQ-0	PDFNI 2017-E2 E24	Various			MBS PAYDOWN	05/09/2017	07/24/2023	620,662					620,662	620,662					23,461		
40168P-BR-8	PDFNI 2017-E2 5	Various			MBS PAYDOWN	06/09/2017	08/09/2023	533,459					533,459	533,459					20,524		
45032M-AG-3	ISAIL 2013 SENIOR A	Various			MBS PAYDOWN	12/01/2016	08/08/2023	86,481		44,747			44,747	131,228	131,228				4,136		
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various			MBS PAYDOWN	12/01/2016	07/24/2023	66		42			42	108	108				13		
<b>4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated</b>								5,198,152	69,236	0	0	0	69,236	5,267,387	5,267,387	0	0	0	590,268		
<b>6099999 - Subtotals - Unaffiliated</b>								54,587,294	9	(19,383)	0	0	(19,374)	54,567,919	56,048,896	0	1,480,977	1,480,977	1,872,582		
<b>6199999 - Subtotals - Affiliated</b>								9,336,141	69,236	0	0	0	69,236	9,405,376	9,405,376	0	0	0	590,268		
<b>6299999 Totals</b>								63,923,435	69,245	(19,383)	0	0	49,862	63,973,295	65,454,272	0	1,480,977	1,480,977	2,462,850		

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds - U.S. Governments</b>									
3130AK-3D-6	FHLB 1.90 09/37-03/21		07/05/2023	CROSSROADS	XXX	2,780,360	4,000,000	27,022	1.B FE
3130AW-Q2-9	FHLB 5.85 07/38 - 07/25 (A)		07/25/2023	CITIGROUP GLOBAL MARKETS	XXX	3,992,000	4,000,000		1.B
3130AW-S4-3	FHLB 6.0 08/33		07/28/2023	STIFEL NICOLAUS	XXX	2,000,000	2,000,000		1.B FE
3133EM-A4-4	FFCB 2.49 05/36 - 05/22		08/02/2023	PIERPONT SECURITIES LLC	XXX	2,125,877	2,795,000	14,306	1.B FE
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)		08/03/2023	NOMURA INC	XXX	2,216,711	3,550,000	25,511	1.B FE
3133EP-SD-8	FFCB 5.97 08/33 - 08/24 (A)		07/31/2023	NOMURA INC	XXX	1,000,000	1,000,000		1.B FE
3136G4-20-5	FNMA 1.625 08/35 - 08/22 (QB)		08/03/2023	PIERPONT SECURITIES LLC	XXX	2,586,188	3,750,000	27,083	1.B FE
88046K-FR-2	TN HOUSING DEV 2023-2B SOC		07/01/2023	RBC DAIN RAUSCHER	XXX	1,500,000	1,500,000		1.B FE
88059E-E2-6	TVAS 0.00 10/01/2042		07/28/2023	BREAN CAPITAL LLC	XXX	1,294,841	3,369,000		1.A
88059E-E3-4	TVAS 0.0 04/01/2043		07/28/2023	BREAN CAPITAL LLC	XXX	1,313,919	3,505,000		1.A
88059E-E5-9	TVAS 0.0 04/1/2044		07/28/2023	BREAN CAPITAL LLC	XXX	2,359,107	6,615,000		1.A
88059E-E7-5	TVAS 0.0 04/01/2045		07/28/2023	BREAN CAPITAL LLC	XXX	2,246,712	6,622,000		1.A
88059E-E8-3	TVAS 0.00 10/01/2045		07/28/2023	BREAN CAPITAL LLC	XXX	1,151,271	3,479,000		1.A
88059E-E9-1	TVAS 0.0 04/01/2046		07/28/2023	BREAN CAPITAL LLC	XXX	2,136,026	6,618,000		1.A
88059E-M3-5	TVAS 0.00 07/15/2043		07/28/2023	BREAN CAPITAL LLC	XXX	709,829	1,921,000		1.A
88059E-M4-3	TVAS 0.00 01/15/2044		07/28/2023	BREAN CAPITAL LLC	XXX	577,016	1,601,000		1.A
88059E-M8-4	TVAS 0.0 01/15/2046		07/28/2023	BREAN CAPITAL LLC	XXX	633,442	1,942,000		1.A
88059E-N5-9	TVASP 0.0 01/15/48		07/05/2023	NOMURA INC	XXX	889,050	3,000,000		1.A
<b>0109999999 - Bonds - U.S. Governments</b>						31,512,349	61,267,000	93,922	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
01030U-AC-9	ALSMFH 5.23 10/01/2041		09/21/2023	STIFEL NICOLAUS	XXX	1,500,000	1,500,000	5,884	1.A FE
19648G-BS-0	CO HFA SFM 2023N1		08/17/2023	RBC DAIN RAUSCHER	XXX	3,750,000	3,750,000		1.A FE
19648G-BT-8	CO HFA SFM 2023N1		09/21/2023	VARIOUS	XXX	5,234,397	5,255,000	1,216	1.A
3133KR-FG-4	FR RA9167		07/31/2023	MORGAN STANLEY	XXX	7,500,655	7,552,579	15,000	1.A
3136A7-JB-9	FNR 2012-67 MZ		07/01/2023	CAPITALIZED INTEREST	XXX	8,624	8,624		1.A
3136A7-PJ-5	FNR 2012-88 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	1,407	1,407		1.A
3136AA-4L-6	FNR 2012-149 NZ		09/29/2023	CAPITALIZED INTEREST	XXX	18,000	18,000		1.A
3136AF-AE-4	FNR 2013-79 EZ		09/27/2023	CAPITALIZED INTEREST	XXX	3,763	3,763		1.A
3136AF-YY-4	FNR 2013-80 VZ		09/28/2023	CAPITALIZED INTEREST	XXX	247,902	247,902		1.A
3136AH-VS-6	FNR 2013-136 CZ		07/01/2023	CAPITALIZED INTEREST	XXX	17,076	17,076		1.A
3136AP-3A-8	FNR 2015-64 AZ		09/19/2023	CAPITALIZED INTEREST	XXX	74,090	74,090		1.A
3136AS-A9-7	FNR 2016-41 MZ		09/19/2023	CAPITALIZED INTEREST	XXX	10,368	10,368		1.A
3136AU-4D-0	FNR 2017-8 BZ		09/19/2023	CAPITALIZED INTEREST	XXX	10,706	10,706		1.A
3136AU-HZ-7	FNR 2016-79 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	34,888	34,888		1.A
3136AV-2Z-1	FNR 2017-21 ZD		09/29/2023	CAPITALIZED INTEREST	XXX	38,213	38,213		1.A
3136AV-PM-5	FNR 2017-10 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	9,090	9,090		1.A
3136AW-A9-8	FNR 2017-45 ZK		08/31/2023	CAPITALIZED INTEREST	XXX	9,643	9,643		1.A
3136AX-GA-7	FNR 2017-49 ZC		09/19/2023	CAPITALIZED INTEREST	XXX	140,795	140,795		1.A
3136B1-T7-9	FNR 2018-38 VZ		09/15/2023	CAPITALIZED INTEREST	XXX	5,999	5,999		1.A
3136B2-7H-9	FNR 2018-72 ZB		09/29/2023	CAPITALIZED INTEREST	XXX	72,522	72,522		1.A
3136B2-GE-6	FNR 2018-45 ZD		09/19/2023	CAPITALIZED INTEREST	XXX	35,573	35,573		1.A
3136B2-NL-2	FNR 2018-53 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	42,158	42,158		1.A
3136B2-SB-9	FNR 2018-47 GZ		09/19/2023	CAPITALIZED INTEREST	XXX	8,666	8,666		1.A
3136B2-UE-0	FNR 2018-55 LZ		09/15/2023	CAPITALIZED INTEREST	XXX	6,149	6,149		1.A
3136B3-BL-3	FNR 2018-70 CZ		09/19/2023	CAPITALIZED INTEREST	XXX	116,227	116,227		1.A
3136B3-BY-5	FNR 2018-75 ZU		09/29/2023	CAPITALIZED INTEREST	XXX	11,730	11,730		1.A
3136B3-PT-1	FNR 2018-88 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	51,500	51,500		1.A
3136B3-RS-1	FNR 18-89 VZ		09/29/2023	CAPITALIZED INTEREST	XXX	47,839	47,839		1.A
3136B8-LT-4	FNR 2020-7 DZ		09/19/2023	CAPITALIZED INTEREST	XXX	17,864	17,864		1.A
3136BG-4G-3	FNR 2021-65 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	20,058	20,058		1.A
3136BG-5Y-3	FNR 2021-66 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	19,602	19,602		1.A
3136BG-N3-1	FNR 2021-56 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	16,657	16,657		1.A
3136BH-J3-4	FNR 2021-49 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,807	10,807		1.A
3136BJ-F5-9	FNR 2021-73 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	13,058	13,058		1.A
3136BJ-JW-6	FNR 2021-69 VZ		09/29/2023	CAPITALIZED INTEREST	XXX	7,780	7,780		1.A
3136BJ-WW-1	FNR 2021-76 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	49,901	49,901		1.A
3136BK-JB-9	FNR 2021-85 ZL		09/29/2023	CAPITALIZED INTEREST	XXX	12,123	12,123		1.A
3136BK-WK-4	FNR 2021-95 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	58,519	58,519		1.A

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BK-X6-4	FNR 2021-94 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	33,889	33,889		1.A
3136BK-YR-7	FNR 2021-86 ZT		09/29/2023	CAPITALIZED INTEREST	XXX	13,004	13,004		1.A
3136BK-YZ-9	FNR 2021-86 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	95,163	95,163		1.A
3136BL-3U-2	FNMA.22-10D		09/29/2023	CAPITALIZED INTEREST	XXX	39,368	39,368		1.A
3136BL-RU-6	FNR 2022-7 ZE		09/29/2023	CAPITALIZED INTEREST	XXX	43,057	43,057		1.A
3136BL-TN-0	FNR 2022-7 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	12,977	12,977		1.A
3136BM-AH-1	FNR 2022-9 Z		09/29/2023	CAPITALIZED INTEREST	XXX	41,352	41,352		1.A
3136BM-HC-5	FNR 2022-21 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	89,548	89,548		1.A
3136BM-KQ-0	FNR 2022-15 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	107,451	107,451		1.A
3136BM-PV-4	FNR 2022-17 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	46,329	46,329		1.A
3136BM-QE-1	FNR 2022-17 ZN		09/29/2023	CAPITALIZED INTEREST	XXX	26,155	26,155		1.A
3136BM-R8-3	FNR 2022-32 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	52,385	52,385		1.A
3136BM-W9-5	FNR 2022-29 ZQ		09/29/2023	CAPITALIZED INTEREST	XXX	41,494	41,494		1.A
3136BN-GM-2	FNR 2022-46 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	46,683	46,683		1.A
3136BN-HB-5	FNR 2022-44 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	39,583	39,583		1.A
3136BN-MA-1	FNR 2022-37 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	59,055	59,055		1.A
3136BN-N5-1	FNR 2022-47 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	58,834	58,834		1.A
3136BN-NX-0	FNR 2022-37 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	59,055	59,055		1.A
3136BN-OR-0	FNR 2022-42 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	27,551	27,551		1.A
3136BN-W7-7	FNR 2022-60 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	23,446	23,446		1.A
3136BP-CM-1	FNR 2022-77 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	171,934	171,934		1.A
3136BP-D4-0	FNR 2023-5 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	51,051	51,051		1.A
3136BP-DC-2	FNR 2022-64 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	77,160	77,160		1.A
3136BP-GE-5	FNR 2022-77 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	77,860	77,860		1.A
3136BP-GW-5	FNR 2022-78 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	57,311	57,311		1.A
3136BP-KF-7	FNR 2022-80 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	42,983	42,983		1.A
3136BP-L8-2	FNR 2023-12 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	42,769	42,769		1.A
3136BP-MM-0	FNR 2022-83 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	97,945	97,945		1.A
3136BP-MQ-1	FNR 2022-83 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	164,884	164,884		1.A
3136BP-NC-1	FNR 2022-88 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	99,837	99,837		1.A
3136BP-QA-2	FNR 2022-82 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	78,054	78,054		1.A
3136BP-ZE-4	FNR 2023-8 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	63,813	63,813		1.A
3136BQ-EH-8	FNR 2023-37 BZ		09/29/2023	VARIOUS	XXX	4,029,719	4,036,751	18,333	1.A
3137A7-UU-2	FHR 3828 LZ		07/01/2023	CAPITALIZED INTEREST	XXX	10,054	10,054		1.A
3137A9-Y2-6	FHR 3835 ZV		07/01/2023	CAPITALIZED INTEREST	XXX	31,053	31,053		1.A
3137AJ-AY-0	FHR 3955 Z		09/01/2023	CAPITALIZED INTEREST	XXX	34,135	34,135		1.A
3137B1-3E-0	FHR 4182 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	50,914	50,914		1.A
3137B2-63-8	FHR 4206 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	69,039	69,039		1.A
3137B3-A3-2	FHR 4230 Z		09/15/2023	CAPITALIZED INTEREST	XXX	17,716	17,716		1.A
3137BF-BH-3	FHR 4413 VZ		09/01/2023	CAPITALIZED INTEREST	XXX	75,076	75,076		1.A
3137BM-XN-1	FHR 4551 Z		09/29/2023	CAPITALIZED INTEREST	XXX	11,423	11,423		1.A
3137BT-RY-9	FHR 4636 ZN		09/29/2023	CAPITALIZED INTEREST	XXX	9,135	9,135		1.A
3137BW-RN-6	FHR 4664 TZ		09/19/2023	CAPITALIZED INTEREST	XXX	137,536	137,536		1.A
3137F1-7F-9	FHR 4693 TZ		07/01/2023	CAPITALIZED INTEREST	XXX	37,158	37,158		1.A
3137F2-ZW-9	FHR 4711 CZ		07/01/2023	CAPITALIZED INTEREST	XXX	33,445	33,445		1.A
3137F5-3A-5	FHR 4791 ZB		07/01/2023	CAPITALIZED INTEREST	XXX	18,461	18,461		1.A
3137FB-YC-4	FHR 4734 Z		09/14/2023	CAPITALIZED INTEREST	XXX	76,291	76,291		1.A
3137FC-4R-2	FHR 4738 LZ		09/28/2023	CAPITALIZED INTEREST	XXX	1,333	1,333		1.A
3137FD-7H-9	FHR 4748 YZ		09/29/2023	CAPITALIZED INTEREST	XXX	53,177	53,177		1.A
3137FD-D6-4	FHR 4750 KZ		09/19/2023	CAPITALIZED INTEREST	XXX	121,368	121,368		1.A
3137FG-5H-4	FHR 4796 NZ		09/19/2023	CAPITALIZED INTEREST	XXX	104,377	104,377		1.A
3137FJ-C2-3	FHR 4833 VZ		09/14/2023	CAPITALIZED INTEREST	XXX	8,150	8,150		1.A
3137FQ-AT-0	FHR 4932 AZ		09/19/2023	CAPITALIZED INTEREST	XXX	76,425	76,425		1.A
3137H1-5M-4	FHR 5123 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	74,295	74,295		1.A
3137H2-5X-8	FHR 5144 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	36,367	36,367		1.A
3137H2-7G-3	FHR 5140 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	137,748	137,748		1.A
3137H2-GR-9	FHR 5146 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	3,896	3,896		1.A
3137H2-Z6-4	FHR 5150 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	5,384	5,384		1.A
3137H3-2U-5	FHR 5150 Z		09/29/2023	CAPITALIZED INTEREST	XXX	33,713	33,713		1.A
3137H3-W3-2	FHR 5160 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	50,730	50,730		1.A
3137H4-Z6-0	FHR 5183 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,680	10,680		1.A

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137H5-FE-2	FHLMC.5190 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	85,277	85,277		1.A
3137H5-HU-4	FHR 5190 Z		09/29/2023	CAPITALIZED INTEREST	XXX	12,977	12,977		1.A
3137H5-HW-0	FHR 5190 ZL		09/29/2023	CAPITALIZED INTEREST	XXX	7,845	7,845		1.A
3137H5-JG-3	FHR 5188 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	68,944	68,944		1.A
3137H5-MR-5	FHR 5191 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	6,489	6,489		1.A
3137H5-RY-5	FHR 5194 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	12,977	12,977		1.A
3137H5-UE-5	FHR 5189 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	25,834	25,834		1.A
3137H5-VT-1	FHR 5189 ZT		09/29/2023	CAPITALIZED INTEREST	XXX	38,811	38,811		1.A
3137H5-ZN-0	FHR 5202 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	20,612	20,612		1.A
3137H6-CX-1	FHR 5200 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	12,950	12,950		1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/27/2023	CAPITALIZED INTEREST	XXX	5,244	5,244		1.B FE
3137H6-PV-1	FHR 5206 Z		09/29/2023	CAPITALIZED INTEREST	XXX	28,213	28,213		1.A
3137H6-S3-0	FHR 5214 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	107,302	107,302		1.A
3137H6-ZE-8	FHR 5213 Z		09/29/2023	CAPITALIZED INTEREST	XXX	104,776	104,776		1.A
3137H7-5E-9	FHR 5226 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	133,698	133,698		1.A
3137H7-F2-4	FHR 5221 ZE		09/29/2023	CAPITALIZED INTEREST	XXX	18,282	18,282		1.A
3137H7-N2-5	FHR 5233 DZ		09/19/2023	CAPITALIZED INTEREST	XXX	35,426	35,426		1.A
3137H7-SH-7	FHR 5229 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	75,957	75,957		1.A
3137H7-WB-5	FHR 5228 Z		09/11/2023	CAPITALIZED INTEREST	XXX	88,421	88,421		1.A
3137H7-WG-4	FHR 5230 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	23,579	23,579		1.A
3137H7-ZJ-5	FHR 5237 CZ		09/11/2023	CAPITALIZED INTEREST	XXX	91,880	91,880		1.A
3137H8-AD-3	FHR 5236 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	69,208	69,208		1.A
3137H8-KX-8	FHR 5249 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	91,974	91,974		1.A
3137H9-B4-0	FHR 5267 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	94,355	94,355		1.A
3137H9-BE-8	FHR 5267 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	150,645	150,645		1.A
3137H9-CR-8	FHR 5272 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	143,278	143,278		1.A
3137H9-DY-2	FHR 5270 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	31,378	31,378		1.A
3137H9-GB-9	FHR 5275 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	71,639	71,639		1.A
3137H9-GM-5	FHR 5275 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	104,300	104,300		1.A
3137H9-KU-2	FHR 5282 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	99,837	99,837		1.A
3137H9-MG-1	FREMF 2022-ML14		07/19/2023	FHN	XXX	2,285,058	2,491,375	6,446	1.A
3137H9-RC-5	FHR 5295 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	38,288	38,288		1.A
3137H9-RD-3	FHR 5295 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	66,823	66,823		1.A
3137H9-RZ-4	FHR 5297 DZ		08/31/2023	CAPITALIZED INTEREST	XXX	31,284	31,284		1.A
3137HA-DG-8	FHR 5329 JZ		09/29/2023	VARIOUS	XXX	9,737,487	9,749,614	9,701	1.A
3137HA-KG-2	FHR 5338 CZ		09/29/2023	VARIOUS	XXX	3,007,148	3,015,000	15,000	1.A
3137HA-LL-8	FHR 5333 LZ		08/22/2023	BREAN CAPITAL LLC	XXX	3,913,750	4,000,000	20,000	1.A
3137HA-MK-9	FRETE 2023-ML17 A		09/12/2023	WELLS FARGO	XXX	5,534,123	7,000,000	11,627	1.A
3137HA-RC-2	FHR 5348 HZ		09/27/2023	BARCLAYS CAPITAL INC	XXX	4,313,496	4,500,000	21,000	1.A
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND		09/19/2023	CAPITALIZED INTEREST	XXX	21,173	21,173		1.A
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		07/01/2023	CAPITALIZED INTEREST	XXX	26,850	26,850		1.A
31397Q-G5-1	FNR 2011-18 ZE		07/01/2023	CAPITALIZED INTEREST	XXX	3,814	3,814		1.A
31397S-G9-9	FNR 2011-46 Z		07/01/2023	CAPITALIZED INTEREST	XXX	16,982	16,982		1.A
31397S-VR-2	FNR 2011-39 UZ		07/01/2023	CAPITALIZED INTEREST	XXX	176,876	176,876		1.A
31398S-RK-1	FNR 2010-143 Z		08/01/2021	CAPITALIZED INTEREST	XXX	45,791	45,791		1.A
3140HR-5Q-2	FN BLO854		08/24/2023	CAPITALIZED INTEREST	XXX	19,600	19,600		1.A
3140HR-MS-9	FN BLO368 15/14.5		09/28/2023	CAPITALIZED INTEREST	XXX	1,098	1,098		1.A
3140XL-F5-2	FN FS4687		07/01/2023	PIERPONT SECURITIES LLC	XXX	3,958,430	3,955,340	7,251	1.A
35563P-E4-7	SCRT 2022-2 MB		09/19/2023	CAPITALIZED INTEREST	XXX	36,969	36,969		1.A
35563P-GE-3	SCRT 2018-3 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	56,629	56,629		1.A
35563P-GH-6	SCRT 2018-3 MB		09/28/2023	CAPITALIZED INTEREST	XXX	45,925	45,925		1.A
35563P-GK-9	SCRT 2018-3 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	308,317	308,317		1.A
35563P-HB-8	SCRT 2018-4 HB		09/19/2023	CAPITALIZED INTEREST	XXX	190,549	190,549		1.A
35563P-HG-7	SCRT 2018-4 MB		09/19/2023	CAPITALIZED INTEREST	XXX	369,749	369,749		1.A
35563P-HJ-1	SCRT 2018-4 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	130,641	130,641		1.A
35563P-JJ-9	SCRT 2019-1 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	51,052	51,052		1.A
35563P-LF-4	SCRT 2019-3 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	8,455	8,455		1.A
35563P-MP-1	SCRT 2019-4 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	100,703	100,703		1.A
38373M-4H-0	GNR 2008-90 Z		09/18/2023	CAPITALIZED INTEREST	XXX	3,827	3,827		1.A
38373M-P7-9	GNR 2007-77 Z		09/01/2023	CAPITALIZED INTEREST	XXX	22,220	22,220		1.A
38376G-ZD-5	GNR 2010-161 Z		09/01/2023	CAPITALIZED INTEREST	XXX	25,653	25,653		1.A

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378B-SJ-9	GNR 2012-45 Z		09/29/2023	CAPITALIZED INTEREST	XXX	14,642	14,642		1.A
38378U-7S-0	GNR 2013-170 ZD		07/31/2023	CAPITALIZED INTEREST	XXX	42,303	42,303		1.A
38378W-MX-8	GNR 2013-113 AZ		09/19/2023	CAPITALIZED INTEREST	XXX	98,626	98,626		1.A
38378Y-JZ-3	GNR 2013-169 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	55,696	55,696		1.A
38378Y-KD-0	GNR 2013-169 ZG		09/29/2023	CAPITALIZED INTEREST	XXX	33,260	33,260		1.A
38380A-P9-2	GNR 2016-135 Z		09/29/2023	CAPITALIZED INTEREST	XXX	9,181	9,181		1.A
38380A-TY-3	GNR 2016-118 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	29,051	29,051		1.A
38380U-VP-5	GNR 2018-13 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	6,527	6,527		1.A
38380U-WY-5	GNR 2018-11 Z		09/29/2023	CAPITALIZED INTEREST	XXX	40,681	40,681		1.A
38381A-XG-6	GNR 2018-154 Z		09/29/2023	CAPITALIZED INTEREST	XXX	10,916	10,916		1.A
38383L-6X-3	GNR 2022-218 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	28,695	28,695		1.A
38383P-LR-0	GNR 2022-50 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	31,223	31,223		1.A
38383P-NE-7	GNR 2022-51 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	18,335	18,335		1.A
38383P-V3-2	GNR 2022-69 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	30,068	30,068		1.A
38383R-HE-0	GNR 2022-66 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	31,145	31,145		1.A
38383R-N2-9	GNR 2022-89 NZ		09/29/2023	CAPITALIZED INTEREST	XXX	133,654	133,654		1.A
39239M-AU-6	TX SHERMAN WTR SWR 2023A		07/01/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,945,900	2,000,000		1.C
45129Y-3V-6	ID HOUSING & FIN 2023D1		09/19/2023	VARIOUS	XXX	5,344,645	5,350,000	5,665	1.B FE
45129Y-3W-4	ID HOUSING & FIN 2023D1		09/21/2023	VARIOUS	XXX	3,237,170	3,250,000	4,081	1.B FE
641279-VY-7	NV NEVADA HOUSING SFM 2023E		08/30/2023	JPMORGAN SECURITIES INC.	XXX	1,500,000	1,500,000		1.B FE
725304-YB-9	PA PITTSBURGH WTR SWR 1L 2023A		07/01/2023	BANK OF AMERICA	XXX	1,723,558	1,750,000		1.E
76221R-7B-3	R1 HSG MORT FIN 2023 80T1		07/20/2023	JPMORGAN SECURITIES INC.	XXX	4,755,000	4,755,000		1.B FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		09/05/2023	WELLS FARGO	XXX	5,183,076	6,962,990	2,959	1.B FE
850269-FF-3	SPRINGDALE ARK SALES & USE REV.		07/01/2023	CREWS	XXX	1,000,000	1,000,000		1.C FE
850269-FG-1	SPRINGDALE ARK SALES & USE REV		07/01/2023	CREWS	XXX	750,000	750,000		1.C FE
88275L-AA-4	TEXAS ST DEPT HSG & CMINTY AFFA		09/19/2023	CAPITALIZED INTEREST	XXX	4,499	4,499		1.B FE
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		07/01/2023	CAPITALIZED INTEREST	XXX	26,613	26,613		1.A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		09/29/2023	CAPITALIZED INTEREST	XXX	7,184	7,184		1.A
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		08/31/2023	CAPITALIZED INTEREST	XXX	220,262	220,262		1.A
BGH54L-AV-5	STRU BA-8889 ZC		07/01/2023	CAPITALIZED INTEREST	XXX	23,572	23,572		1.A
<b>0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>						<b>89,321,477</b>	<b>93,241,514</b>	<b>144,163</b>	<b>XXX</b>
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		07/13/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	13,816,600	13,816,600		1.E PL
01627A-AD-0	ADC 2023-1A A2		08/10/2023	GUGGENHEIM SECURITIES, LLC	XXX	9,134,520	9,350,000		1.G
031162-DS-6	AMGEN INC.		08/11/2023	GOLDMAN SACHS & CO.	XXX	14,517,000	15,000,000	380,333	2.A
031162-DT-4	AMGEN INC.		08/10/2023	RBC DAIN RAUSCHER	XXX	16,456,540	16,750,000	425,869	2.A FE
03789X-AE-8	DIN 2019-1A A211		09/20/2023	VARIOUS	XXX	598,238	643,500	1,708	2.B
07359B-AA-5	BEACN 2021-1A A		09/13/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,179,277	1,372,000	2,144	1.F FE
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO.		08/21/2023	BANK OF AMERICA	XXX	713,600	1,000,000	4,011	1.G FE
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		09/06/2023	DIRECT	XXX	13,291,139	13,291,139		1.A FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC.		08/28/2023	BANK OF AMERICA	XXX	13,282,039	13,350,000	29,915	2.C
100743-AN-3	BOSTON GAS COMPANY		08/29/2023	VARIOUS	XXX	24,731,075	25,000,000	86,176	2.A FE
10569U-AA-3	BRAVO 2023-NQM5 A1		08/03/2023	BARCLAYS CAPITAL INC.	XXX	7,749,868	7,750,000	53,215	1.A FE
12479R-AE-7	CAUTO 2017-1A A2		09/18/2023	CAPITALIZED INTEREST	XXX	1,177	1,177		1.E
12510H-AJ-9	CAUTO 2020-1A B3		09/22/2023	BARCLAYS CAPITAL INC.	XXX	805,625	1,000,000	1,513	2.B
12510H-AT-7	CAUTO 2023-1A A2		09/14/2023	SMBN	XXX	7,783,683	8,050,000		1.E
12510H-AU-4	CAUTO 2023-1A B		09/14/2023	SMBN	XXX	881,076	900,000		2.B FE
12563L-AN-7	CLIF 2020-1A A		09/21/2023	WELLS FARGO	XXX	447,029	519,000	210	1.F FE
12565K-AE-7	CLIF 2022-1A A1		07/05/2023	IFCS	XXX	1,600,762	1,883,596	2,704	1.F FE
12575A-AD-9	CIMNL 2021-1 A4		09/28/2023	CANTOR FITZGERALD & CO.	XXX	207,113	280,000	284	1.C FE
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE		09/26/2023	CIBC BANK AND TRUST CO.	XXX	5,000,000	5,000,000		1.F
14069B-AA-2	CPMRK 2007-AETC A1		09/15/2023	CAPITALIZED INTEREST	XXX	3,919	3,919		2.C
14855M-AA-6	CLAST 2019-1A A		09/18/2023	CAPITALIZED INTEREST	XXX	49,207	49,207		2.B FE
14856G-AA-8	CLAST 2021-1A A		08/31/2023	CAPITALIZED INTEREST	XXX	280,421	280,421		1.G FE
15675C-AA-3	CERB 2023-3A A1		09/15/2023	DIRECT	XXX	25,123,750	25,250,000		1.A FE
15675C-AC-9	CERB 2023-3A B		09/15/2023	DIRECT	XXX	4,000,000	4,000,000		1.C FE
15675C-AJ-4	CERB 2023-3A A2		08/17/2023	NATIXIS CAPITAL MARKETS	XXX	10,000,000	10,000,000		1.A
17325F-BA-5	CITIBANK NA		09/26/2023	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000		1.E
202795-HK-9	COMMONWEALTH EDISON		08/16/2023	CITIGROUP GLOBAL MARKETS	XXX	4,006,336	3,955,000	99,172	1.F FE
21688A-AW-2	COOPERATIVE RABOBANK UA/NY		07/11/2023	BANK OF AMERICA	XXX	14,990,250	15,000,000		1.D

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
233046-AL-5	DNKN 2019-1A A23		07/07/2023	BARCLAYS CAPITAL INC.	XXX	1,368,466	1,514,013	9,334	2 B FE
260543-DH-3	DOW CHEMICAL COMPANY (THE)		07/17/2023	CITIGROUP GLOBAL MARKETS	XXX	7,865,830	7,000,000	85,867	2 A FE
26441C-AP-0	DUKE ENERGY CORP		08/28/2023	VARIOUS	XXX	9,741,405	11,500,000	98,200	2 B FE
26441C-BZ-7	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.	XXX	9,992,300	10,000,000		2 B
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.	XXX	4,997,850	5,000,000		2 B FE
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP		08/18/2023	DEUTSCHE BANK SECURITIES INC.	XXX	1,794,860	2,000,000	46,608	2 C FE
29365T-AN-4	ENTERGY TEXAS INC.		08/08/2023	VARIOUS	XXX	11,401,159	11,400,000		1 G
29444U-BJ-4	EQUINIX INC.		07/27/2023	RBC DAIN RAUSCHER	XXX	3,432,783	5,320,000	7,093	2 B FE
30036F-AB-7	EVERGY KANSAS CENTRAL INC.		08/29/2023	JPMORGAN SECURITIES INC.	XXX	998,130	1,000,000	26,442	1 F FE
30161N-BL-4	EXELON CORPORATION		08/22/2023	JEFFERIES & COMPANY INC.	XXX	3,077,277	3,311,000	94,253	2 B FE
3137H4-VA-5	FHR 5180 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	6,502	6,502		1 A
3137H5-DN-4	FHR 5180 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	13,004	13,004		1 A
31428X-AW-6	FEDEX CORP		08/15/2023	BANK OF AMERICA	XXX	8,983,000	10,000,000	45,333	2 B
31428X-CA-2	FEDEX CORP		08/09/2023	RBC DAIN RAUSCHER	XXX	4,669,150	5,000,000	62,708	2 B FE
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		07/17/2023	BARCLAYS CAPITAL INC.	XXX	2,433,125	2,500,000	1,563	2 B FE
337738-AV-0	FISERV INC.		08/21/2023	BANK OF AMERICA	XXX	2,346,390	3,000,000	19,067	2 B FE
337738-BH-0	FISERV INC.		08/14/2023	VARIOUS	XXX	14,885,700	15,000,000		2 B
33830J-AA-3	GUYS 2017-1A A2		07/19/2023	WELLS FARGO	XXX	3,227,052	3,299,750	36,261	2 C
346845-AK-6	FORT BENNING FAM		09/28/2023	CAPITALIZED INTEREST	XXX	173,445	173,445		1 F FE
347382-AC-7	FT GORDON HOUSING		09/20/2023	ACM	XXX	205,863	215,000	4,910	2 C FE
347466-AG-9	FORT IRWIN LAND LLC		07/05/2023	CROSSROADS	XXX	121,919	123,776	497	2 B FE
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC.		08/30/2023	VARIOUS	XXX	12,146,786	12,266,000	153,155	2 B
350930-AA-1	FOUNDRY JV HOLDCO LLC		08/16/2023	PARIBAS	XXX	6,305,260	6,500,000	94,408	1 G
35563P-BU-2	SCRT 2017-3 MB		09/19/2023	CAPITALIZED INTEREST	XXX	292,918	292,918		1 A
35563P-BZ-1	SCRT 2017-3 HB		09/19/2023	CAPITALIZED INTEREST	XXX	88,286	88,286		1 A
361448-BW-4	GATX CORPORATION		09/19/2023	VARIOUS	XXX	12,997,607	13,000,000	10,924	2 B
36169D-AA-0	GCAT 2023-NQM2 A1		07/12/2023	MIZUHO SECURITIES USA INC.	XXX	5,096,367	5,154,354	10,864	1 A
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		08/23/2023	DIRECT	XXX	9,570,923	9,570,923		2 B PL
40168X-AA-9	GUGG 2023-5A A1		07/01/2023	DIRECT	XXX	33,850,000	33,850,000		1 A FE
40168X-AE-1	GUGG 2023-5A C		07/01/2023	DIRECT	XXX	11,100,000	11,100,000		1 F Z
440327-AL-8	HORACE MANN EDUCATORS CORPORATION		09/12/2023	JPMORGAN SECURITIES INC.	XXX	14,975,850	15,000,000		2 B
44891A-CP-0	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN SECURITIES INC.	XXX	134,660	135,000		2 A FE
44933X-AE-7	HART_23-B		07/11/2023	BARCLAYS CAPITAL INC.	XXX	46,991	47,000		1 A FE
44989M-AA-2	IP LENDING X LTD		07/21/2023	JEFFERIES & COMPANY INC.	XXX	6,400,000	6,400,000		1 F FE
45138L-BJ-1	IDAHO POWER COMPANY		09/06/2023	NETSCOUT SYSTEMS INC.	XXX	3,963,040	4,000,000		1 G FE
45687V-AB-2	ALADDIN CORPORATE		08/08/2023	JPMORGAN SECURITIES INC.	XXX	6,053,274	6,100,000		2 C
458140-CH-1	INTEL CORPORATION		08/09/2023	BANK OF AMERICA	XXX	15,013,800	15,000,000	2,344	1 F FE
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO		08/28/2023	CITIGROUP GLOBAL MARKETS	XXX	3,118,721	3,123,000	43,722	1 G FE
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO		08/14/2023	BANK OF AMERICA	XXX	10,225,133	14,480,000	103,746	1 G
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		07/17/2023	DIRECT	XXX	9,269,800	10,000,000	234,111	1 G FE
46620J-AA-9	HENDR 2017-1A A		09/15/2023	CAPITALIZED INTEREST	XXX	3,097	3,097		1 A FE
46651N-AA-2	JOLAR 2019-1 A		07/26/2023	CAPITALIZED INTEREST	XXX	2,735	2,735		2 A FE
49337W-AJ-9	KEYSPAN CORPORATION		09/12/2023	PIERPOINT SECURITIES LLC	XXX	5,471,438	5,625,000	147,795	2 B
494550-BW-5	KINDER MORGAN ENER PART		08/17/2023	SCOTIA CAPITAL USA INC.	XXX	2,545,200	3,000,000	76,500	2 B FE
49456B-AX-9	KINDER MORGAN INC.		07/07/2023	NETSCOUT SYSTEMS INC.	XXX	5,298,474	5,550,000	32,067	2 B
548661-EJ-2	LOWES COMPANIES INC.		08/09/2023	BANK OF AMERICA	XXX	10,205,260	13,000,000	199,514	2 A FE
55283Y-AA-5	MACON 2021-1 A		09/26/2023	WELLS FARGO	XXX	196,907	226,932	381	1 F FE
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		08/11/2023	BARCLAYS CAPITAL INC.	XXX	6,398,224	7,027,000	90,473	1 G FE
63111X-AK-7	NASDAQ INC.		08/28/2023	GOLDMAN SACHS & CO	XXX	1,451,945	1,500,000	13,883	2 B FE
649840-CV-5	ALADDIN CORPORATE		08/03/2023	VARIOUS	XXX	5,051,955	5,060,000		1 G
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/07/2023	BANK OF AMERICA	XXX	15,996,800	16,000,000		2 A
65473P-AM-7	NISOURCE INC.		08/18/2023	JEFFERIES & COMPANY INC.	XXX	6,039,180	7,000,000	65,139	2 B FE
655844-CS-5	NORFOLK SOUTHERN CORPORATION		07/31/2023	WELLS FARGO	XXX	5,964,960	6,000,000		2 A FE
658909-4F-0	ND HOUSING FIN AGY 2023E		07/19/2023	RBC DAIN RAUSCHER	XXX	1,165,000	1,165,000		1 B FE
67021C-AF-4	NSTAR ELECTRIC CO		08/29/2023	JPMORGAN SECURITIES INC.	XXX	2,463,125	2,500,000	63,403	1 E FE
67117V-AA-8	OBX 2023-NQM6 A1		07/21/2023	BANK OF MONTREAL	XXX	5,249,945	5,250,000	24,722	1 A FE
67117V-AB-6	OBX 2023-NQM6 A2		07/21/2023	BANK OF MONTREAL	XXX	13,489,845	13,490,000	66,972	1 C
682680-AN-3	ONEOK INC.		08/31/2023	JPMORGAN SECURITIES INC.	XXX	2,857,631	2,900,000	38,667	2 B FE
682680-BC-6	ONEOK INC.		07/20/2023	JEFFERIES & COMPANY INC.	XXX	2,317,980	3,000,000	48,375	2 B FE
682680-BN-2	ONEOK INC.		08/10/2023	GOLDMAN SACHS & CO	XXX	12,935,910	13,000,000		2 B FE
690742-AH-4	OWENS CORNING		07/17/2023	SEAPORT SECURITIES CORP.	XXX	9,573,520	11,500,000	237,539	2 B FE

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

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69120G-AA-2	OR 2023-13A A		08/01/2023	GOLDMAN SACHS & CO	XXX	17,000,000	17,000,000		1.A FE
69380C-AC-2	PPP 2023-10 AS		07/19/2023	MORGAN STANLEY	XXX	8,955,000	9,000,000		1.A FE
69380C-AE-8	PPP 2023-10 B		07/19/2023	MORGAN STANLEY	XXX	3,980,000	4,000,000		1.D FE
70450Y-AJ-2	PAYPAL HOLDINGS INC		08/10/2023	STIFEL NICOLAUS	XXX	2,322,504	3,250,000	18,466	1.G
709599-BW-3	PENSKE TRUCK LEASING CO LP		07/27/2023	WELLS FARGO SECURITIES LLC	XXX	99,745	100,000		2.B
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		09/28/2023	DIRECT	XXX	4,750,777	4,750,777		1.G PL
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		09/28/2023	DIRECT	XXX	2,158,020	2,158,020		2.C PL
743263-AP-0	PROGRESS ENERGY INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	10,050,500	10,000,000	150,000	2.B
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		08/22/2023	SCOTIA CAPITAL USA INC	XXX	4,381,874	4,900,000	100,756	1.E FE
744560-CP-9	PUBLIC SERVICE ELECTRIC		08/03/2023	WELLS FARGO	XXX	9,975,200	10,000,000		1.F FE
78403D-AN-0	SBAC 2019-1 C		09/06/2023	VARIOUS	XXX	3,966,860	4,164,000	3,918	1.F
83546D-AG-3	SONIC 2020-1A A21		07/07/2023	BARCLAYS CAPITAL INC	XXX	65,548	72,875	163	2.B FE
83546D-AN-8	SONIC 2021-1A A21		09/25/2023	BARCLAYS CAPITAL INC	XXX	555,059	686,458	785	2.B FE
83546D-AQ-1	SONIC 2021-1A A211		08/08/2023	WELLS FARGO	XXX	744,341	981,667	1,438	2.B FE
842587-DT-1	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO	XXX	9,970,100	10,000,000		2.B
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPAN		08/28/2023	JPMORGAN SECURITIES INC	XXX	1,094,452	1,354,000	17,376	1.G FE
85236K-AD-4	SIDC 2020-1A A2		07/27/2023	TD SECURITIES LLC	XXX	5,692,887	6,300,000	1,988	1.G FE
85236K-AH-5	SIDC 2023-2 A2		07/24/2023	MORGAN STANLEY	XXX	23,475,120	24,000,000		1.G
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		08/15/2023	GOLDMAN SACHS & CO	XXX	6,260,175	7,500,000	150,167	2.C FE
871829-BM-8	SYSCO CORPORATION		08/24/2023	CROSSROADS	XXX	6,520,577	6,250,000	171,875	2.B FE
87264A-BN-4	T-MOBILE USA INC		08/18/2023	WELLS FARGO	XXX	648,570	1,000,000	642	2.B
87264A-CW-3	T-MOBILE USA INC		08/10/2023	WELLS FARGO	XXX	16,192,560	16,750,000	76,236	2.B FE
87342R-AC-8	BELL 2016-1A A23		09/18/2023	CAPITALIZED INTEREST	XXX	7,500	7,500		2.B FE
87342R-AE-4	BELL 2018-1 A211		09/18/2023	CAPITALIZED INTEREST	XXX	12,500	12,500		2.B
876392-AB-7	TARMFH 5.37 09/01/2041		08/21/2023	STIFEL NICOLAUS	XXX	2,000,000	2,000,000	8,353	1.A FE
88315L-AQ-1	TMCL 2021-2A A		09/21/2023	WELLS FARGO	XXX	1,031,667	1,210,000	375	1.F FE
883556-CY-6	THERMO FISHER SCIENTIFIC INC		08/07/2023	CITIGROUP GLOBAL MARKETS INC	XXX	265,000	265,000		1.G FE
89680H-AE-2	TCF 2021-1A A		07/05/2023	IFCS	XXX	1,709,296	2,042,094	1,794	1.F FE
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	9,044,500	10,000,000	221,887	2.A
94354K-AA-8	WAAY 2019-1 A		09/14/2023	CAPITALIZED INTEREST	XXX	19,666	19,666		2.A FE
974153-AB-4	WSTOP 2020-1A A2		09/13/2023	VARIOUS	XXX	4,012,242	4,614,725	6,557	2.B FE
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC	XXX	9,986,700	10,000,000		2.A FE
BGH0H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		09/27/2023	CAPITALIZED INTEREST	XXX	1,628	1,628		1.E
BGH8L5-UJ-0	HARDWOOD FUNDING LLC		08/16/2023	BANK OF AMERICA	XXX	9,000,000	9,000,000		1.G FE
BGH8LG-2T-5	BLUE OWL GP STAKES V A-1 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,175,600	12,175,600		1.D
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	5,788,400	5,788,400		1.D
BGH8M8-8Z-2	BLUE OWL GP STAKES V A-1 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,224,400	12,224,400		1.D
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	5,811,600	5,811,600		1.D
06368L-WT-9	BANK OF MONTREAL	A	09/18/2023	BANK OF MONTREAL	XXX	10,000,000	10,000,000		1.F
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED	A	08/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	796,078	796,078		1.G PL
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	A	08/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	871,895	871,895		1.G PL
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	D	07/07/2023	VARIOUS	XXX	5,394,400	5,600,000	58,667	2.A
055451-BF-4	BHP BILLITON FINANCE (USA) LTD	D	09/05/2023	JPMORGAN SECURITIES INC	XXX	981,990	1,000,000		1.F FE
06326B-AA-7	BANK LEUMI LE-ISRAEL BM	D	08/09/2023	GOLDMAN SACHS INT'L	XXX	879,060	980,000	1,070	2.B FE
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	08/28/2023	DIRECT	XXX	594,284	594,284		1.E FE
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	09/07/2023	CAPITALIZED INTEREST	XXX	1,500	1,500		2.C FE
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC	D	07/25/2023	VARIOUS	XXX	9,792,420	11,000,000	34,688	2.B FE
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBN	XXX	5,000,000	5,000,000		1.G
G3R238-AB-9	ADGLXY 1 3/4 09/30/27	D	07/19/2023	CAPITALIZED INTEREST	XXX	57,623	135,369		1.C
L4464D-AE-9	GASBOM 6.129 02/23/38	D	07/04/2023	DIRECT	XXX	511,250	500,000	11,322	1.E
M5R07D-AG-5	ICLIT 6 3/8 05/31/38	D	07/20/2023	DIRECT	XXX	600,000	600,000		2.C
P0929Y-AA-4	JBYCMX 2 1/2 10/14/31	D	08/17/2023	VARIOUS	XXX	1,158,100	1,480,000	12,689	2.C FE
<b>1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>811,303,169</b>	<b>842,729,330</b>	<b>4,440,019</b>	<b>XXX</b>
<b>Bonds - Unaffiliated Bank Loans</b>									
05626#-AA-7	BWG T/L 1L 4/22		07/01/2023	CAPITALIZED INTEREST	XXX		7,659		1.F PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		07/19/2023	CAPITALIZED INTEREST	XXX	100,096	100,096		2.B PL
30208*-AA-5	EXO GROUP R/C 1L 9/21		09/18/2023	DIRECT	XXX	896,000	896,000		3.B PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		07/19/2023	CAPITALIZED INTEREST	XXX	17,896	17,896		3.A PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		07/19/2023	CAPITALIZED INTEREST	XXX	9,508	9,508		2.C PL

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

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		.07/19/2023	DIRECT	XXX	520,360	520,360		2.B PL
.84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		.07/19/2023	CAPITALIZED INTEREST	XXX	522,351	522,351		2.B PL
.BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		.08/25/2023	INTERNAL BROKER FOR BORROWING TL	XXX	200,000	200,000		5.B GI
.BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		.09/28/2023	CAPITALIZED INTEREST	XXX	6,283	6,283		5.B GI
.BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		.09/19/2023	CAPITALIZED INTEREST	XXX	31,932	31,932		4.A
.BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		.09/19/2023	CAPITALIZED INTEREST	XXX	167,940	167,940		4.C
.BGH6WC-8X-1	HELP AT HOME (HAH) 1L DDTL CL FUNDED		.09/19/2023	CAPITALIZED INTEREST	XXX	10,842	10,842		4.C
.BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		.09/27/2023	CAPITALIZED INTEREST	XXX	8,567	8,567		4.B PL
.BGH6YV-TD-8	SYNDIGO 1L TL CL		.09/11/2023	CAPITALIZED INTEREST	XXX	49,382	49,382		4.C FE
.BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		.09/05/2023	CAPITALIZED INTEREST	XXX	14,142	14,142		4.B FE
.BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		.09/05/2023	CAPITALIZED INTEREST	XXX	2,876	2,876		4.A FE
.BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		.09/28/2023	INTERNAL BROKER FOR BORROWING TL	XXX	231,515	231,515		3.C FE
<b>1909999999 - Bonds - Unaffiliated Bank Loans</b>						2,789,690	2,797,349	0	XXX
<b>2509999997 - Bonds - Subtotals - Bonds - Part 3</b>						934,926,685	1,000,035,193	4,678,104	XXX
<b>2509999999 - Bonds - Subtotals - Bonds</b>						934,926,685	1,000,035,193	4,678,104	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded</b>									
.64858B-AA-2	NEW ROOTS N TR		.09/01/2023	DIRECT	72,000,000.000	72,000,000	XXX		XXX
.861734-AA-9	STONE ROOTS N TR		.09/29/2023	DIRECT	33,600,000.000	33,600,000	XXX		XXX
<b>5919999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded</b>						105,600,000	XXX	0	XXX
<b>5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3</b>						105,600,000	XXX	0	XXX
<b>5989999999 - Common Stocks - Subtotals - Common Stocks</b>						105,600,000	XXX	0	XXX
<b>5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks</b>						105,600,000	XXX	0	XXX
<b>6009999999 Totals</b>						1,040,526,685	XXX	4,678,104	XXX

E04.6

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
<b>Bonds - All Other Governments</b>																					
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	09/28/2023	VARIOUS	XXX	3,879,298	4,763,000	2,990,497	2,990,497				.0		2,990,497		888,800	888,800	273,227	11/20/2029	4 A
6463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	08/09/2023	BBN	XXX	884,875	1,000,000	882,000	916,589		13,388		13,388		929,977		(45,102)	(45,102)	31,866	06/03/2026	2 C FE
<b>0309999999 - Bonds - All Other Governments</b>						4,764,173	5,763,000	3,872,497	3,907,086	0	13,388	0	13,388	0	3,920,474	0	843,698	843,698	305,093	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A		07/27/2023	VARIOUS	XXX	611,296	700,000	699,682	699,738		.6	72,558	(72,552)		627,186		(15,890)	(15,890)	22,729	08/01/2038	1 A FE
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		07/27/2023	VARIOUS	XXX	1,852,940	2,000,000	2,000,000	2,000,000			104,300	(104,300)		1,895,700		(42,760)	(42,760)	85,093	08/01/2042	1 A FE
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A		09/12/2023	VARIOUS	XXX	1,727,057	2,325,000	2,325,000	2,325,000			582,413	(582,413)		1,742,588		(15,531)	(15,531)	53,940	12/01/2044	1 B FE
013595-LN-1	ALBSCD 1.0 8/1/2024		08/01/2023	SINKING FUND REDEMPTION	XXX	3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				31,500	08/01/2024	1 D
155431-AA-7	CENTRAL STORAGE TRUST		08/01/2023	SINKING FUND REDEMPTION	XXX	422,464	422,464	437,661	423,154		(690)		(690)		422,464				15,282	02/01/2038	1 C FE
161038-CE-2	CHAMFH 3.02 01/01/2038		07/26/2023	MBS PAYDOWN	XXX	619	619	619	619						619				.11	01/01/2038	1 A FE
161038-CF-9	CHAMFH 3.02 01/01/2038		07/26/2023	MBS PAYDOWN	XXX	195	195	195	195						195				.3	01/01/2038	1 A
196479-6Y-0	COSHG 2.87 08/01/2037		09/26/2023	MBS PAYDOWN	XXX	16,066	16,066	16,066	16,066						16,066				.314	08/01/2037	1 B FE
249182-LU-8	CO DENVER AIR AMT 2018A		07/20/2023	VARIOUS	XXX	522,625	500,000	558,660	536,416		(2,316)	11,910	(14,226)		522,190		435	435	16,181	12/01/2038	1 E FE
30309H-AC-1	FRETE 2019-ML05 AUS		09/01/2023	MBS PAYDOWN	XXX	58,911	58,911	59,905	58,959		(48)		(48)		58,911				1,336	01/01/2036	1 A
3132DW-FU-2	FR SD8279		09/01/2023	VARIOUS	XXX	554,444	554,444	554,098	553,977		468		468		554,444				23,917	11/01/2052	1 A
3132DW-G9-8	FR SD8324		09/01/2023	MBS PAYDOWN	XXX	235,785	235,785	237,698	270,188		(35)		(35)		235,785				3,134	05/01/2053	1 A
3132WR-RN-5	FG WA0503		09/27/2023	MBS PAYDOWN	XXX	270,033	270,033	270,595	270,188		(155)		(155)		270,033				6,836	03/01/2044	1 A
3132WR-RT-2	FR WA0508		09/18/2023	MBS PAYDOWN	XXX	16,293	16,293	11,858	94		94				16,293				173	09/01/2051	1 A
3132WR-RU-9	FR WA0509		09/01/2023	MBS PAYDOWN	XXX	4,086	4,086	3,971	4,080		6		6		4,086				109	04/01/2052	1 A
3132WW-A7-7	FR WA2529		09/01/2023	MBS PAYDOWN	XXX	9,965	9,965	10,013	9,967		(2)		(2)		9,965				235	01/01/2052	1 A
3132WW-AA-0	FG WA2500		09/01/2023	MBS PAYDOWN	XXX	16,516	16,516	15,808	16,474		43		43		16,516				363	09/01/2045	1 A
3132WX-AW-0	FR WA3420		09/01/2023	MBS PAYDOWN	XXX	7,002	7,002	6,925	6,998		3		3		7,002				155	01/01/2040	1 A
3132WX-AY-6	FR WA3422		09/01/2023	MBS PAYDOWN	XXX	9,475	9,475	9,368	9,471		5		5		9,475				222	01/01/2040	1 A
3132Y7-GN-9	FG WE2005		09/01/2023	MBS PAYDOWN	XXX	65,697	65,697	62,089	65,567		131		131		65,697				1,393	09/01/2033	1 A
3132Y7-H7-3	FR WE2054		09/01/2023	MBS PAYDOWN	XXX	8,287	8,287	7,392	7,531		9		9		8,287				105	05/01/2052	1 A
3132YB-XA-9	FR WE6073		09/01/2023	MBS PAYDOWN	XXX	6,218	6,218	5,719	6		6		6		6,218				60	05/01/2039	1 A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		09/01/2023	MBS PAYDOWN	XXX	27,266	27,266	26,546	27,218		48		48		27,266				1,110	04/15/2032	1 A
3133KQ-FT-8	FR RA8278		09/01/2023	MBS PAYDOWN	XXX	89,410	89,410	89,103	89,410		6		6		89,410				1,546	12/01/2052	1 A
3133KR-FG-4	FR RA9167		09/01/2023	MBS PAYDOWN	XXX	9,030	9,030	8,968	9,030						9,030				41	06/01/2053	1 A
3133TE-3N-2	PE		09/01/2023	MBS PAYDOWN	XXX	27,984	27,984	27,024	27,902		82		82		27,984				1,118	05/15/2028	1 A
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		09/01/2023	MBS PAYDOWN	XXX	35,298	35,298	34,238	35,221		77		77		35,298				1,458	12/15/2028	1 A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		09/01/2023	MBS PAYDOWN	XXX	22,362	22,362	21,366	22,327		35		35		22,362				922	12/15/2028	1 A
313637-2J-8	FN 109777		09/01/2023	MBS PAYDOWN	XXX	8,565	8,565	8,644	8,567		(2)		(2)		8,565				232	09/01/2033	1 A
313637-R6-9	FN 109509		09/01/2023	MBS PAYDOWN	XXX	21,698	21,698	21,955	21,725		(28)		(28)		21,698				564	09/01/2028	1 A
313637-W4-8	FN 109667		09/01/2023	MBS PAYDOWN	XXX	4,639	4,639	4,667	4,640		(1)		(1)		4,639				125	09/01/2033	1 A
313637-XD-7	FN 109676		09/01/2023	MBS PAYDOWN	XXX	7,533	7,533	7,506	7,531		2		2		7,533				198	09/01/2033	1 A
313637-YS-3	FN 109721		09/01/2023	MBS PAYDOWN	XXX	5,693	5,693	5,778	5,696		(3)		(3)		5,693				157	09/01/2033	1 A
313637-ZD-5	FN 109740		09/01/2023	MBS PAYDOWN	XXX	12,158	12,158	12,355	12,165		(7)		(7)		12,158				310	09/01/2033	1 A
3136A0-EK-9	FNR 2011-81 GZ		09/01/2023	MBS PAYDOWN	XXX	12,688	12,688	12,394	12,680		9		9		12,688				419	08/25/2041	1 A
3136A0-RX-7	FNR 2011-80 ZA		09/01/2023	MBS PAYDOWN	XXX	298,013	298,013	274,667	297,071		942		942		298,013				7,796	08/25/2041	1 A
3136A1-C8-6	FNR 2011-101 NB		09/01/2023	MBS PAYDOWN	XXX	30,721	30,721	30,721	30,721						30,721				822	10/25/2041	1 A
3136A1-ZD-0	FNR 2011-101 CB		09/01/2023	MBS PAYDOWN	XXX	112,287	112,287	111,937	112,264		23		23		112,287				2,993	10/25/2041	1 A
3136A7-JB-9	FNR 2012-67 MZ		09/01/2023	VARIOUS	XXX	18,975	18,924	18,924	18,973		2		2		18,975				2,750	07/25/2042	1 A
3136A8-D6-4	FNR 2012-103 ZC		09/01/2023	MBS PAYDOWN	XXX	60,495	60,495	58,413	60,343		152		152		60,495				1,426	09/25/2042	1 A
3136AE-4P-9	FNR 2013-71 ZA		09/01/2023	MBS PAYDOWN	XXX	200,786	200,786	194,006	200,028		759		759		200,786				4,724	05/01/2043	1 A
3136AE-5X-1	FNR 2013-74 ZH		09/01/2023	MBS PAYDOWN	XXX	120,192	120,192	108,701	119,353		838		838		120,192				2,925	05/01/2043	1 A
3136AE-S3-2	FNMA 13-52J		09/01/2023	MBS PAYDOWN	XXX	52,561	52,561	51,132	52,520		41		41		52,561				1,051	06/25/2043	1 A
3136AF-AE-4	FNR 2013-79 EZ		09/01/2023	MBS PAYDOWN	XXX	163,612	163,612	154,389	163,088		524		524		163,612				3,946	07/25/2043	1 A
3136AF-AK-0	FNR 2013-79 OZ		09/01/2023	MBS PAYDOWN	XXX	82,257	82,257	77,835	82,047		209		209		82,257				1,895	07/25/2043	1 A
3136AF-VT-8	FNR 2013-66 MB		09/01/2023	MBS PAYDOWN	XXX	43,778	43,778	41,261	43,669		108		108		43,778				840	11/01/2042	1 A
3136AF-YY-4	FNR 2013-80 VZ		09/25/2023	VARIOUS	XXX	454,871	454,871	443,926	453,011		1,860		1,860		454,871				64,725	08/25/2043	1 A
3136AG-MJ-8	FNR 2013-108 VZ		09/01/2023	MBS PAYDOWN	XXX	165,108	165,108	162,814	165,011		97		97		165,108				3,304	10/25/2043	1 A
3136AG-NP-3	FNR 2013-103 GZ		09/27/2023	MBS PAYDOWN	XXX	221,144	221,144	196,018	219,483		1,661		1,661		221,144				4,451	10/25/2033	1 A
3136AG-P8-9	FNR 2013-114 Z		09/01/2023	MBS PAYDOWN	XXX	861,520	861,520	765,103	838,067		23,454		23,454		861,520						



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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3136AQ-AN-0	FNR 2015-72 ZA		09/01/2023	MBS PAYDOWN	.XXX	202,926	202,926	194,869	202,633		293		293		202,926			.0	4,194	10/25/2045	1.A
3136AR-J3-3	FNMA 16-22		09/01/2023	MBS PAYDOWN	.XXX	12,567	12,567	12,522	12,549		18		18		12,567			.0	255	04/25/2046	1.A
3136AS-A9-7	FNR 2016-41 MZ		09/01/2023	VARIOUS	.XXX	55,177	55,177	54,449	55,153		24		24		55,177			.0	4,415	07/25/2046	1.A
3136AS-CT-1	FNMA 16-24		09/01/2023	MBS PAYDOWN	.XXX	72,811	72,811	72,735	72,706		105		105		72,811			.0	1,469	05/25/2046	1.A
3136AU-4D-0	FNR 2017-8 BZ		09/01/2023	VARIOUS	.XXX	56,387	56,387	50,656	56,135		252		252		56,387			.0	4,874	02/25/2047	1.A
3136AU-YU-9	FNR 2016-94 ZA		09/01/2023	MBS PAYDOWN	.XXX	78,856	78,856	77,360	78,689		168		168		78,856			.0	1,846	12/25/2046	1.A
3136AV-JB-6	FNR 2017-4 ZC		09/01/2023	MBS PAYDOWN	.XXX	148,052	148,052	148,052	148,052						148,052			.0	3,531	02/25/2047	1.A
3136AW-SS-2	FNR 17-52 KZ		09/01/2023	MBS PAYDOWN	.XXX	157,246	157,246	154,468	157,032		214		214		157,246			.0	4,058	07/01/2047	1.A
3136AW-A9-8	FNR 2017-45 ZK		09/01/2023	MBS PAYDOWN	.XXX	4,040	4,040	3,679	4,025		15		15		4,040			.0	105	06/01/2047	1.A
3136AW-HZ-3	FNR 2017-39 CY		09/01/2023	MBS PAYDOWN	.XXX	28,215	28,215	26,332	28,176		39		39		28,215			.0	644	05/01/2047	1.A
3136AW-Z7-5	FNR 2017-51 EZ		09/01/2023	MBS PAYDOWN	.XXX	220,933	220,933	205,525	220,721		213		213		220,933			.0	3,916	07/25/2047	1.A
3136AX-GA-7	FNR 2017-49 ZC		09/01/2023	VARIOUS	.XXX	412,243	412,243	401,046	411,299		944		944		412,243			.0	77,127	07/25/2047	1.A
3136AX-YN-9	FNR 2017-61 TZ		09/01/2023	MBS PAYDOWN	.XXX	95,459	95,459	88,932	95,260		199		199		95,459			.0	1,970	08/25/2047	1.A
3136AY-YZ-0	FNR 2017-90 ZD		09/01/2023	MBS PAYDOWN	.XXX	111,447	111,447	111,143	111,435		12		12		111,447			.0	2,594	11/01/2047	1.A
3136B1-LF-9	FNA 2018-M3 A2		09/01/2023	MBS PAYDOWN	.XXX	45,174	45,174	43,735	45,097		77		77		45,174			.0	1,048	05/25/2030	1.A
3136B1-T7-9	FNR 2018-38 VZ		09/01/2023	VARIOUS	.XXX	33,791	33,791	33,782	33,791						33,791			.0	2,927	06/25/2048	1.A
3136B2-GE-6	FNR 2018-45 ZD		09/01/2023	VARIOUS	.XXX	418,145	418,145	393,642	416,806		1,339		1,339		418,145			.0	27,171	06/25/2048	1.A
3136B2-SB-9	FNR 2018-47 GZ		09/01/2023	VARIOUS	.XXX	31,964	31,964	30,392	31,801		163		163		31,964			.0	4,354	07/25/2048	1.A
3136B2-UE-0	FNR 2018-55 LZ		09/01/2023	VARIOUS	.XXX	47,260	47,260	43,013	47,002		258		258		47,260			.0	3,469	08/01/2048	1.A
3136B2-YL-0	FNR 2018-54 LZ		09/01/2023	MBS PAYDOWN	.XXX	94,956	94,956	89,653	94,788		168		168		94,956			.0	2,231	08/25/2048	1.A
3136B3-BL-3	FNR 2018-70 CZ		09/01/2023	VARIOUS	.XXX	153,599	153,599	149,275	153,371		228		228		153,599			.0	60,088	10/25/2048	1.A
3136B3-DT-4	FNR 2018-73 BZ		09/01/2023	MBS PAYDOWN	.XXX	55,906	55,906	53,402	55,648		258		258		55,906			.0	1,222	10/25/2048	1.A
3136B3-GN-4	FNR 2018-76 ZB		09/01/2023	MBS PAYDOWN	.XXX	40,017	40,017	36,166	39,770		247		247		40,017			.0	978	10/25/2048	1.A
3136B3-MM-9	FNR 18-84 ZA		09/27/2023	MBS PAYDOWN	.XXX	115,678	115,678	103,805	115,325		353		353		115,678			.0	2,610	11/01/2048	1.A
3136B3-MV-9	FNR 18-84 ZD		09/01/2023	MBS PAYDOWN	.XXX	76,582	76,582	69,888	76,267		315		315		76,582			.0	1,940	11/01/2048	1.A
3136B7-JB-8	FNR 2019-72 ZL		09/01/2023	MBS PAYDOWN	.XXX	36,654	36,654	36,274	36,643		11		11		36,654			.0	731	12/25/2049	1.A
3136B7-V2-4	FNR 2019-82 HZ		09/01/2023	MBS PAYDOWN	.XXX	31,194	31,194	31,120	31,189		5		5		31,194			.0	625	01/25/2050	1.A
3136B8-HA-0	FNR 2020-3 JZ		09/01/2023	MBS PAYDOWN	.XXX	48,012	48,012	47,749	48,004		8		8		48,012			.0	961	02/25/2050	1.A
3136B8-HM-4	FNR 2020-3 AZ		09/01/2023	MBS PAYDOWN	.XXX	35,682	35,682	35,447	35,621		61		61		35,682			.0	694	12/01/2049	1.A
3136B8-LT-4	FNR 2020-7 DZ		09/25/2023	VARIOUS	.XXX	110,400	110,400	110,236	110,193		207		207		110,400			.0	7,608	02/25/2050	1.A
31377U-6D-0	FN 387968		09/01/2023	MBS PAYDOWN	.XXX	6,283	6,283	6,413	6,288		(5)		(5)		6,283			.0	171	08/01/2048	1.A
3137A0-K9-5	FHR 3695 JG		09/01/2023	MBS PAYDOWN	.XXX	48,006	48,006	48,000	48,008		(2)		(2)		48,006			.0	1,487	07/15/2040	1.A
3137A5-P2-4	FHR 3795 VZ		09/27/2023	VARIOUS	.XXX	672,977	731,916	633,073	687,543		2,418	2,721	(303)		687,240		(14,263)	(14,263)	20,973	01/15/2041	1.A
3137A7-UJ-2	FHR 3828 LZ		09/01/2023	VARIOUS	.XXX	26,217	26,217	25,199	26,119		98		98		26,217			.0	703	03/15/2041	1.A
3137A9-Y2-6	FHR 3835 ZV		09/01/2023	VARIOUS	.XXX	65,845	65,845	64,384	65,745		101		101		65,845			.0	3,260	04/15/2041	1.A
3137AJ-AY-0	FHR 3955 Z		09/19/2023	PRIOR YEAR INCOME	.XXX													.0	22,655	11/15/2041	1.A
3137AN-ST-3	FHR 4027 PY		09/01/2023	MBS PAYDOWN	.XXX	469,679	469,679	479,953	469,874		(195)		(195)		469,679			.0	11,176	04/15/2042	1.A
3137B1-3E-0	FHR 4182 ZK		09/19/2023	PRIOR YEAR INCOME	.XXX													.0	11,576	03/15/2043	1.A
3137B2-NF-3	FHR 4219 JZ		09/01/2023	MBS PAYDOWN	.XXX	70,216	70,216	67,724	70,022		193		193		70,216			.0	1,725	05/15/2043	1.A
3137B3-6D-5	FHR 4215 ZK		09/01/2023	MBS PAYDOWN	.XXX	90,124	90,124	85,171	89,762		362		362		90,124			.0	2,029	06/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		09/01/2023	VARIOUS	.XXX	31,981	31,981	24,725	31,753		228		228		31,981			.0	6,265	07/15/2043	1.A
3137B3-RV-2	FHR 4235 BC		09/15/2023	MBS PAYDOWN	.XXX	191,937	191,937	165,066	189,455		2,483		2,483		191,937			.0	3,101	08/15/2028	1.A
3137B4-KX-3	FHR 4253 PB		09/01/2023	MBS PAYDOWN	.XXX	51,198	51,198	47,870	51,129		69		69		51,198			.0	1,149	08/15/2041	1.A
3137B4-RQ-1	FHR 4249 GW		09/01/2023	MBS PAYDOWN	.XXX	23,390	23,390	21,658	23,261		130		130		23,390			.0	510	10/15/2041	1.A
3137B6-LL-3	FHR 4285 PB		09/01/2023	MBS PAYDOWN	.XXX	101,571	101,571	101,857	101,578		(7)		(7)		101,571			.0	2,635	11/15/2043	1.A
3137BL-EX-2	FHLMC 45-10		09/01/2023	MBS PAYDOWN	.XXX	173,858	173,858	173,718	173,853		5		5		173,858			.0	3,271	09/15/2045	1.A
3137BR-ER-2	FHR 4607 HB		09/01/2023	MBS PAYDOWN	.XXX	81,810	81,810	79,796	81,693		117		117		81,810			.0	1,634	08/01/2046	1.A
3137BS-YV-9	FHR 4630 ZL		09/01/2023	MBS PAYDOWN	.XXX	122,823	122,823	110,176	122,376		447		447		122,823			.0	2,525	11/15/2046	1.A
3137BV-BA-3	FHR 4656 B		09/01/2023	MBS PAYDOWN	.XXX	360,959	360,959	343,757	360,494		465		465		360,959			.0	7,592	02/15/2047	1.A
3137BV-OS-8	FHR 4657 TZ		09/27/2023	MBS PAYDOWN	.XXX	286,540	286,540	286,540	286,540						286,540			.0	6,702	02/15/2047	1.A
3137BW-RN-6	FHR 4664 TZ		09/01/2023	VARIOUS	.XXX	131,993	131,993	122,643	131,457		536		536		131,993			.0	15,276	03/15/2047	1.A
3137BY-SW-6	FHR 4680 BQ		09/01/2023	MBS PAYDOWN	.XXX	7,722	7,722	7,491	7,717		5		5		7,722			.0	180	05/15/2047	1.A
3137F1-7F-9	FHR 4693 TZ		09/01/2023	VARIOUS	.XXX	35,609	35,609	33,506	35,546		63		63		35,609			.0	6,960	06/15/2047	1.A
3137F2-ZW-9	FHR 4711 CZ		09/01/2023	VARIOUS	.XXX	207,705	207,705	204,536	207,568		137		137		207,705			.0	15,657	08/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		09/01/2023	MBS PAYDOWN	.XXX	110,945	110,945	100,009	110,634		311		311		110,945			.0	2,219	03/01/2048	1.A
3137F5-3A-5	FHR 4791 ZB		09/01/2023	VARIOUS	.XXX	169,461	169,461	169,537	169,461						169,461			.0	6,681	03/15/2048	1.A
3137FB-YC-4	FHR 4734 Z		09/01/2023	VARIOUS	.XXX	134,446	134,446	124,840	134,124		322		322		134,446			.0	16,850	12/01/2047	1.A
3137FC-4R-2	FHR 4738 LZ		09/01/2023	MBS PAYDOWN	.XXX	197,056	197,056	183,752	196,140		916		916		197,056			.0	3,924	12/01/2047	1.A
3137FD-DG-4	FHR 4750 KZ		09/01/2023	VARIOUS	.XXX	262,538	262,538	262,332	262,279		259		259		262,538			.0	9,513	01/01/2048	1.A
3137FG-3P-8	FHR 4801 ZN		09/01/2023	MBS PAYDOWN	.XXX	587,225	587,225	586,369	587,165		60		60		587,225		</				

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3137FJ-C2-3	FHR 4833 VZ		09/01/2023	VARIOUS	.XXX	57,326	57,326	55,764	57,211		115		115		57,326			.0	4,846	09/15/2048	1.A
3137FQ-HA-4	FHR 4933 LZ		09/01/2023	MBS PAYDOWN	.XXX	13,543	13,543	13,511	13,541		2		2		13,543			.0	271	12/25/2049	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2		09/01/2023	MBS PAYDOWN	.XXX	10,723	10,723	10,044	10,703		20		20		10,723			.0	214	05/25/2047	1.A
3137H2-5X-8	FHR 5144 BZ		09/27/2023	MBS PAYDOWN	.XXX	5,042	5,042	4,633	5,029		12		12		5,042			.0	72	07/01/2051	1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/27/2023	VARIOUS	.XXX	49,756	49,756	50,749	50,438		(37)		(37)		50,401		(645)	(645)	1,162	10/15/2036	1.B FE
3137H6-S3-0	FHR 5214 CZ		09/19/2023	PRIOR YEAR INCOME	.XXX																
3137H7-N2-5	FHR 5233 DZ		09/01/2023	VARIOUS	.XXX	113,178	113,178	112,843	113,171		7		7		113,178			.0	7,526	10/25/2044	1.A
3137H9-M6-1	FREM 2022-ML14		09/01/2023	MBS PAYDOWN	.XXX	3,767	3,767	3,455			1		1		3,767			.0	19	08/25/2038	1.A
3137H9-RZ-4	FHR 5297 DZ		09/01/2023	MBS PAYDOWN	.XXX	379,704	379,704	378,049			68		68		379,704			.0	12,574	03/25/2053	1.A
3137HA-4G-8	FREM 2023-ML15 A		09/01/2023	MBS PAYDOWN	.XXX	33,542	33,542	31,449			26		26		33,542			.0	337	01/25/2040	1.B
3137HA-AA-4	FRETE 2023-ML16 AUS FEDERAL NA AM5731 3.99		09/01/2023	MBS PAYDOWN	.XXX	11,709	11,709	11,586			1		1		11,709			.0	91	07/25/2038	1.B FE
3138L6-LM-8	01JUN44		09/01/2023	MBS PAYDOWN	.XXX	34,770	34,770	35,494	34,799		(29)		(29)		34,770			.0	925	05/01/2044	1.A
3138LA-YT-1	FN AM9689		09/01/2023	MBS PAYDOWN	.XXX	19,248	19,248	19,618	19,255		(8)		(8)		19,248			.0	499	09/01/2045	1.A
3138LC-QA-6	FN AN0448		09/01/2023	MBS PAYDOWN	.XXX	174,700	174,700	178,315	174,793		(92)		(92)		174,700			.0	4,563	01/01/2046	1.A
3138LC-VN-2	FN AN0620		09/01/2023	MBS PAYDOWN	.XXX	54,282	54,282	55,622	54,307		(25)		(25)		54,282			.0	1,465	01/01/2046	1.A
3138LD-CZ-4	FN AN0987		07/31/2023	MBS PAYDOWN	.XXX	7,828,698	7,828,698	8,009,737	7,953,633		(124,935)		(124,935)		7,828,698			.0	120,997	02/01/2036	1.A
3138LD-JE-4	FN AN1160		09/01/2023	MBS PAYDOWN	.XXX	12,613	12,613	12,873	12,619		(6)		(6)		12,613			.0	297	03/01/2036	1.A
3138LD-K4-4	FN AN1214		09/01/2023	MBS PAYDOWN	.XXX	39,742	39,742	40,561	39,768		(26)		(26)		39,742			.0	944	04/01/2046	1.A
3138LE-NT-4	FN AN2201		09/25/2023	VARIOUS	.XXX	890,444	890,444	908,809	904,556		(435)		(435)		904,122		(13,678)	(13,678)	23,367	07/01/2046	1.A
3138LE-OX-2	FN AN2269		09/01/2023	MBS PAYDOWN	.XXX	31,017	31,017	31,656	31,029		(12)		(12)		31,017			.0	676	08/01/2046	1.A
3138LF-L8-9	FN AN3050		09/01/2023	MBS PAYDOWN	.XXX	9,022	9,022	8,963	9,021		1		1		9,022			.0	197	10/01/2046	1.A
3138LG-SU-1	FN AN4130		09/01/2023	MBS PAYDOWN	.XXX	38,737	38,737	39,149	38,746		(8)		(8)		38,737			.0	897	01/01/2037	1.A
3138LG-SV-9	FN AN4131		09/01/2023	MBS PAYDOWN	.XXX	42,511	42,511	42,963	42,520		(9)		(9)		42,511			.0	985	01/01/2037	1.A
3138LH-AV-6	FN AN4519		09/01/2023	MBS PAYDOWN	.XXX	19,408	19,408	19,863	19,422		(14)		(14)		19,408			.0	524	02/01/2047	1.A
3138LH-D3-5	FN AN4621		09/01/2023	MBS PAYDOWN	.XXX	31,261	31,261	31,906	31,280		(19)		(19)		31,261			.0	749	08/01/2032	1.A
3138LH-L9-3	FN AN4851		09/01/2023	MBS PAYDOWN	.XXX	19,156	19,156	19,671	19,166		(10)		(10)		19,156			.0	496	03/01/2047	1.A
3138LH-MA-9	FN AN4852		09/01/2023	MBS PAYDOWN	.XXX	4,767	4,767	4,916	4,771		(3)		(3)		4,767			.0	125	03/01/2047	1.A
3138LJ-XQ-8	FN AN6086		09/01/2023	MBS PAYDOWN	.XXX	21,789	21,789	22,143	21,798		(8)		(8)		21,789			.0	496	08/01/2037	1.A
3138LJ-JK-4	FN AN6565		09/01/2023	MBS PAYDOWN	.XXX	8,981	8,981	9,167	8,985		(4)		(4)		8,981			.0	145	09/01/2047	1.A
3138LK-YX-9	FN AN7025		09/01/2023	MBS PAYDOWN	.XXX	5,374	5,374	5,512	5,378		(4)		(4)		5,374			.0	129	10/01/2047	1.A
3138LL-KR-5	FN AN7503		09/01/2023	MBS PAYDOWN	.XXX	7,412	7,412	7,565	7,415		(4)		(4)		7,412			.0	175	11/01/2037	1.A
3138LM-4B-6	FN AN8917		09/01/2023	MBS PAYDOWN	.XXX	18,545	18,545	18,615	18,545						18,545			.0	447	04/01/2033	1.A
3138LM-4C-4	FN AN8918		09/28/2023	VARIOUS	.XXX	12,169,981	12,169,981	12,420,987	12,355,953		77,640		77,640		12,433,593		(263,611)	(263,611)	342,110	05/01/2033	1.A
3138LM-5H-2	FN AN8947		09/01/2023	MBS PAYDOWN	.XXX	11,412	11,412	11,555	11,416		(4)		(4)		11,412			.0	276	04/01/2033	1.A
3138LM-6D-0	FN AN8967		09/01/2023	MBS PAYDOWN	.XXX	30,852	30,852	31,131	30,864		(12)		(12)		30,852			.0	725	04/01/2030	1.A
3138LM-6P-3	FN AN8977		09/01/2023	MBS PAYDOWN	.XXX	62,354	62,354	62,159	62,340		14		14		62,354			.0	1,502	05/01/2033	1.A
3138LM-6W-8	FN AN8984		09/01/2023	MBS PAYDOWN	.XXX	7,823	7,823	7,831	7,823						7,823			.0	185	04/01/2028	1.A
3138LM-7C-1	FN AN8990		09/01/2023	MBS PAYDOWN	.XXX	45,846	45,846	46,046	45,852		(7)		(7)		45,846			.0	1,089	04/01/2030	1.A
3138LM-7F-4	FN AN8993		09/01/2023	MBS PAYDOWN	.XXX	22,694	22,694	22,709	22,690		4		4		22,694			.0	577	04/01/2048	1.A
3138LM-HB-2	FN AN8325		09/01/2023	MBS PAYDOWN	.XXX	36,901	36,901	37,117	36,901						36,901			.0	885	02/01/2038	1.A
3138LM-K6-9	FN AN8416		09/01/2023	MBS PAYDOWN	.XXX	7,405	7,405	7,405	7,403		1		1		7,405			.0	130	02/01/2048	1.A
3138LM-KK-8	FN AN8397		09/01/2023	MBS PAYDOWN	.XXX	12,090	12,090	11,990	12,085		5		5		12,090			.0	288	03/01/2048	1.A
3138LM-KL-6	FN AN8398		09/01/2023	MBS PAYDOWN	.XXX	7,116	7,116	7,066	7,112		3		3		7,116			.0	168	02/01/2048	1.A
3138LM-PN-7	FN AN8528		09/01/2023	MBS PAYDOWN	.XXX	20,605	20,605	20,724	20,605		(2)		(2)		20,605			.0	475	03/01/2033	1.A
3138LM-SU-8	FN AN8630		09/01/2023	VARIOUS	.XXX	70,428	70,428	70,472	70,336		92		92		70,428			.0	1,637	04/01/2030	1.A
3138LM-SV-6	FN AN8631		09/01/2023	MBS PAYDOWN	.XXX	98,867	98,867	98,929	98,864		4		4		98,867			.0	2,260	04/01/2030	1.A
3138LM-V5-9	FN AN8735		09/01/2023	MBS PAYDOWN	.XXX	20,510	20,510	20,683	20,514		(4)		(4)		20,510			.0	503	03/01/2033	1.A
3138LM-XC-2	FN AN8774		09/01/2023	MBS PAYDOWN	.XXX	19,467	19,467	19,479	19,466		1		1		19,467			.0	449	05/01/2030	1.A
3138LM-XE-8	FN AN8776		09/01/2023	MBS PAYDOWN	.XXX	75,112	75,112	75,159	75,106		6		6		75,112			.0	1,777	05/01/2033	1.A
3138LM-Y2-3	FN AN8828		09/01/2023	MBS PAYDOWN	.XXX	36,377	36,377	36,877	36,400		(22)		(22)		36,377			.0	888	04/01/2030	1.A
3138LM-YK-3	FN AN8813		09/01/2023	MBS PAYDOWN	.XXX	15,226	15,226	15,464	15,233		(7)		(7)		15,226			.0	381	04/01/2033	1.A
3138LN-7M-7	FN AN8989		09/01/2023	MBS PAYDOWN	.XXX	45,754	45,754	46,454	45,777		(23)		(23)		45,754			.0	1,173	07/01/2033	1.A
3138LN-C9-0	FN AN9095		09/01/2023	MBS PAYDOWN	.XXX	4,583	4,583	4,522	4,581		3		3		4,583			.0	112	05/01/2033	1.A
3138LN-D2-4	FN AN9120		09/01/2023	MBS PAYDOWN	.XXX	8,099	8,099	8,205	8,095		4		4		8,099			.0	193	05/01/2030	1.A
3138LN-EJ-6	FN AN9136		09/01/2023	MBS PAYDOWN	.XXX	19,876	19,876	19,889	19,856		20		20		19,876			.0	446	05	

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LN-NE-7	FN AN9388		09/01/2023	MBS PAYDOWN	.XXX	71,179	71,179	71,557	71,185		(6)		(6)		71,179			.0	1,759	06/01/2033	1.A
3138LN-NF-4	FN AN9389		09/01/2023	MBS PAYDOWN	.XXX	25,241	25,241	25,375	25,243		(2)		(2)		25,241			.0	624	06/01/2033	1.A
3138LN-NG-2	FN AN9390		09/01/2023	MBS PAYDOWN	.XXX	173,656	173,656	174,579	173,676		(20)		(20)		173,656			.0	4,292	06/01/2033	1.A
3138LN-NH-0	FN AN9391		09/01/2023	MBS PAYDOWN	.XXX	180,219	180,219	181,176	180,240		(21)		(21)		180,219			.0	4,454	06/01/2033	1.A
3138LN-O4-6	FN AN9474		09/01/2023	MBS PAYDOWN	.XXX	19,544	19,544	19,715	19,531		14		14		19,544			.0	464	06/01/2028	1.A
3138LN-SV-4	FN AN9531		09/01/2023	MBS PAYDOWN	.XXX	14,620	14,620	14,624	14,618		.1		.1		14,620			.0	372	06/01/2033	1.A
3138LN-UZ-2	FN AN9599		09/01/2023	MBS PAYDOWN	.XXX	71,414	71,414	73,177	71,477		(63)		(63)		71,414			.0	2,024	06/01/2043	1.A
3138LN-WE-7	FN AN9644		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	17,000,000	17,000,000	17,148,750	17,128,765		372		372		17,129,137		(129,137)	(129,137)	989,050	07/01/2048	1.A
3138LN-YB-1	FN AN9705		09/01/2023	MBS PAYDOWN	.XXX	7,534	7,534	7,544	7,534		.1		.1		7,534			.0	197	07/01/2033	1.A
3138LP-AC-0	FN AN9902		09/01/2023	MBS PAYDOWN	.XXX	34,291	34,291	34,360	34,285		.6		.6		34,291			.0	879	09/01/2038	1.A
3138LP-AL-0	FN AN9910		09/01/2023	MBS PAYDOWN	.XXX	128,219	128,219	128,480	128,206		.13		.13		128,219			.0	3,288	09/01/2038	1.A
3138LP-AR-7	FN AN9915		09/01/2023	MBS PAYDOWN	.XXX	10,828	10,828	10,885	10,829		(1)		(1)		10,828			.0	312	08/01/2033	1.A
3138LP-CV-6	FN AN9983		09/01/2023	MBS PAYDOWN	.XXX	18,388	18,388	18,497	18,390		(2)		(2)		18,388			.0	476	07/01/2033	1.A
31393G-3L-6	FHLMC SERIES 2531 CLASS Z, FMMA SERIES 2003-111 CLASS		09/01/2023	MBS PAYDOWN	.XXX	53,335	53,335	50,831	53,238		.97		.97		53,335			.0	1,879	12/15/2032	1.A
31393T-3S-3	SG FMMA SERIES 2003-109 CLASS		09/01/2023	MBS PAYDOWN	.XXX	107,498	107,498	93,727	106,798		.700		.700		107,498			.0	3,761	12/25/2032	1.A
31393T-U6-1	SA FMMA SERIES 2004-W1 CLASS		09/25/2023	MBS PAYDOWN	.XXX	83,331	83,331	75,795	82,751		.580		.580		83,331			.0	2,532	01/25/2033	1.A
31393U-4J-9	IA7 FMMA SERIES 2003-123 CLASS		09/01/2023	MBS PAYDOWN	.XXX	60,458	60,458	60,458	60,458		.0		.0		60,458			.0	2,211	11/25/2043	1.A
31393U-BC-6	ND		09/01/2023	VARIOUS	.XXX	37,434	37,434	38,364	37,465		(31)		(31)		37,434			.0	2,948	12/25/2033	1.A
31393U-DL-4	FMMA 2003-119 CLASS SA, FMMA SERIES 2003-119 CLASS		09/25/2023	MBS PAYDOWN	.XXX	7,399	7,399	7,163	7,362		.37		.37		7,399			.0	231	12/25/2033	1.A
31393U-DW-2	QD FMMA SERIES 2003-119 CLASS		09/25/2023	MBS PAYDOWN	.XXX	4,439	4,439	4,297	4,417		.22		.22		4,439			.0	138	12/25/2033	1.A
31393U-DN-0	UG FMMA SERIES 2003-119 CLASS		09/25/2023	MBS PAYDOWN	.XXX	6,659	6,659	6,445	6,626		.33		.33		6,659			.0	208	12/25/2033	1.A
31393U-DQ-3	SB FMMA SERIES 2003-W18 CLASS		09/25/2023	MBS PAYDOWN	.XXX	6,435	6,435	6,578	6,435		.0		.0		6,435			.0	243	12/25/2033	1.A
31393U-NR-0	IA7		09/01/2023	MBS PAYDOWN	.XXX	240,229	240,229	240,229	240,229		.0		.0		240,229			.0	9,332	08/25/2043	1.A
31393W-3S-6	FHLMC SERIES 2650 CLASS PB, FMMA SERIES 2004-W2 CLASS		09/01/2023	MBS PAYDOWN	.XXX	18,561	18,561	17,491	18,526		.36		.36		18,561			.0	611	07/15/2033	1.A
31393X-GN-1	IA4 FMMA SERIES 2004-91 CLASS		09/01/2023	MBS PAYDOWN	.XXX	30,341	30,341	30,053	30,345		(4)		(4)		30,341			.0	1,214	02/25/2044	1.A
31394B-YX-6	ZK		09/01/2023	VARIOUS	.XXX	112,455	112,455	91,458	111,532		.923		.923		112,455			.0	12,316	12/25/2034	1.A
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH, FHLMC SERIES 2682 CLASS		09/15/2023	MBS PAYDOWN	.XXX	44,895	44,895	40,295	44,836		.59		.59		44,895			.0	1,389	02/15/2033	1.A
31394K-L2-8	SK		09/15/2023	MBS PAYDOWN	.XXX	160,995	160,995	158,032	160,709		.286		.286		160,995			.0	6,288	01/15/2033	1.A
31394L-4S-8	FHLMC SERIES 2684 CLASS S		09/15/2023	MBS PAYDOWN	.XXX	57,459	57,459	50,128	57,366		.92		.92		57,459			.0	1,967	01/15/2033	1.A
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		09/15/2023	MBS PAYDOWN	.XXX	99,359	99,359	91,454	99,218		.141		.141		99,359			.0	3,084	04/15/2033	1.A
31394L-GD-8	FHLMC SERIES 2691 CLASS SW, FMMA SERIES 2006-18 CLASS		09/15/2023	MBS PAYDOWN	.XXX	20,256	20,256	20,081	20,220		.36		.36		20,256			.0	777	09/15/2032	1.A
31394V-4H-0	PE		09/01/2023	MBS PAYDOWN	.XXX	14,782	14,782	14,264	14,759		.23		.23		14,782			.0	542	03/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		09/01/2023	MBS PAYDOWN	.XXX	47,994	47,994	47,118	46,951		.166		.166		47,118			.0	1,292	03/25/2044	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		09/01/2023	MBS PAYDOWN	.XXX	30,544	30,544	30,983	30,559		(15)		(15)		30,544			.0	1,209	07/15/2034	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		09/01/2023	MBS PAYDOWN	.XXX	30,422	30,422	29,649	30,398		.23		.23		30,422			.0	1,054	02/15/2036	1.A
31396N-HB-5	FHLMC.3136		09/01/2023	MBS PAYDOWN	.XXX	73,408	73,408	71,911	73,295		.113		.113		73,408			.0	2,998	04/15/2036	1.A
31396P-SS-1	FNR 2007-7		09/01/2023	MBS PAYDOWN	.XXX	8,553	8,553	8,361	8,542		.11		.11		8,553			.0	314	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		09/01/2023	MBS PAYDOWN	.XXX	279,984	279,984	288,925	280,382		(398)		(398)		279,984			.0	11,019	07/15/2036	1.A
31396X-RS-5	FMMA.07-90		09/01/2023	MBS PAYDOWN	.XXX	678	678	671	678		.0		.0		678			.0	27	09/25/2037	1.A
31397A-SH-7	FHLMC 3217 PE		09/01/2023	MBS PAYDOWN	.XXX	71,629	71,629	73,005	71,690		(61)		(61)		71,629			.0	2,724	09/15/2036	1.A
31397B-SW-7	FHR 3211 HEE		09/01/2023	MBS PAYDOWN	.XXX	24,269	24,269	25,020	24,297		(29)		(29)		24,269			.0	972	09/15/2036	1.A
31397B-6Q-9	FHLMC 3211-MB		09/01/2023	MBS PAYDOWN	.XXX	17,309	17,309	16,730	17,288		.21		.21		17,309			.0	638	09/15/2036	1.A
31397C-SZ-3	FHR 3242 NH		09/01/2023	MBS PAYDOWN	.XXX	288,670	288,670	293,180	288,828		(158)		(158)		288,670			.0	11,160	11/01/2036	1.A
31397C-TD-1	FHLMC 3242 PH		09/01/2023	MBS PAYDOWN	.XXX	33,244	33,244	33,244	33,244		.0		.0		33,244			.0	1,320	11/15/2036	1.A
31397G-PF-1	FHR 3303 PD		09/01/2023	MBS PAYDOWN	.XXX	8,781	8,781	8,357	8,759		.22		.22		8,781			.0	323	04/15/2037	1.A
31397H-B9-8	FHR 3312 HP		09/01/2023	MBS PAYDOWN	.XXX	66,305	66,305	61,767	65,938		.366		.366		66,305			.0	2,268	05/15/2037	1.A
31397J-OS-6	FHR 3351 PC		09/01/2023	MBS PAYDOWN	.XXX	4,388	4,388	4,297	4,379		.9		.9		4,388			.0	175	07/15/2037	1.A
31397J-W4-2	FHR 3349 PE		09/01/2023	MBS PAYDOWN	.XXX	5,672	5,672	5,826	5,682		(10)		(10)		5,672			.0	216	07/15/2037	1.A
31397Q-G5-1	FNR 2011-18 ZE		09/01/2023	VARIOUS	.XXX	20,694	20,694	18,732	20,617		.76		.76		20,694			.0	1,805	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		09/01/2023	MBS PAYDOWN	.XXX	45,074	45,074	42,496	44,958		.116		.116		45,074			.0	1,189	03/25/2041	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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
31397S-69-9	FNR 2011-46 Z		09/01/2023	VARIOUS	.XXX	154,678	154,678	142,011	154,030		648		648		154,678			.0	11,043	05/25/2041	1.A
31397S-VR-2	FNR 2011-39 UZ		09/01/2023	VARIOUS	.XXX	106,336	106,336	99,654	106,027		309		309		106,336			.0	90,421	05/25/2041	1.A
31397U-Z0-5	FNR 2011-58 HL		09/01/2023	MBS PAYDOWN	.XXX	8,651	8,651	8,160	8,634		17		17		8,651			.0	232	07/25/2041	1.A
31397W-X9-1	FHR 3473 AY		09/01/2023	MBS PAYDOWN	.XXX	32,822	32,822	31,673	32,754		68		68		32,822			.0	1,079	07/15/2038	1.A
31398S-RK-1	FNR 2010-143 Z		09/01/2023	VARIOUS	.XXX	9,526	9,526	9,324	9,520		6		6		9,526			.0	29,727	12/25/2040	1.A
31398S-RV-7	FNR 2010-143 BG		09/25/2023	MBS PAYDOWN	.XXX	19,744	19,744	18,387	19,632		112		112		19,744			.0	535	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		09/01/2023	MBS PAYDOWN	.XXX	38,793	38,793	36,609	38,720		73		73		38,793			.0	1,041	11/25/2040	1.A
31398T-X6-3	FNR 10-103 ME		09/01/2023	MBS PAYDOWN	.XXX	6,001	6,001	5,977	6,000		1		1		6,001			.0	157	09/25/2040	1.A
3140FX-EK-4	FN BFO137		09/01/2023	MBS PAYDOWN	.XXX	165,513	165,513	162,359	165,360		152		152		165,513			.0	3,289	08/01/2056	1.A
3140HR-3B-7	FN BL0793		09/01/2023	MBS PAYDOWN	.XXX	41,091	41,091	41,091	41,090		.1		.1		41,091			.0	1,147	12/01/2038	1.A
3140HR-5R-0	FN BL0855		08/01/2023	MBS PAYDOWN	.XXX	842,164	842,164	844,665	842,193		(29)		(29)		842,164			.0	24,613	01/01/2031	1.A
				SECURITY CALLED BY ISSUER																	
3140HR-5S-8	FN BL0856		08/25/2023	at 100.000	.XXX	11,000,000	11,000,000	11,025,781	11,002,559		(3,624)		(3,624)		10,998,935		1,065	1,065	409,248	02/01/2031	1.A
3140HR-6G-3	FN BL0870		09/01/2023	MBS PAYDOWN	.XXX	60,790	60,790	62,024	60,798		(8)		(8)		60,790			.0	1,709	12/01/2048	1.A
3140HR-B3-6	FN BL0057		09/01/2023	MBS PAYDOWN	.XXX	9,156	9,156	9,297	9,159		(3)		(3)		9,156			.0	244	09/01/2038	1.A
3140HR-B4-4	FN BL0058		09/01/2023	MBS PAYDOWN	.XXX	13,271	13,271	13,475	13,275		(4)		(4)		13,271			.0	354	09/01/2038	1.A
3140HR-B8-5	FN BL0062		09/01/2023	MBS PAYDOWN	.XXX	9,206	9,206	9,223	9,206		.0		.0		9,206			.0	234	07/01/2031	1.A
3140HR-CR-2	FN BL0079		09/01/2023	MBS PAYDOWN	.XXX	5,400	5,400	5,437	5,402		(2)		(2)		5,400			.0	145	09/01/2033	1.A
3140HR-LE-1	FN BL0324		09/01/2023	MBS PAYDOWN	.XXX	25,505	25,505	25,887	25,522		(17)		(17)		25,505			.0	674	10/01/2030	1.A
3140HR-M6-7	FN BL0380		08/25/2023	MBS PAYDOWN	.XXX	1,059,218	1,059,218	1,073,120	1,069,525		(10,307)		(10,307)		1,059,218			.0	29,046	10/01/2033	1.A
3140HR-M7-5	FN BL0381		09/01/2023	MBS PAYDOWN	.XXX	21,803	21,803	21,830	21,803		.0		.0		21,803			.0	561	10/01/2028	1.A
3140HR-M8-3	FN BL0382		09/01/2023	MBS PAYDOWN	.XXX	25,437	25,437	25,468	25,436		.0		.0		25,437			.0	654	10/01/2028	1.A
3140HR-MS-9	FN BL0368 15/14.5		09/15/2023	VARIOUS	.XXX	46,864	46,864	47,801	46,714		150		150		46,864			.0	1,279	10/01/2033	1.A
3140HR-NZ-2	FN BL0407		09/01/2023	MBS PAYDOWN	.XXX	33,985	33,985	34,665	34,008		(23)		(23)		33,985			.0	919	11/01/2033	1.A
3140HR-YR-1	FN BL0623		07/25/2023	MBS PAYDOWN	.XXX	973,767	973,767	986,852	983,024		(9,257)		(9,257)		973,767			.0	59,443	05/01/2031	1.A
3140HR-WP-4	FN BL0653		09/01/2023	MBS PAYDOWN	.XXX	9,882	9,882	9,889	9,881		1		1		9,882			.0	271	12/01/2032	1.A
3140HR-WX-7	FN BL0661		09/01/2023	MBS PAYDOWN	.XXX	65,723	65,723	65,877	65,720		3		3		65,723			.0	1,765	11/01/2033	1.A
3140HR-YR-8	FN BL0719		09/01/2023	MBS PAYDOWN	.XXX	8,391	8,391	8,611	8,394		(4)		(4)		8,391			.0	253	12/01/2048	1.A
3140HR-ZK-2	FN BL0745		09/01/2023	MBS PAYDOWN	.XXX	62,948	62,948	63,164	62,963		(15)		(15)		62,948			.0	1,732	01/01/2034	1.A
3140HR-ZN-6	FN BL0748		09/01/2023	MBS PAYDOWN	.XXX	13,040	13,040	13,085	13,040		.0		.0		13,040			.0	359	01/01/2034	1.A
3140HS-4F-5	FN BL1721		09/01/2023	MBS PAYDOWN	.XXX	5,105	5,105	5,210	5,110		(5)		(5)		5,105			.0	129	03/01/2031	1.A
3140HS-BH-3	FN BL0939		09/01/2023	MBS PAYDOWN	.XXX	5,839	5,839	5,843	5,799		41		41		5,839			.0	169	12/01/2036	1.A
3140HS-BN-0	FN BL0944		09/01/2023	MBS PAYDOWN	.XXX	27,516	27,516	27,541	27,515		.1		.1		27,516			.0	726	01/01/2031	1.A
3140HS-CA-7	FN BL0964		09/01/2023	MBS PAYDOWN	.XXX	8,742	8,742	8,805	8,743		(1)		(1)		8,742			.0	249	12/01/2033	1.A
3140HS-CK-5	FN BL0973		09/01/2023	MBS PAYDOWN	.XXX	7,785	7,785	7,854	7,789		(3)		(3)		7,785			.0	224	12/01/2033	1.A
3140HS-HC-8	FN BL1126		09/01/2023	MBS PAYDOWN	.XXX	14,659	14,659	14,668	14,657		.1		.1		14,659			.0	394	01/01/2029	1.A
3140HS-KF-7	FN BL1193		09/25/2023	VARIOUS	.XXX	2,833,147	2,833,147	2,845,542	2,841,572		(633)		(633)		2,840,939		(7,793)	(7,793)	86,216	12/01/2029	1.A
3140HS-P7-0	FN BL1345		09/01/2023	MBS PAYDOWN	.XXX	3,683	3,683	3,784	3,695		(12)		(12)		3,683			.0	118	01/01/2049	1.A
3140HS-PQ-8	FN BL1330		09/01/2023	MBS PAYDOWN	.XXX	20,220	20,220	20,418	20,225		(5)		(5)		20,220			.0	527	01/01/2034	1.A
3140HS-QQ-7	FN BL1362		09/01/2023	MBS PAYDOWN	.XXX	16,464	16,464	16,464	16,464		.0		.0		16,464			.0	420	01/01/2034	1.A
3140HS-RA-1	FN BL1380		09/01/2023	MBS PAYDOWN	.XXX	14,902	14,902	14,949	14,902		.0		.0		14,902			.0	396	02/01/2034	1.A
3140HS-RS-2	FN BL1396		09/01/2023	MBS PAYDOWN	.XXX	3,832	3,832	3,930	3,834		(2)		(2)		3,832			.0	110	01/01/2039	1.A
3140HS-RV-5	FN BL1399		09/01/2023	MBS PAYDOWN	.XXX	76,009	76,009	76,449	76,025		(16)		(16)		76,009			.0	1,934	01/01/2031	1.A
3140HS-U4-1	FN BL1502		09/01/2023	MBS PAYDOWN	.XXX	23,009	23,009	23,426	23,023		(14)		(14)		23,009			.0	626	02/01/2049	1.A
3140HS-UZ-2	FN BL1499		09/01/2023	MBS PAYDOWN	.XXX	15,055	15,055	15,161	15,059		(4)		(4)		15,055			.0	373	02/01/2031	1.A
3140HS-X6-3	FN BL1600		09/01/2023	MBS PAYDOWN	.XXX	5,769	5,769	5,818	5,771		(2)		(2)		5,769			.0	142	03/01/2031	1.A
3140HS-XN-6	FN BL1584		09/01/2023	MBS PAYDOWN	.XXX	8,919	8,919	9,014	8,921		(2)		(2)		8,919			.0	233	02/01/2034	1.A
3140HT-2V-0	FN BL2587		09/01/2023	MBS PAYDOWN	.XXX	1,759	1,759	1,787	1,760		(1)		(1)		1,759			.0	46	06/01/2049	1.A
3140HT-GR-4	FN BL2007		09/01/2023	MBS PAYDOWN	.XXX	2,613	2,613	2,635	2,614		(1)		(1)		2,613			.0	65	04/01/2031	1.A
3140HT-NB-1	FN BL2185		09/01/2023	MBS PAYDOWN	.XXX	3,932	3,932	4,013	3,933		(1)		(1)		3,932			.0	108	05/01/2049	1.A
3140HT-S6-7	FN BL2340		09/01/2023	MBS PAYDOWN	.XXX	11,245	11,245	11,305	11,237		8		8		11,245			.0	244	05/01/2029	1.A
3140HT-UT-4	FN BL2393		09/01/2023	MBS PAYDOWN	.XXX	4,527	4,527	4,646	4,531		(4)		(4)		4,527			.0	109	05/01/2034	1.A
3140HT-XR-5	FN BL2487		09/01/2023	MBS PAYDOWN	.XXX	5,046	5,046	5,169	5,051		(4)		(4)		5,046			.0	123	05/01/2034	1.A
3140HU-B7-0	FN BL2761		09/01/2023	MBS PAYDOWN	.XXX	26,530	26,530	27,077	26,537		(7)		(7)		26,530			.0	705	06/01/2049	1.A
3140HU-B9-6	FN BL2763		09/01/2023	MBS PAYDOWN	.XXX	20,973	20,973	21,511	20,981		(8)		(8)		20,973			.0	563	06/01/2049	1.A
3140HU-K5-4	FN BL3015		09/01/2023	MBS PAYDOWN	.XXX	13,621	13,621	11,721	13,621		46		46		13,621			.0	211	07/01/2049	1.A
3140HV-C9-3	FN BL3695		09/01/2023	MBS PAYDOWN	.XXX	12,227	12,227	12,357	12,229		(1)		(1)		12,227			.0	285	08/01/2049	1.A
3140HW-ED-0	FN BL4631		09/01/2023	MBS PAYDOWN	.XXX	5,540	5,540	5,544	5,544		(3)		(3)		5,540			.0	119	09/01/2042	1.A
3140HX-ZN-3	FN BL6148		09/01/2023	MBS PAYDOWN	.XXX	6,121	6,121	6,248	6,124		(3)		(3)		6,121			.0	111	04/01/2050	1.A
3140HY-CH-9	FN BL6371		09/01/2023	MBS PAYDOWN	.XXX	2,542	2,542	2,556	2,542		.0		.0		2,542			.0	43	02/01/2048	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HY-D9-6	FN BL6427		09/01/2023	MBS PAYDOWN	.XXX	5,644	5,644	5,761	5,649		(5)		(5)		5,644			.0	.99	04/01/2050	1.A
3140LB-NF-6	FN BS1289		09/25/2023	SINKING FUND REDEMPTION	.XXX	11,372	11,372	11,407	11,372				.0		11,372			.0	.160	03/01/2051	1.A
3140LD-ZZ-5	FN BS3459		09/01/2023	MBS PAYDOWN	.XXX	19,612	19,612	20,017	19,622		(10)		(10)		19,612			.0	.320	10/01/2051	1.A
3140LE-6F-9	FN BS4469		09/01/2023	MBS PAYDOWN	.XXX	14,293	14,293	14,178	14,286				.7		14,293			.0	.174	01/01/2037	1.A
3140LF-6A-7	FNMA 30YR MULTI		09/25/2023	MBS PAYDOWN	.XXX	4,387	4,387	4,477	4,391		(4)		(4)		4,387			.0	.111	04/01/2052	1.A
3140LF-K3-7	FN BS4813		09/01/2023	MBS PAYDOWN	.XXX	9,686	9,686	9,886	9,693		(7)		(7)		9,686			.0	.133	03/01/2052	1.A
3140LF-TP-9	FN BS5057		09/01/2023	MBS PAYDOWN	.XXX	7,513	7,513	7,518	7,516		(4)		(4)		7,513			.0	.198	06/01/2042	1.A
3140LG-AG-6	FN BS5402		09/01/2023	MBS PAYDOWN	.XXX	7,621	7,621	7,701	7,624		(4)		(4)		7,621			.0	.187	04/01/2052	1.A
3140LG-R7-9	FN BS5909		09/01/2023	MBS PAYDOWN	.XXX	3,259	3,259	3,342	3,260		(1)		(1)		3,259			.0	.95	07/01/2052	1.A
3140LG-VC-3	FN BS6010		09/01/2023	MBS PAYDOWN	.XXX	2,779	2,779	2,532	2,779		5		5		2,779			.0	.19	07/01/2039	1.A
3140LG-WG-3	FN BS6046		09/01/2023	MBS PAYDOWN	.XXX	1,465	1,465	1,499	1,466				.0		1,465			.0	.45	07/01/2052	1.A
3140LH-LK-4	FN BS6629		09/01/2023	MBS PAYDOWN	.XXX	10,628	10,628	10,768	10,634		(6)		(6)		10,628			.0	.311	09/01/2052	1.A
3140ON-Q3-9	FN CB3173		09/27/2023	MBS PAYDOWN	.XXX	318,348	318,348	288,160	315,197		3,151		3,151		318,348			.0	7,711	03/01/2052	1.A
3140OQ-CK-9	FN CB4573		09/01/2023	MBS PAYDOWN	.XXX	51,918	51,918	51,837			1		1		51,918			.0	.651	09/01/2052	1.A
3140XL-F5-2	FN FS4687		09/01/2023	MBS PAYDOWN	.XXX	31,591	31,591	31,616					.0		31,591			.0	.218	05/01/2053	1.A
31418C-3J-1	FN MA3500		09/01/2023	MBS PAYDOWN	.XXX	1,079	1,079	1,073	1,078				.0		1,079			.0	.29	10/01/2048	1.A
31418C-4J-0	FN MA3524		09/01/2023	MBS PAYDOWN	.XXX	1,539	1,539	1,533	1,538		1		1		1,539			.0	.41	10/01/2048	1.A
31418E-CS-7	FN MA4580		09/01/2023	MBS PAYDOWN	.XXX	74,777	74,777	74,347	74,758		19		19		74,777			.0	1,750	04/01/2052	1.A
31418E-D8-0	FN MA4626		09/01/2023	MBS PAYDOWN	.XXX	396,565	396,565	395,586	396,530		35		35		396,565			.0	10,533	06/01/2052	1.A
31418E-J7-6	FN MA4785		08/31/2023	MBS PAYDOWN	.XXX	119,393	119,393	117,822	117,451		(117,451)		(117,451)		119,393			.0	15,624	10/01/2052	1.A
31418E-KU-3	FN MA4806		09/01/2023	MBS PAYDOWN	.XXX	190,998	190,998	188,193	190,501		496		496		190,998			.0	6,361	10/01/2052	1.A
31418E-KV-1	FN MA4807		09/25/2023	MBS PAYDOWN	.XXX	366,243	366,243	363,098	364,886		1,357		1,357		366,243			.0	13,351	10/01/2052	1.A
31418E-R8-5	FN MA5010		09/01/2023	MBS PAYDOWN	.XXX	236,403	236,403	238,270			(32)		(32)		236,403			.0	2,997	05/01/2053	1.A
31418E-S5-0	FN MA5039		09/01/2023	MBS PAYDOWN	.XXX	240,085	240,085	241,886			(26)		(26)		240,085			.0	3,203	05/01/2053	1.A
3142AC-D2-2	FR WA4820		09/01/2023	MBS PAYDOWN	.XXX	15,937	15,937	13,897			45		45		15,937			.0	306	01/01/2053	1.A
35563C-AA-6	FMHHR 2015-R1 1A		09/27/2023	VARIOUS	.XXX	275,008	275,008	304,652	275,453		(445)		(445)		275,008			.0	8,275	11/25/2055	1.A
35563C-AJ-7	FMHHR 2015-R1 2A		09/27/2023	SINKING FUND REDEMPTION	.XXX	146,032	146,032	156,411	146,208		(177)		(177)		146,032			.0	4,156	10/25/2052	1.B
35563C-AM-0	FMHHR 2015-R1 B2		09/27/2023	SINKING FUND REDEMPTION	.XXX	35,556	35,556	38,356	35,598		(42)		(42)		35,556			.0	1,103	10/25/2052	1.A
35563C-AS-7	FMHHR 2015-R1 A3		09/27/2023	VARIOUS	.XXX	130,602	130,602	151,957	131,207		(604)		(604)		130,602			.0	4,054	11/25/2052	1.B
35563C-AV-0	FMHHR 2015-R1 B3		09/27/2023	VARIOUS	.XXX	100,951	100,951	109,668	101,150		(199)		(199)		100,951			.0	3,239	11/25/2052	1.A
35563C-AY-4	FMHHR 2015-R1 C3		09/27/2023	SINKING FUND REDEMPTION	.XXX	12,498	12,498	12,498	12,498				.0		12,498			.0	544	11/25/2052	5.B G1
35563P-E4-7	SCRT 2022-2 MB		07/01/2023	VARIOUS	.XXX	10,252	10,252	8,082	10,233		20		20		10,252			.0	252	04/25/2058	1.A
35563P-GH-6	SCRT 2018-3 MB		07/25/2023	VARIOUS	.XXX	866	866	818	862		4		4		866			.0	141	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		09/19/2023	PRIOR YEAR INCOME	.XXX								.0					.0	2,070	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		07/25/2023	VARIOUS	.XXX	3,433	3,433	3,088	3,408		26		26		3,433			.0	3,844	11/01/2057	1.A
357172-VA-0	FMTSCD 6.08 8/1/2026		08/01/2023	SINKING FUND REDEMPTION	.XXX	55,000	55,000	55,000	55,000				.0		55,000			.0	3,344	08/01/2026	1.A FE
358266-CA-0	PENSION		08/15/2023	MATURITY	.XXX	5,000,000	5,000,000	1,734,150	4,832,989		167,011		167,011		5,000,000			.0		08/15/2023	1.E FE
38373M-4H-0	GNR 2008-90 Z		09/01/2023	MBS PAYDOWN	.XXX	3,950	3,950	3,638	3,944		6		6		3,950			.0	115	12/16/2050	1.A
38373M-FX-3	Z GNMA SERIES 2002-56 CLASS		09/01/2023	MBS PAYDOWN	.XXX	2,435	2,435	2,368	2,434		2		2		2,435			.0	113	06/16/2042	1.A
38373M-H7-8	Z GNR 2007-46 Z		09/01/2023	MBS PAYDOWN	.XXX	2,793	2,793	1,798	2,771		22		22		2,793			.0	73	06/16/2049	1.A
38373M-HM-5	Z GNMA SERIES 2003-78 CLASS		09/01/2023	MBS PAYDOWN	.XXX	1,473	1,473	1,316	1,471		2		2		1,473			.0	51	09/16/2044	1.A
38373M-K9-0	Z GNMA .07-55		09/01/2023	MBS PAYDOWN	.XXX	9,265	9,265	7,812	9,201		64		64		9,265			.0	271	07/16/2047	1.A
38373M-KL-3	Z GNMA SERIES 2003-109 CLASS		09/01/2023	MBS PAYDOWN	.XXX	19,199	19,199	17,118	19,154		44		44		19,199			.0	729	11/16/2043	1.A
38373M-V7-2	Z GNR 2008-45 Z		09/01/2023	MBS PAYDOWN	.XXX	1,873	1,873	1,838	1,838		34		34		1,873			.0	66	02/16/2048	1.A
38373M-VY-3	Z GNR 2006-39 Z		09/01/2023	MBS PAYDOWN	.XXX	16,205	16,205	14,440	14,070		2,135		2,135		16,205			.0	601	07/16/2046	1.A
38373M-W6-3	Z GNR 2008-39 Z		09/01/2023	MBS PAYDOWN	.XXX	8,972	8,972	6,216	8,906		67		67		8,972			.0	269	02/16/2048	1.A
38373M-Y7-9	Z GNR 2008-48 Z		09/01/2023	MBS PAYDOWN	.XXX	737,040	737,040	557,676	721,147		15,893		15,893		737,040			.0	20,954	04/16/2048	1.A
38373V-T8-3	Z GNMA SERIES 2002-83 CLASS		09/01/2023	MBS PAYDOWN	.XXX	2,774	2,774	2,785	2,774				.0		2,774			.0	112	10/16/2042	1.A
38374D-ES-4	Z GNR 2006-33 PC		09/01/2023	MBS PAYDOWN	.XXX	7,456	7,456	7,525	7,458		(2)		(2)		7,456			.0	299	07/20/2036	1.A
38374E-ME-4	Z KD		09/01/2023	MBS PAYDOWN	.XXX	71,126	71,126	69,981	71,059		66		66		71,126			.0	2,606	11/16/2033	1.A
38374E-SC-2	Z GNMA 2003-103 PC		09/01/2023	MBS PAYDOWN	.XXX	110,390	110,390	108,717	110,291		100		100		110,390			.0	4,000	11/20/2033	1.A
38374F-GS-7	Z GNMA SERIES 2004-9 CLASS		09/01/2023	MBS PAYDOWN	.XXX	35,609	35,609	34,501	35,458		151		151		35,609			.0	1,279	09/16/2044	1.A
38374F-PZ-1	ZH GNMA SERIES 2004-11 CLASS		09/01/2023	MBS PAYDOWN	.XXX	34,264	34,264	27,090	34,047		217		217		34,264			.0	1,035	02/16/2034	1.A
38374F-O9-8	ZC GNMA SERIES 2004-18 CLASS		09/01/2023	MBS PAYDOWN	.XXX	7,093	7,093	6,220	7,069		24		24		7,093			.0	236	03/16/2034	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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		09/01/2023	MBS PAYDOWN	.XXX	4,855	4,855	3,213	4,810		.46		.46		4,855			.0	.130	02/16/2048	1.A
38375P-LF-6	GNR 2008-9 Z		09/01/2023	MBS PAYDOWN	.XXX	28,810	28,810	26,811	28,720		.90		.90		28,810			.0	.965	02/20/2038	1.A
38376U-VR-7	GNR 2017-73 VZ		09/01/2023	MBS PAYDOWN	.XXX	47,588	47,588	46,069	47,521		.67		.67		47,588			.0	1,129	05/20/2047	1.A
38378U-RP-4	GNR 2013-160 ZC		09/01/2023	MBS PAYDOWN	.XXX	32,098	32,098	24,254	31,722		.376		.376		32,098			.0	.527	10/16/2043	1.A
38378W-MX-8	GNR 2013-113 AZ		09/01/2023	VARIOUS	.XXX	607,053	607,053	551,714	605,245		1,808		1,808		607,053			.0	27,705	08/20/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		09/01/2023	MBS PAYDOWN	.XXX	164,668	164,668	125,153	162,677		1,991		1,991		164,668			.0	2,702	11/16/2043	1.A
38378Y-KD-0	GNR 2013-169 ZG		09/27/2023	MBS PAYDOWN	.XXX	5,099	5,099	3,508	4,999		.100		.100		5,099			.0	.92	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		09/20/2023	MBS PAYDOWN	.XXX	23,626	23,626	23,626	23,626		.0		.0		23,626			.0	.537	05/20/2045	1.A
38379T-FX-2	GNMA, 15-182		09/01/2023	MBS PAYDOWN	.XXX	21,217	21,217	21,190	21,215		.1		.1		21,217			.0	.424	12/20/2045	1.A
38379W-AJ-8	GNR 2016-62 MZ		09/01/2023	MBS PAYDOWN	.XXX	123,936	123,936	117,977	123,607		.329		.329		123,936			.0	2,533	05/20/2046	1.A
38379W-BZ-4	GNR 2016-53 HZ		09/01/2023	MBS PAYDOWN	.XXX	39,087	39,087	38,682	39,054		.33		.33		39,087			.0	.541	04/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		09/01/2023	MBS PAYDOWN	.XXX	149,215	149,215	135,111	148,794		.421		.421		149,215			.0	3,000	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		09/01/2023	MBS PAYDOWN	.XXX	53,017	53,017	50,570	52,899		.117		.117		53,017			.0	1,075	11/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		09/01/2023	MBS PAYDOWN	.XXX	24,614	24,614	21,612	24,525		.89		.89		24,614			.0	.480	02/20/2048	1.A
38380V-ES-6	GNR 2018-19 Z		09/01/2023	MBS PAYDOWN	.XXX	35,562	35,562	31,440	35,442		.121		.121		35,562			.0	.705	02/01/2048	1.A
39081J-BF-4	GREAT LAKES WTR AUTH MICH TX HOUSTON SPORT SENIOR		07/19/2023	STIFEL NICOLAUS	.XXX	4,578,499	4,330,000	4,815,739	4,528,079		(29,733)		(29,733)		4,498,346		80,152	.80,152	239,954	07/01/2033	1.E
413890-EM-2	LIEN 2014A		07/19/2023	VARIOUS	.XXX	803,800	2,000,000	556,500	795,625		15,333	15,219	.114		795,740		8,060	.8,060		11/15/2042	1.E FE
47232X-AA-6	UMHT 2010-SILL A		09/11/2023	SINKING FUND REDEMPTION	.XXX	21,036	21,036	20,587	20,994		.43		.43		21,036			.0	.944	06/10/2055	1.G FE
51766C-AA-8	LAWMFH 4.10 07/01/2039		09/26/2023	SINKING FUND REDEMPTION	.XXX	42,714	42,714	42,714	42,714		.0		.0		42,714			.0	1,158	07/01/2039	1.A FE
542433-GZ-4	CA LONG BEACH USD 2008G		07/19/2023	MESROW FINANCIAL INC	.XXX	1,699,615	2,290,000	1,360,924	1,591,976		33,910		33,910		1,625,886		73,729	.73,729		08/01/2032	1.D
542433-ND-5	LONSCD 5.914 8/1/2025		08/01/2023	SINKING FUND REDEMPTION	.XXX	1,295,000	1,295,000	1,295,000	1,295,000		.0		.0		1,295,000			.0	.76,586	08/01/2025	1.D FE
542433-OA-8	CA LONG BEACH USD 2008D-1		07/19/2023	VARIOUS	.XXX	1,808,380	2,000,000	1,370,260	1,776,771		24,618	10,189	14,429		1,791,200		17,180	.17,180		08/01/2026	1.D
542433-OB-6	CA LONG BEACH USD 2008D-1 LA UTILITIES RESTOR CORP		07/19/2023	RBC DAIN RAUSCHER	.XXX	2,175,475	2,500,000	1,617,100	2,129,534		41,803		41,803		2,171,337		4,138	.4,138		08/01/2027	1.D FE
54627R-AL-4	2022A FL MIAMI-DADE CNTY SPL		08/01/2023	SINKING FUND REDEMPTION	.XXX	1,554,417	1,554,417	1,554,417	1,554,417		.0		.0		1,554,417			.0	64,562	02/01/2029	1.A
59333N-NO-2	OBLIG MO MISSOURI HOUSING DEV COMM 2019C		07/19/2023	KEYBANC CAPITAL MARKETS	.XXX	1,808,400	5,000,000	1,070,550	1,611,280		45,179		45,179		1,656,459		151,941	.151,941		10/01/2045	1.E FE
60637B-WL-0	MONROE CNTY N Y INDL DEV		09/12/2023	VARIOUS	.XXX	1,298,235	1,725,000	1,725,000	1,725,000			243,035	(243,035)		1,481,965		(183,730)	(183,730)	46,474	11/01/2049	1.B FE
610758-AA-2	AGY		09/26/2023	SINKING FUND REDEMPTION	.XXX	7,521	7,521	7,521	7,521		.0		.0		7,521			.0	.273	11/01/2040	1.A FE
641279-NT-7	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	.XXX	596,329	755,000	755,000	755,000		51,114		(51,114)		703,887		(107,557)	(107,557)	23,720	10/01/2044	1.B FE
641279-NV-2	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	.XXX	810,757	1,020,000	1,020,000	1,020,000		141,423		(141,423)		878,577		(67,820)	(67,820)	33,031	10/01/2049	1.B
64972E-HJ-1	NY NYC HDC 2019		07/17/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,485,000	2,485,000	2,485,000	2,485,000		.0		.0		2,485,000			.0	40,676	11/01/2039	1.C FE
649907-UA-8	NY DASNJ SUNY DORMS 2013A		07/03/2023	VARIOUS	.XXX	1,250,000	1,250,000	1,330,650	1,254,949		(4,949)		(4,949)		1,250,000			.0	62,500	07/01/2026	1.E FE
696624-BA-2	CA PALM DESERT RDA 2017B RANCHO CUCAMONGA CALIF		07/12/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,413,360	1,500,000	1,475,640	1,487,954		975	76,259	(75,284)		1,412,670		.690	.690	41,271	10/01/2027	1.C FE
752123-JH-3	REDEV AGY T CA SAN BERNARDINO CITY USD		09/01/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	75,000	75,000	85,781	82,468		(448)		(448)		82,019		(7,019)	(7,019)	4,697	09/01/2031	2.B FE
796711-VQ-0	2012A CA SAN DIEGO REDEV 2017B		08/01/2023	VARIOUS	.XXX	825,000	825,000	801,372	810,230		704		704		810,934		14,066	.14,066	41,250	08/01/2032	1.E FE
79730W-BO-2	CA SAN DIEGO REDEV 2017B		07/12/2023	VARIOUS	.XXX	2,829,930	3,000,000	2,936,940	2,969,162		2,550	163,142	(160,592)		2,808,570		21,360	.21,360	88,031	09/01/2027	1.C FE
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	315,000	315,000	306,377	312,545		385		385		312,930		2,070	.2,070	18,991	08/15/2026	1.A FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		09/26/2023	MBS PAYDOWN	.XXX	8,372	8,372	6,928	8,308		.65		.65		8,372			.0	.141	07/01/2039	1.B FE
798186-YX-4	CA SAN JOSE USD GO 2012B		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000		.0		.0		1,000,000			.0	39,240	08/01/2029	1.B FE
822155-AA-5	SHDDEV 2.21 06/01/2038		09/01/2023	SINKING FUND REDEMPTION	.XXX	3,498	3,498	3,498	3,498		.0		.0		3,498			.0	.53	06/01/2038	1.A FE
86212X-AG-5	STR 2023-1A A2 TN TENNESSEE HSG DEV AUTH		09/20/2023	MBS PAYDOWN	.XXX	18,750	18,750	18,747			.67		.67		18,750			.0	.288	05/20/2053	1.E
880461-C9-7	2019 TN HOUSING		09/12/2023	VARIOUS	.XXX	3,420,050	4,685,000	4,685,000	4,685,000			1,005,870	(1,005,870)		3,679,131		(259,081)	(259,081)	168,152	07/01/2049	1.B FE
880461-G6-9	TX DEPT OF HOUSING		09/11/2023	VARIOUS	.XXX	1,612,563	2,010,000	2,010,000	2,010,000			230,527	(230,527)		1,779,473		(166,910)	(166,910)	70,110	07/01/2039	1.B
88275F-RB-7	Texas ST DEPT HSG & CMNTY AFFA		09/26/2023	VARIOUS	.XXX	10,820	10,820	11,104	10,830		(10)		(10)		10,820			.0	.329	08/01/2036	1.B FE
899042-AC-9	MA TUFTS MEDICAL CENTER 2013 TXB		07/17/2023	CANTOR FITZGERALD & CO	.XXX	6,197,220	6,000,000	5,913,120	5,936,912		1,996		1,996		5,938,908		258,312	.258,312	441,000	01/01/2038	2.B FE
911760-SY-3	VENDE SERIES 2003-1 CLASS		09/01/2023	MBS PAYDOWN	.XXX	42,506	42,506	42,433	42,498		.8		.8		42,506			.0	.1,627	11/15/2032	1.A
91417K-ST-4	CO UNIV COLORADO 2020B-2		08/02/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	440,152	440,152	264,316	264,775		1,815		1,815		266,590		173,562	.173,562	7,836	06/01/2048	1.B FE
917435-AA-7	UTSHSG		07/03/2023	SINKING FUND REDEMPTION	.XXX	35,811	35,811	33,841	35,769		.42		.42		35,811			.0	1,931	07/01/2050	1.D FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
92261U-AB-0	VENDE 2008 - 1 GZ		09/01/2023	MBS PAYDOWN SECURITY CALLED BY ISSUER at 100.000	XXX	279,974	279,974	262,490	278,446		1,528		1,528		279,974			0	9,764	01/15/2037	1.A
93976A-AH-5	WASFAC 6.79 7/1/2040 FEDERAL HOME LN MTG COR		07/03/2023		XXX	535,000	535,000	535,000	535,000				0		535,000			0	36,327	07/01/2040	2.C FE
BGH35W-F2-4	3.5 15JUL43		09/26/2023	VARIOUS	XXX	35,342	35,342	33,377	35,160		182		182		35,342			0	6,254	03/01/2043	1.A
BGH52H-NY-6	GNR 2017-77 DY		09/20/2023	MBS PAYDOWN	XXX	3,914	3,914	3,906	3,907		7		7		3,914			0	.91	03/01/2047	1.A
BGH54L-AV-5	STRU BA-8889 ZC		09/25/2023	VARIOUS	XXX	37,540	37,540	36,415	37,401		139		139		37,540			0	9,608	07/01/2047	1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						134,318,011	143,074,812	131,997,996	135,978,084	0	193,473	2,765,698	(2,572,225)	0	134,810,404	0	(492,393)	(492,393)	5,081,914	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A		09/16/2023	MBS PAYDOWN	XXX	4,337,135	4,337,135	4,184,958	4,185,577				0		4,185,577		151,558	151,558	109,963	05/16/2042	2.B FE
00038P-AA-8	AASET 2021-1A A		09/16/2023	MBS PAYDOWN	XXX	613,037	613,037	606,740	611,330		1,707		1,707		613,037			0	12,056	11/16/2041	1.G FE
00083Y-AA-3	ACC GROUP HOUSING LLC		07/17/2023	SINKING FUND REDEMPTION	XXX	63,163	63,163	64,220	63,179		(16)		(16)		63,163			0	4,011	07/15/2054	1.C FE
00110X-AB-0	AFN 2021-1A A2		09/20/2023	MBS PAYDOWN	XXX	34,469	34,469	34,464	34,419		50		50		34,469			0	609	05/20/2051	1.A FE
00231@-AC-3	T/L 1L 11/21		09/29/2023	VARIOUS	XXX	5,694	5,694	5,694					0		5,694			0	394	11/30/2026	2.C PL
00255U-AA-3	AASET 2020-1A A		09/15/2023	MBS PAYDOWN	XXX	333,880	333,880	333,427	333,381		499		499		333,880			0	7,110	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 A		09/15/2023	MBS PAYDOWN	XXX	250,913	250,913	146,884	146,884				0		250,913		104,029	104,029	6,581	05/15/2039	5.B
009098-A*-5	FUNDED		09/15/2023	SINKING FUND REDEMPTION	XXX	123,291	123,291	123,291	123,291				0		123,291			0	3,694	11/10/2039	1.E
009349-AX-9	ALS 2016-1 AR		08/15/2023	VARIOUS	XXX	1,029,183	1,029,183	1,066,851	1,048,410		(3,650)		(3,650)		1,044,760		(15,577)	(15,577)	78,379	05/15/2034	2.A PL
021485-AA-5	AV-DAL 2020 A		09/27/2023	VARIOUS	XXX	274,342	274,342	276,394	276,394				0		276,394		(2,053)	(2,053)	9,981	12/15/2045	2.A PL
02209S-BD-4	ALTRIA GROUP INC.		09/19/2023	VARIOUS	XXX	6,044,159	6,150,000	6,132,596	6,138,386		688	157,892	(157,204)		5,981,183		62,976	62,976	276,340	02/14/2029	2.B FE
02343U-AB-1	AMCOR FINANCE (USA) INC.		07/13/2023	VARIOUS	XXX	957,260	1,000,000	998,090	998,869		78	47,957	(47,879)		950,990		6,270	6,270	30,250	05/15/2028	2.B FE
02376W-AA-9	AMERICAN AIRLINES INC.		07/15/2023	SINKING FUND REDEMPTION	XXX	380,071	380,071	380,071	380,071				0		380,071			0	15,583	01/15/2028	2.C FE
02378A-AA-5	AMERICAN AIRLINES INC.		08/15/2023	SINKING FUND REDEMPTION	XXX	767,125	767,125	767,125	767,125				0		767,125			0	30,685	08/15/2030	2.B FE
02660T-EK-5	AHM 2005-2 1A1		09/25/2023	MBS PAYDOWN	XXX	58,037	58,037	48,086	57,492		545		545		58,037			0	1,608	09/25/2045	1.A
02660T-GS-6	AHM 2005-4 3A1		09/25/2023	MBS PAYDOWN	XXX	16,722	16,722	13,301	16,367		355		355		16,722			0	218	11/25/2045	1.B
03027X-BA-7	AMERICAN TOWER CORPORATION		07/24/2023	VARIOUS	XXX	864,060	1,000,000	860,090	865,165		6,713	9,378	(2,665)		862,500		1,560	1,560	29,886	01/15/2030	2.C
03465G-AA-4	ACMT 2023-2 A1		09/01/2023	MBS PAYDOWN	XXX	82,236	82,236	77,778			186		186		82,236			0	1,996	10/25/2067	1.A
03465G-AB-2	ACMT 2023-2 A1		09/01/2023	MBS PAYDOWN	XXX	111,321	111,321	104,300			488		488		111,321			0	2,701	10/25/2067	1.C
03465H-AC-8	ACMT 2021-5 A3		09/01/2023	MBS PAYDOWN	XXX	26,099	26,099	22,477	25,373		726		726		26,099			0	(116)	07/25/2066	1.A
03465J-AB-6	ACMT 2021-6 A2		09/01/2023	MBS PAYDOWN	XXX	33,357	33,357	26,352			194		194		33,357			0	178	09/25/2066	1.A
03465W-AB-7	ACMT 2023-1 A2		09/25/2023	MBS PAYDOWN	XXX	156,337	156,337	149,995			730		730		156,337			0	4,474	09/26/2067	1.C
03770F-AC-2	AASET 2014-1 BR		09/15/2023	MBS PAYDOWN	XXX	144,211	144,211	70,580					0		20,094		124,118	124,118	5,448	01/15/2043	4.B FE
038779-AB-0	ARBYS 2020-1A A2		07/31/2023	MBS PAYDOWN	XXX	108,885	108,885	104,370	108,176		709		709		108,885			0	2,643	08/01/2050	2.C FE
04546K-AA-6	AASET 2018-2A A		09/18/2023	MBS PAYDOWN	XXX	2,704,058	2,704,058	2,700,853	2,722,168				0		2,722,168		(18,109)	(18,109)	84,551	11/18/2038	3.A FE
05178T-AA-9	AURMIL 5.82 7/34		07/15/2023	SINKING FUND REDEMPTION	XXX	10,282	10,282	10,907	10,306		(24)		(24)		10,282			0	598	07/15/2034	1.F FE
05587T-AG-1	BSPT 2019-FL5 C		07/17/2023	MBS PAYDOWN	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	120,480	05/09/2029	1.C
05724B-AA-7	BAKER HUGHES LLC/CO-OBL		07/12/2023	VARIOUS	XXX	1,938,220	2,000,000	2,000,000	2,000,000			70,520	(70,520)		1,929,480		8,740	8,740	63,053	05/01/2030	1.G FE
06054A-BD-0	BACM 2015-UBS7 C		09/28/2023	CITIGROUP GLOBAL MARKETS	XXX	900,391	1,250,000	1,202,249	1,229,065		5,145		5,145		1,234,210		(333,820)	(333,820)	41,435	09/15/2048	1.D
06406R-BM-8	CORP/THE		07/24/2023	GOLDMAN SACHS & CO	XXX	3,109,410	3,000,000	3,000,000	3,000,000				0		3,000,000		109,410	109,410	131,751	10/25/2033	1.F
066940-AB-3	BARC 2023-NQM1 A1B		09/01/2023	MBS PAYDOWN	XXX	53,284	53,284	53,284			(5)		(5)		53,284			0	996	01/25/2063	1.A
06761M-AA-5	BMM 2018-1A A1		07/15/2023	MBS PAYDOWN	XXX	376,723	376,723	376,723	376,723				0		376,723			0	17,821	01/15/2031	1.A
07359B-AA-5	BEACN 2021-1A A		09/21/2023	VARIOUS	XXX	82,250	82,250	73,509	44,242		771		771		82,250			0	941	10/22/2046	1.F FE
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		09/18/2023	SINKING FUND REDEMPTION	XXX	49,631	49,631	49,631	49,631				0		49,631			0	1,969	01/15/2026	2.A
09262E-AP-8	CLO CLASS W		07/28/2023	MBS PAYDOWN	XXX	1,330,446	1,330,446	1,330,446	1,330,446				0		1,330,446			0	28,770	05/20/2035	4.A FE
097023-CY-9	BOEING CO		07/12/2023	VARIOUS	XXX	44,436,150	45,000,000	45,000,000	45,000,000			434,250	(434,250)		44,565,750		(129,600)	(129,600)	1,628,688	05/01/2030	2.C FE
10569U-AA-3	BRAVO 2023-NQM5 A1		09/01/2023	MBS PAYDOWN	XXX	67,579	67,579	67,579			120		120		67,579			0	548	06/25/2063	1.A FE
10569Y-AB-3	BRAVO 2023-NQM4 A2		09/01/2023	MBS PAYDOWN	XXX	29,164	29,164	29,164			68		68		29,164			0	266	05/25/2063	1.C FE
105933-AA-3	BRAVO 2023-NQM2 A1		09/01/2023	MBS PAYDOWN	XXX	177,119	177,119	169,351			354		354		177,119			0	3,993	05/25/2062	1.A
11135F-BA-8	BROADCOM INC		07/25/2023	VARIOUS	XXX	21,310,060	22,000,000	21,895,500	21,914,665		4,895	636,760	(631,865)		21,282,800		27,260	27,260	809,875	04/15/2029	2.C FE
12434L-AA-2	BWMT 2020-FL2 A		09/15/2023	MBS PAYDOWN	XXX	84,844	84,844	84,844	84,844		191		191		84,844			0	3,344	02/16/2037	1.A
12479M-AH-1	CBCL 2016-1 A		07/15/2023	MBS PAYDOWN	XXX	476,425	476,425	476,425	476,425				0		476,425			0	18,758	07/15/2046	1.F
12479R-AE-7	CAUTO 2017-1A A2		09/25/2023	VARIOUS	XXX	54,562,371	54,562,371	54,402,188	48,065,796		42,167		42,167		54,542,170		20,202	20,202	1,761,594	04/15/2047	1.E
12479R-AF-4	CAUTO 2017-1A A3		09/15/2023	VARIOUS	XXX	57,878	57,878	57,878	57,878				0		57,878			0	1,683	04/15/2047	1.E
12510H-AE-0	CAUTO 2020-1A A5		09/15/2023	MBS PAYDOWN	XXX	1,750	1,750	1,767	1,752		(2)										

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12510H-AN-0	CAUTO 2021-1A A4		09/15/2023	MBS PAYDOWN	.XXX	2,500	2,500	2,499	2,497		.3		.3		2,500			.0	.48	08/15/2051	.1 E
12510H-AP-5	CAUTO 2022-1A A1		09/15/2023	MBS PAYDOWN	.XXX	40,000	40,000	35,820			131		131		40,000			.0	.442	03/15/2052	.1 A FE
12551P-AE-2	CIFC 2012-2RA B		08/04/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	3,000,000	3,000,000	3,000,000	3,000,000		.0		.0		3,000,000			.0	152,585	01/20/2028	.1 A FE
12563L-AN-7	CLIF 2020-1A A		09/18/2023	MBS PAYDOWN	.XXX	73,013	73,013	66,969	72,078		934		934		73,013			.0	1,012	09/18/2045	.1 F FE
12565K-AA-5	CLIF 2021-1A A		09/18/2023	MBS PAYDOWN	.XXX	95,504	95,504	79,943	93,146		2,357		2,357		95,504			.0	1,044	02/18/2046	.1 F
12565K-AE-7	CLIF 2022-1A A1		09/18/2023	MBS PAYDOWN	.XXX	42,900	42,900	36,458			180		180		42,900			.0	194	01/18/2047	.1 F FE
126281-BF-0	CSAIL 2015-C1 C		09/28/2023	BAY	.XXX	2,940,000	4,000,000	4,170,781	4,058,989		(20,841)		(20,841)		4,038,148		(1,098,148)	(1,098,148)	129,960	04/15/2050	.2 B FM
12646U-AA-6	CSMC 2013-IVR1 A1		09/01/2023	MBS PAYDOWN	.XXX	21,482	21,482	20,246	21,118		363		363		21,482			.0	376	03/25/2043	.1 A
12646W-AG-9	CSMC 2013-IVR2 A1		09/01/2023	MBS PAYDOWN	.XXX	6,858	6,858	6,353	6,750		108		108		6,858			.0	117	04/25/2043	.1 A FM
12646W-AH-7	CSMC 2013-IVR2 A2		09/01/2023	MBS PAYDOWN	.XXX	25,863	25,863	24,433	25,589		274		274		25,863			.0	531	04/25/2043	.1 A
126650-BP-4	TRUST		09/10/2023	SINKING FUND REDEMPTION	.XXX	150,566	150,566	152,250	150,677		(111)		(111)		150,566			.0	6,061	12/10/2028	.2 B FE
126650-BS-8	CVS PASS THROUGH TRUST		09/10/2023	SINKING FUND REDEMPTION	.XXX	37,151	37,151	37,151	37,151		.0		.0		37,151			.0	1,861	01/10/2032	.2 B FE
12665U-AA-2	CVS CAREMARK CORP		09/11/2023	SINKING FUND REDEMPTION	.XXX	40,617	40,617	40,617	40,617		.0		.0		40,617			.0	1,274	01/10/2036	.2 B FE
126685-AF-3	CWHEL 2005-D 2A CTL - CVS CAREMARK		09/15/2023	MBS PAYDOWN	.XXX	7,853	7,853	6,322	7,815		38		38		7,853			.0	276	11/15/2035	.1 A FM
12669@-AA-3	(MARIETTA GA)		08/15/2023	SINKING FUND REDEMPTION	.XXX	21,846	21,846	21,846	21,846		.0		.0		21,846			.0	817	01/15/2035	.2 B
130331-AA-9	CAHFA 2018-K PT		09/27/2023	MBS PAYDOWN	.XXX	6,371	6,371	6,371	6,371		.0		.0		6,371			.0	161	12/01/2033	.1 B FE
14066A-AA-7	CPMRK 2006-RILY A1		07/10/2023	SINKING FUND REDEMPTION	.XXX	95,925	95,925	99,150	95,965		(40)		(40)		95,925			.0	5,897	07/10/2051	.1 G
140689-AA-8	CPMRK 2007-LEE A		09/11/2023	SINKING FUND REDEMPTION	.XXX	5,576	5,576	5,576	5,576		.0		.0		5,576			.0	224	09/10/2052	.1 D
140694-AA-8	CPMRK 2007-ROBS A		09/11/2023	SINKING FUND REDEMPTION	.XXX	13,633	13,633	13,391	13,607		26		26		13,633			.0	551	10/10/2052	.1 F
14069B-AA-2	CPMRK 2007-AETC A1		09/11/2023	VARIOUS	.XXX	69,555	69,555	69,088	69,526		28		28		69,555			.0	2,723	02/10/2052	.2 C
14069E-AA-6	CPMRK 2007-ACC A1		09/11/2023	MBS PAYDOWN	.XXX	35,627	35,627	37,022	35,618		9		9		35,627			.0	1,446	07/10/2052	.1 E FE
14070A-AA-1	CPMRK 2007-AET2 A		09/11/2023	SINKING FUND REDEMPTION	.XXX	14,181	14,181	14,096	14,165		16		16		14,181			.0	573	10/10/2052	.1 G
14070E-AA-3	CPMRK 2008-AMCW A1A		09/11/2023	SINKING FUND REDEMPTION	.XXX	115,639	115,639	117,649	115,423		216		216		115,639			.0	5,320	10/10/2055	.1 E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		09/11/2023	SINKING FUND REDEMPTION	.XXX	4,852	4,852	4,804	4,842		10		10		4,852			.0	258	07/10/2055	.1 E FE
14070R-AA-4	CPMRK 2008-LACK A1		09/11/2023	SINKING FUND REDEMPTION	.XXX	13,464	13,464	13,456	13,440		24		24		13,464			.0	641	12/10/2053	.1 G FE
141844-AF-7	CARIBBEAN DEVELOPMENT BK CARPENTER TECHNOLOGY CORPORATION		07/17/2023	VARIOUS	.XXX	271,745	278,000	269,224	269,224		.0		.0		269,224		2,521	2,521	8,446	11/09/2027	.1 B FE
144285-AL-7	CORPORATION		07/14/2023	VARIOUS	.XXX	2,937,450	3,000,000	3,093,750	3,045,863		(10,808)	95,055	(105,863)		2,940,000		(2,550)	(2,550)	192,281	07/15/2028	.3 B
14855M-AA-6	CLAST 2019-1A A		09/18/2023	MBS PAYDOWN	.XXX	262,201	262,201	262,105	261,982		219		219		262,201			.0	5,291	04/15/2039	.2 B FE
14856C-AA-7	CLAST 2018-1 A		07/15/2023	MBS PAYDOWN	.XXX	3,797	3,797	3,747	3,784		13		13		3,797			.0	91	06/15/2043	.2 A FE
14856G-AA-8	CLAST 2021-1A A		09/27/2023	VARIOUS	.XXX	3,899,477	3,899,477	3,899,370	3,904,307		(4,830)		(4,830)		3,899,477			.0	108,994	01/15/2046	.1 G FE
14889J-AA-3	CRWN 2014-2A D		07/18/2023	MBS PAYDOWN	.XXX	217,817	217,817	213,718	165,860		51,957		51,957		217,817			.0	24,475	10/18/2026	.4 C FE
161546-HU-3	CFAB 2004-1 1A7		09/01/2023	MBS PAYDOWN	.XXX	12,329	12,329	11,466	12,204		125		125		12,329			.0	410	11/25/2033	.1 A FM
19648W-AA-5	COSHS 3.65 7/1/2036		09/26/2023	MBS PAYDOWN	.XXX	5,636	5,636	5,636	5,636		.0		.0		5,636			.0	155	07/01/2036	.1 B FE
19688L-AC-6	COLT 2022-5 A3		09/01/2023	MBS PAYDOWN	.XXX	214,394	214,394	210,332	214,085		309		309		214,394			.0	6,741	03/25/2067	.1 F FE
205887-CC-4	CONAGRA BRANDS INC.		09/12/2023	VARIOUS	.XXX	7,710,960	8,000,000	7,997,360	7,998,242		110	196,992	(196,882)		7,801,360		(90,400)	(90,400)	337,344	11/01/2028	.2 C FE
20825C-AQ-7	CONOCOPHILIPS		07/18/2023	VARIOUS	.XXX	29,930,368	26,125,000	30,927,242	30,042,076		(69,536)	877,141	(946,677)		29,095,399		834,969	834,969	1,646,238	02/01/2039	.1 F FE
21036P-BC-1	CONSTELLATION BRANDS INC.		07/13/2023	VARIOUS	.XXX	3,962,040	4,000,000	3,988,800	3,992,776		450	70,746	(70,296)		3,922,480		39,560	39,560	125,033	11/15/2028	.2 B FE
21872B-AJ-5	CAFL 2018-1 C		09/15/2023	MBS PAYDOWN	.XXX	762,992	762,992	762,969	772,733		(9,741)		(9,741)		762,992			.0	30,169	06/15/2051	.1 D FE
233046-AF-8	DNKN 2017-1A A211		07/20/2023	MBS PAYDOWN	.XXX	29,375	29,375	29,375	29,375		.0		.0		29,375			.0	888	11/20/2047	.2 B FE
233046-AL-5	DNKN 2019-1A A23		08/20/2023	MBS PAYDOWN	.XXX	8,908	8,908	8,289	4,945		46		46		8,908			.0	205	05/20/2049	.2 B FE
233046-AN-1	DNKN 2021-1A A21		08/20/2023	MBS PAYDOWN	.XXX	11,625	11,625	9,783	11,385		240		240		11,625			.0	178	11/20/2051	.2 B FE
233046-AQ-4	DNKN 2021-1A A211		08/20/2023	MBS PAYDOWN	.XXX	6,875	6,875	5,885			27		27		6,875			.0	129	11/20/2051	.2 B
233046-AS-0	DNKN 2021-1A A23		08/20/2023	MBS PAYDOWN	.XXX	37,788	37,788	28,205	37,506		281		281		37,788			.0	791	11/20/2051	.2 B
24823D-AU-0	DEN11 2015-1A A2RR		07/20/2023	MBS PAYDOWN	.XXX	1,061,309	1,061,309	1,061,309	1,061,309		.0		.0		1,061,309			.0	51,628	10/20/2028	.1 A FE
251513-BB-2	DBALT 2006-AB4 A5		09/01/2023	MBS PAYDOWN	.XXX	18,270	18,270	17,244			.0		.0		17,244		1,025	1,025	579	08/01/2046	.1 A FM
256677-AL-9	DOLLAR GENERAL CORPORATION		07/24/2023	VARIOUS	.XXX	9,712,700	10,000,000	9,965,400	9,965,588		1,167	258,855	(257,688)		9,707,900		4,800	4,800	425,000	11/01/2032	.2 B FE
25755T-AE-0	DPABS 2015-1A A211		07/25/2023	MBS PAYDOWN	.XXX	92,500	92,500	92,500	92,500		.0		.0		92,500			.0	4,262	10/25/2045	.2 A FE
25755T-AH-3	DPABS 2017-1A A23		07/25/2023	MBS PAYDOWN	.XXX	60,000	60,000	60,000	60,000		.0		.0		60,000			.0	1,853	07/25/2047	.2 A FE
25755T-AP-5	DPABS 2021-1A A211		07/25/2023	MBS PAYDOWN	.XXX	120,000	120,000	117,839	119,854		146		146		120,000			.0	2,836	04/25/2051	.2 A FE
28000X-AA-6	ECX 2022-1 A2		09/27/2023	MBS PAYDOWN	.XXX	57,865	57,865	56,280	57,514		351		351		57,865			.0	1,690	03/25/2052	.2 B
30605Y-AB-7	FLCON 2017-1 A		09/01/2023	MBS PAYDOWN	.XXX	2,129,653	2,129,653	2,122,252	2,122,252		2,692		2,692		2,129,653			.0	61,728	01/15/2042	.1 G FE
30605Y-AD-3	FLCON 2017-1 B																				



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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
316773-CH-1	FIFTH THIRD BANCORP		09/27/2023	VARIOUS	XXX	5,702,009	4,997,000	4,985,552	4,987,901		197		197		4,988,098		713,911	713,911	397,664	03/01/2038	2.B FE
346845-AB-6	FORT BENNING CLASS I		07/15/2023	SINKING FUND REDEMPTION	XXX	33,688	33,688	33,688	33,688				0		33,688			0	1,873	01/15/2036	1.E FE
346845-AG-5	COMMUNITIES LL		07/15/2023	SINKING FUND REDEMPTION	XXX	74,759	74,759	76,048	57,329		10		10		74,759			0	4,021	01/15/2051	2.C FE
346845-AK-6	FORT BENNING FAM		07/18/2023	VARIOUS	XXX	70,487	70,487	79,058	57,711		(129)		(129)		70,487			0	8,182	01/15/2051	1.F FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I		09/15/2023	SINKING FUND REDEMPTION	XXX	19,131	19,131	18,543	19,079		52		52		19,131			0	742	02/15/2052	1.E FE
347508-AC-7	FTKNOX 5.915 2/52		09/15/2023	SINKING FUND REDEMPTION	XXX	3,446	3,446	3,317			10		10		3,446			0	119	02/15/2052	1.F FE
35563P-BJ-2	SCRT 2017-3 MB		07/25/2023	VARIOUS	XXX	2,970	2,970	2,783	2,958		12		12		2,970			0	3,415	07/25/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		08/25/2023	PRIOR YEAR INCOME	XXX								0					0	458	07/01/2056	1.A
361448-BG-6	GATX CORPORATION		07/13/2023	VARIOUS	XXX	1,201,513	1,250,000	1,250,000	1,250,000		59,063		(59,063)		1,190,938		10,575	10,575	39,497	11/07/2028	2.B FE
361448-BE-2	GATX CORPORATION		07/19/2023	VARIOUS	XXX	6,652,290	6,900,000	6,894,171	6,895,829		242	291,025	(290,783)		6,605,046		47,244	47,244	261,242	04/01/2029	2.B FE
36168W-AB-7	GCAT 2022-NOM5 A2		09/01/2023	MBS PAYDOWN	XXX	246,844	246,844	236,347	245,889		955		955		246,844			0	9,174	08/25/2067	1.E
36169D-AA-0	GCAT 2023-NOM2 A1		09/01/2023	MBS PAYDOWN	XXX	241,833	243,612	240,871			5		5		241,833			0	556	11/25/2067	1.A
36169D-AB-8	GCAT 2023-NOM2 A2		09/01/2023	MBS PAYDOWN	XXX	33,555	33,555	33,555			(1)		(1)		33,555			0	1,127	11/25/2067	1.E FE
36186E-AA-7	GMACN 2003-PRES A		09/11/2023	MBS PAYDOWN	XXX	144,804	144,804	160,480	145,474		(670)		(670)		144,804			0	6,027	10/10/2041	1.F
36186W-AA-7	CLASS A		09/11/2023	SINKING FUND REDEMPTION	XXX	24,257	24,257	24,204	24,224		33		33		24,257			0	849	10/10/2050	1.E
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP		09/11/2023	SINKING FUND REDEMPTION	XXX	77,586	77,586	80,288	77,686		(99)		(99)		77,586			0	2,840	02/10/2035	2.B
36186Y-AF-2	GMACN 2007-HCKM A		09/11/2023	SINKING FUND REDEMPTION	XXX	159,901	159,901	160,974	159,680		220		220		159,901			0	6,513	08/10/2052	2.B
36188A-AA-3	GMACN 2008-LEWIS A		09/11/2023	SINKING FUND REDEMPTION	XXX	63,358	63,358	63,328	63,241		117		117		63,358			0	3,068	04/10/2047	1.D FE
36249B-AD-2	GSA 2007-7 AA		09/25/2023	MBS PAYDOWN	XXX	97,040	97,040	84,226	95,522		1,518		1,518		97,040			0	1,699	07/25/2037	1.A FM
37476W-AA-4	GIBSL SN 2019-1		08/09/2023	PRIOR YEAR INCOME	XXX								0					0	3,517	04/17/2056	
37941@-AA-0	BLACKROCK GLOBAL		08/31/2023	MBS PAYDOWN	XXX	710,186	710,186	710,186	427,907				0		710,186			0	18,659	04/29/2029	2.B PL
38011W-AA-4	INFRASTRUCTURE DEBT FUN		09/11/2023	SINKING FUND REDEMPTION	XXX	116,553	116,553	140,849	117,728		(1,174)		(1,174)		116,553			0	5,321	05/10/2037	1.G
38012D-AB-3	GMACN 2005-DRUM A		09/11/2023	SINKING FUND REDEMPTION	XXX	102,912	102,912	110,092	103,064		(152)		(152)		102,912			0	3,753	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		09/11/2023	SINKING FUND REDEMPTION	XXX	59,950	59,950	59,756	59,840		111		111		59,950			0	2,859	05/10/2050	2.A FE
38012L-AA-7	CLASS A		09/11/2023	SINKING FUND REDEMPTION	XXX	18,981	18,981	17,481	18,930		51		51		18,981			0	679	05/10/2051	1.E
40442A-AA-7	HIT 2022-HI32 A		08/15/2023	MBS PAYDOWN	XXX	303,240	303,240	301,721	302,303		937		937		303,240			0	14,753	07/15/2039	1.A FE
42704R-AA-9	HERA 2021-FL1 A		09/18/2023	MBS PAYDOWN	XXX	4,215	4,215	4,066	4,176		40		40		4,215			0	174	02/18/2038	1.A
43730N-AA-4	HPA 2022-1 A		09/19/2023	MBS PAYDOWN	XXX	2,464	2,464	2,310	2,422		10		10		2,464			0	43	04/17/2039	1.A FE
43730N-AE-6	HPA 2022-1 C		09/19/2023	MBS PAYDOWN	XXX	9,264	9,264	9,173	9,242		23		23		9,264			0	288	04/17/2039	1.G
43730X-AB-0	HPA 2021-3 B		09/19/2023	MBS PAYDOWN	XXX	20,565	20,565	20,564	20,540		25		25		20,565			0	361	01/17/2041	1.D
43730X-AC-8	HPA 2021-3 C		09/19/2023	MBS PAYDOWN	XXX	15,064	15,064	15,064	15,044		20		20		15,064			0	279	01/17/2041	1.G
44329H-AH-7	HANSCOM FAMILY HSG LLC		09/19/2023	SINKING FUND REDEMPTION	XXX	31,464	31,464	35,514	31,669		(205)		(205)		31,464			0	1,771	10/15/2028	1.C FE
44329H-AL-8	MILITARY HSG		09/01/2023	SINKING FUND REDEMPTION	XXX	25,714	25,714	25,714	25,714				0		25,714			0	1,929	09/01/2053	1.C FE
44329H-AW-4	HP COMMUNITIES		09/15/2023	SINKING FUND REDEMPTION	XXX	6,848	6,848	6,823	6,830		18		18		6,848			0	467	09/15/2053	1.E FE
444838-AG-1	HULLS 2014-1A D		07/18/2023	MBS PAYDOWN	XXX	884,567	884,567	683,771	839,594		44,973		44,973		884,567			0	55,992	10/18/2026	3.A FE
44988U-AA-5	IP LENDING III LLC		08/04/2023	VARIOUS	XXX	5,880,000	5,880,000	5,880,000	5,880,000				0		5,880,000			0	126,170	11/02/2026	1.G FE
44988W-AA-1	IP LENDING II LLC		07/01/2023	PRIOR YEAR INCOME	XXX								0					0	608	08/25/2025	1.G FE
45203L-CX-9	ILSMFH 3.07 06/01/36		09/26/2023	MBS PAYDOWN	XXX	5,625	5,625	5,625	5,625				0		5,625			0	130	06/26/2036	1.A FE
452327-AP-4	JLLUMINA INC		07/13/2023	JEFFERIES & COMPANY INC	XXX	9,099,450	9,000,000	8,987,670	8,987,778		1,183		1,183		8,988,961		110,489	110,489	307,625	12/13/2027	2.B FE
45276K-AA-5	IMPLR 2022-NOM3 A1		09/01/2023	MBS PAYDOWN	XXX	23,050	23,050	23,050	23,050				0		23,050			0	701	05/25/2067	1.A FE
45605P-AM-0	BIND 2016-1A 3		07/26/2023	MBS PAYDOWN	XXX	1,458,184	1,458,184	1,406,033	1,406,033				0		1,406,033		52,150	52,150	53,897	04/15/2026	2.B FE
45669W-AC-0	INDX 2007-FLX5 2A1		09/25/2023	MBS PAYDOWN	XXX	133,346	133,346	114,163	134,559		(1,213)		(1,213)		133,346			0	2,581	08/25/2037	1.A FM
465685-AR-6	ITC HOLDINGS CORP		09/12/2023	VARIOUS	XXX	5,865,420	6,000,000	5,993,940	5,994,238		456	88,474	(88,018)		5,906,220		(40,800)	(40,800)	290,400	09/22/2027	2.B FE
46590U-AA-0	HENDR 2018-2A A		09/15/2023	VARIOUS	XXX	438,408	438,408	438,178	437,733		675		675		438,408			0	11,576	10/15/2075	1.A FE
46590U-AB-8	HENDR 2018-2A B		09/15/2023	MBS PAYDOWN	XXX	58,260	58,260	58,137	58,695		(434)		(434)		58,260			0	1,820	10/15/2077	2.A FE
465976-AB-4	JPMIT 2022-LTV1 A2		09/25/2023	MBS PAYDOWN	XXX	20,567	20,567	20,138	20,497		70		70		20,567			0	486	07/25/2052	1.D FE
46616P-AA-1	HENDR 2011-1A A		09/15/2023	MBS PAYDOWN	XXX	310,838	310,838	310,757	310,241		598		598		310,838			0	10,105	10/15/2056	1.A
46616P-AB-9	HENDR 2011-1A B		09/15/2023	MBS PAYDOWN	XXX	67,164	67,164	67,144	66,971		193		193		67,164			0	3,479	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		09/15/2023	MBS PAYDOWN	XXX	378,381	378,381	378,165	377,654		727		727		378,381			0	12,965	09/15/2056	1.A FE
46616Q-AB-7	HENDR 2011-2A B		09/15/2023	MBS PAYDOWN	XXX	65,406	65,406	65,404	65,176		230		230		65,406			0	3,788	09/15/2058	2.B FE
46616V-AA-8	HENDR 2012-1A A		09/15/2023	MBS PAYDOWN	XXX	107,630	107,630	111,372	107,715		(85)		(85)		107,630			0	3,088	02/15/2065	1.A
46616V-AB-6	HENDR 2012-1A B		09/15/2023	MBS PAYDOWN	XXX	16,430	16,430	16,427	16,388		43		43		16,430			0	800	02/15/2067	2.B FE
46617A-AA-3	HENDR 2012-3A A		09/15/2023	MBS PAYDOWN	XXX																

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46617T-AB-0	HENDR 2014-1A B		09/15/2023	MBS PAYDOWN	.XXX	20,293	20,293	20,277	20,253		.39		.39		20,293			.0	.655	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A		09/15/2023	MBS PAYDOWN	.XXX	18,681	18,681	18,086	18,620		.62		.62		18,681			.0	.430	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		09/15/2023	MBS PAYDOWN	.XXX	12,040	12,040	12,037	12,020		.20		.20		12,040			.0	.349	06/15/2079	2.C FE
46618L-AB-6	HENDR 2015-1A B		09/15/2023	MBS PAYDOWN	.XXX	25,270	25,270	25,248	25,227		.42		.42		25,270			.0	.714	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		09/15/2023	MBS PAYDOWN	.XXX	205,242	205,242	203,180	185,369		.413		.413		205,242			.0	5,231	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		09/15/2023	MBS PAYDOWN	.XXX	34,595	34,595	34,594	34,531		.64		.64		34,595			.0	1,127	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		09/15/2023	MBS PAYDOWN	.XXX	41,103	41,103	41,008	41,034		.69		.69		41,103			.0	1,146	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		09/15/2023	MBS PAYDOWN	.XXX	71,589	71,589	71,574	71,431		.158		.158		71,589			.0	2,780	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		09/15/2023	VARIOUS	.XXX	76,277	76,277	76,219	76,167		.110		.110		76,277			.0	2,492	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		09/15/2023	MBS PAYDOWN	.XXX	38,811	38,811	40,691	39,258		(.447)		(.447)		38,811			.0	1,408	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		09/15/2023	MBS PAYDOWN	.XXX	114,825	114,825	114,773	114,669		.155		.155		114,825			.0	2,671	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		09/15/2023	VARIOUS	.XXX	15,508	15,508	15,500	15,475		.33		.33		15,508			.0	545	09/17/2074	2.C FE
46650X-AB-9	HENDR 2019-1A B		09/15/2023	MBS PAYDOWN	.XXX	33,673	33,673	33,646	33,613		.60		.60		33,673			.0	1,015	08/15/2073	2.A FE
46651N-AA-2	JOLAR 2019-1 A		09/15/2023	MBS PAYDOWN	.XXX	383,110	383,110	379,793	381,446		1,664		1,664		383,110			.0	10,049	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		09/15/2023	MBS PAYDOWN	.XXX	49,434	49,434	49,434	49,434		(.391)		(.391)		49,434			.0	1,230	04/15/2072	1.A FE
46654W-BS-9	JPMIT 2022-1 A15		09/01/2023	MBS PAYDOWN	.XXX	66,417	66,417	63,823	66,301		.116		.116		66,417			.0	1,076	07/25/2052	1.B FE
46655G-AC-9	JPMIT 2022-4 A2A		09/01/2023	MBS PAYDOWN	.XXX	225,307	225,307	204,044	223,970		1,337		1,337		225,307			.0	4,391	10/25/2052	1.A FE
46655K-AD-8	JPMIT 2022-6 A3		09/27/2023	MBS PAYDOWN	.XXX	146,553	146,553	132,722	145,753		.800		.800		146,553			.0	3,032	11/25/2052	1.A FE
46655N-AB-6	JPMIT 2022-7 1A2		09/27/2023	MBS PAYDOWN	.XXX	384,320	384,320	340,904	381,866		2,455		2,455		384,320			.0	6,938	12/25/2052	1.A
46655V-BU-5	JPMIT 22-8-A17		09/01/2023	MBS PAYDOWN	.XXX	44,163	44,163	42,521	44,065		.97		.97		44,163			.0	1,357	01/25/2053	1.C
46665R-AA-7	JGW 2020-D		09/15/2023	MBS PAYDOWN	.XXX	279,382	279,382	279,382	279,382		.0		.0		279,382			.0	5,996	01/01/2064	1.F FE
47233J-AG-3	JEFFERIES GROUP LLC		07/24/2023	VARIOUS	.XXX	6,842,640	7,000,000	6,958,420	6,980,750		1,821	125,511	(123,690)		6,857,060		(14,420)	(14,420)	349,874	01/15/2027	2.B FE
476681-AA-9	JMIKE 2019-1A A2		09/06/2023	CROSSROADS	.XXX	685,058	744,375	752,575	749,265		(3,014)		(3,014)		746,251		(61,193)	(61,193)	27,315	02/15/2050	2.B FE
48252A-AA-9	LLC		09/12/2023	VARIOUS	.XXX	6,726,345	7,500,000	7,931,025	7,947,043		.489	1,272,532	(1,272,043)		6,675,000		51,345	51,345	334,792	07/01/2029	1.F FE
48255K-AA-4	KKR CORE SR SECURED NOTES		09/27/2023	MBS PAYDOWN	.XXX	191,742	191,742	191,748	191,748		.0		.0		191,748		(6)	(6)	3,505	07/15/2031	2.B PL
482739-AH-2	KVK 2013-1A CR		07/14/2023	MBS PAYDOWN	.XXX	106,331	106,331	104,809	106,332		(1)		(1)		106,331			.0	5,381	01/15/2028	1.A
496444-AA-8	KINMFH 3.65 1/1/2037		09/26/2023	MBS PAYDOWN	.XXX	8,212	8,212	8,212	8,212		.0		.0		8,212			.0	201	01/01/2037	1.B FE
50048W-AA-6	INC		07/13/2023	VARIOUS	.XXX	15,336,996	15,000,000	15,000,000	15,000,000		.0		.0		15,000,000		336,996	336,996	643,841	10/06/2027	1.F
50207#-AA-0	5.9 21JUN48		07/01/2023	SINKING FUND REDEMPTION	.XXX	800,156	800,156	806,222	800,230		(.74)		(.74)		800,156			.0	23,605	06/21/2048	2.B PL
525221-EM-5	LXS 2005-7N 1A1A		09/25/2023	MBS PAYDOWN	.XXX	33,402	33,402	29,867	33,099		.303		.303		33,402			.0	811	12/25/2035	1.A FM
53946J-AC-8	LNCR 2019-CRE2 AS		07/15/2023	MBS PAYDOWN	.XXX	381,336	381,336	332,345	373,235		8,101		8,101		381,336			.0	14,049	05/15/2036	1.A FE
53946M-AC-1	LNCR 2018-CRE1 AS		08/15/2023	MBS PAYDOWN	.XXX	388,280	388,280	385,974	358,903		29,376		29,376		388,280			.0	16,261	05/15/2028	1.A FE
53946M-AE-7	LNCR 2018-CRE1 B		09/15/2023	MBS PAYDOWN	.XXX	7,351,613	7,351,613	7,358,877	7,396,774		(.45,161)		(.45,161)		7,351,613			.0	324,071	05/15/2028	1.B FE
548661-EL-7	LOWES COMPANIES INC		07/12/2023	VARIOUS	.XXX	14,847,300	15,000,000	14,962,200	14,962,323		1,180	125,953	(124,773)		14,837,550		9,750	9,750	637,500	04/15/2033	2.A
550786-AS-6	LVII 2009-3 B4B		09/27/2023	MBS PAYDOWN	.XXX	206,328	206,328	125,335	201,374		4,954		4,954		206,328			.0	7,930	10/27/2037	1.A FM
550786-AU-1	LVII 2009-3 B4D		09/27/2023	MBS PAYDOWN	.XXX	83,619	83,619	12,069	81,926		1,693		1,693		83,619			.0	(2,003)	10/27/2037	1.B FM
55283L-AA-5	MAPSL 2019-1A A		09/15/2023	MBS PAYDOWN	.XXX	3,900,744	3,900,744	3,895,809	3,894,726		6,018		6,018		3,900,744			.0	121,986	03/15/2044	2.C
55292R-AA-9	MAPSL 2021-1A A		09/15/2023	MBS PAYDOWN	.XXX	92,535	92,535	83,282	90,927		1,608		1,608		92,535			.0	1,572	06/15/2046	1.E FE
55446M-AA-5	MAACH 2019-1 A		09/15/2023	MBS PAYDOWN	.XXX	1,122,393	1,122,393	1,121,611	1,120,842		1,551		1,551		1,122,393			.0	26,372	10/15/2039	2.A FE
56564R-AA-8	MAPSL 2018-1A A		09/15/2023	MBS PAYDOWN	.XXX	1,299,799	1,299,799	1,293,249	1,296,772		3,027		3,027		1,299,799			.0	38,703	05/15/2043	1.G FE
571903-BE-2	MARRIOTT INTERNATIONAL INC		07/13/2023	VARIOUS	.XXX	961,540	1,000,000	993,790	995,108		231	37,859	(37,628)		957,480		4,060	4,060	27,236	06/15/2030	2.B FE
571903-BJ-1	MARRIOTT INTERNATIONAL INC		09/12/2023	VARIOUS	.XXX	4,914,750	5,000,000	4,956,400	4,958,531		3,216	1,047	2,169		4,960,700		(45,950)	(45,950)	254,167	10/15/2027	2.B
57586N-3F-6	WASHSG 3.875 01/01/39		09/27/2023	MBS PAYDOWN	.XXX	30,200	30,200	30,200	30,200		.0		.0		30,200			.0	782	01/26/2039	1.B FE
58439#-AB-1	10/22		09/29/2023	SINKING FUND REDEMPTION	.XXX	216	216	213	216		.2		.2		216			.0	.6	10/28/2028	2.A PL
585494-AA-5	MELLO 2021-MTG2 A1		09/27/2023	MBS PAYDOWN	.XXX	149,578	149,578	126,795	148,462		1,116		1,116		149,578			.0	2,487	06/25/2051	1.A
59524E-AB-8	MID-ATLANTIC MILITARY CO		08/01/2023	SINKING FUND REDEMPTION	.XXX	40,332	40,332	46,008	40,464		(131)		(131)		40,332			.0	2,113	08/01/2050	1.E FE
59524E-AC-6	MIDATL 5.30 8/50		08/01/2023	SINKING FUND REDEMPTION	.XXX	537,406	537,406	513,591	495,259		414		414		537,406			.0	27,375	08/01/2050	2.B FE
598329-AB-6	MIDWEST FAM HSG		07/07/2023	SINKING FUND REDEMPTION	.XXX	43,658	43,658	40,121	43,563		.95		.95		43,658			.0	2,410	01/01/2051	1.D FE
598329-AC-4	MWFAM 5.531 1/51		07/01/2023	SINKING FUND REDEMPTION	.XXX	82,689	82,689	79,925	82,689		.37		.37		82,689			.0	4,192	01/01/2051	1.F FE
598329-AD-2	MWFAM 5.581 1/51		07/03/2023	SINKING FUND REDEMPTION	.XXX	34,526	34,526	31,516	32		.32		.32		34,526			.0	963	01/01/2051	1.F
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/29/2023	VARIOUS	.XXX	1,550,000	1,550,000	1,530,625	1,539,229		10,771		1								

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
64831V-AB-8	HRZT 2022-NQM5 A2		09/01/2023	MBS PAYDOWN	.XXX	21,301	21,301	21,023	21,113		188		188		21,301			0	754	11/25/2052	1.D FE
65251P-AY-9	NSLP 2014-1A AR		07/25/2023	MBS PAYDOWN	.XXX	3,041,665	3,041,665	3,041,665	3,041,665				0	3,041,665			0	142,749	04/25/2031	1.A FE	
664175-AA-4	GMH MILITARY HSG NAVY NE		07/01/2023	SINKING FUND REDEMPTION	.XXX	300,000	300,000	314,130	300,180		(180)		(180)		300,000			0	9,447	10/15/2049	2.A PL
664175-AC-0	GMH MILITARY HSG NAVY NE		07/01/2023	SINKING FUND REDEMPTION	.XXX	100,000	100,000	97,640	99,971		29		29		100,000			0	3,138	10/15/2049	2.C PL
67059T-AH-8	NUSTAR LOGISTICS LP		07/26/2023	VARIOUS	.XXX	14,186,623	14,733,000	14,812,180	14,797,475		(3,009)	738,580	(741,589)		14,055,886		130,736	130,736	767,817	10/01/2030	3.C FE
670843-AA-9	OBX 2023-NQM2 A1		09/01/2023	MBS PAYDOWN	.XXX	350,305	350,305	349,595			39		39		350,305			0	10,982	03/25/2063	1.A
670843-AB-7	OBX 2023-NQM2 A2		09/01/2023	MBS PAYDOWN	.XXX	42,037	42,037	41,991			3		3		42,037			0	1,402	03/25/2063	1.C FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2023	SINKING FUND REDEMPTION	.XXX	60,536	60,536	57,979	47,942		54		54		60,536			0	3,305	09/01/2050	1.G FE
67117P-AA-1	OBX 2023-NQM3 A1		09/01/2023	MBS PAYDOWN	.XXX	538,691	538,691	538,691					0	538,691			0	11,048	01/25/2063	1.A	
67117P-AB-9	OBX 2023-NQM3 A2		09/01/2023	MBS PAYDOWN	.XXX	149,130	149,130	149,076			2		2		149,130			0	3,335	01/25/2063	1.C
67117V-AA-8	OBX 2023-NQM6 A1		09/01/2023	MBS PAYDOWN	.XXX	125,145	125,145	125,143					0	125,145			0	1,167	07/25/2063	1.A FE	
67117V-AB-6	OBX 2023-NQM6 A2		09/01/2023	MBS PAYDOWN	.XXX	321,562	321,562	321,559			1		1		321,562			0	3,161	07/25/2063	1.C
67118L-AA-9	OBX 2022-NQM9 A1A		09/01/2023	MBS PAYDOWN	.XXX	488,995	488,995	487,181	488,877		119		119		488,995			0	20,651	09/25/2062	1.A
67118L-AC-5	OBX 2022-NQM9 A2		09/01/2023	MBS PAYDOWN	.XXX	51,135	51,135	50,249	51,072		63		63		51,135			0	2,160	09/25/2062	1.C
673919-AB-2	OBX 2023-NQM5 A2		09/01/2023	MBS PAYDOWN	.XXX	224,273	224,273	224,270			1		1		224,273			0	2,735	06/25/2063	1.C FE
673919-AL-0	OBX 2023-NQM5 A1A		09/01/2023	MBS PAYDOWN	.XXX	340,740	340,740	340,735			2		2		340,740			0	4,061	06/25/2063	1.A FE
69122D-AA-7	QR 2019-1A A		08/22/2023	MBS PAYDOWN	.XXX	481,732	481,732	481,732	481,732				0	481,732			0	24,801	05/20/2031	1.A	
69144A-AA-7	DXFIN 2020-1A A2		09/15/2023	MBS PAYDOWN	.XXX	143,261	143,261	143,261	143,261				0	143,261			0	2,672	02/15/2028	1.F FE	
69144A-AB-5	DXFIN 2020-1A B		09/15/2023	MBS PAYDOWN	.XXX	100,181	100,181	100,181	100,181				0	100,181			0	2,432	02/15/2028	2.B FE	
69377T-AB-2	PRKCM 2022-AFC2 A2		09/01/2023	MBS PAYDOWN	.XXX	84,527	84,527	84,526	84,442		85		85		84,527			0	3,276	08/25/2057	1.C FE
69403W-AE-7	2006A CL2		07/17/2023	SINKING FUND REDEMPTION	.XXX	21,494	21,494	21,494	21,494				0	21,494			0	1,199	07/15/2051	2.B FE	
69403W-AG-2	2006A CL3		07/17/2023	SINKING FUND REDEMPTION	.XXX	11,141	11,141	10,050	11,094		47		47		11,141			0	627	07/15/2051	2.B FE
69702Q-AA-6	PSTAT 2022-5A A1		08/31/2023	VARIOUS	.XXX	27,373,211	27,373,211	27,099,479	27,096,159		181,296		181,296		27,277,455		95,756	95,756	1,635,113	07/15/2035	1.A
69702Q-AC-2	PSTAT 2022-5A A2		08/28/2023	VARIOUS	.XXX	17,000,000	17,000,000	16,830,000	16,840,497		8,855		8,855		16,849,352		150,648	150,648	1,206,833	07/15/2035	1.B
70450Y-AW-5	PAYPAL HOLDINGS INC		08/10/2023	VARIOUS	.XXX	2,303,445	2,375,000	2,367,329	2,367,365		68		68		2,367,433		(63,988)	(63,988)	80,936	06/01/2052	1.G
71839#-AA-2	PHILLIES FUNDING LP		07/10/2023	SINKING FUND REDEMPTION	.XXX	88,475	88,475	88,475	88,475				0	88,475			0	4,121	07/10/2030	2.A PL	
72305*-AA-9	111 CLASS A		07/01/2023	VARIOUS	.XXX	93,326	93,326	93,326	32,905				0	93,326			0	5,809	08/31/2032	1.G PL	
72305*-AB-7	111 CLASS B		07/01/2023	VARIOUS	.XXX	42,421	42,421	42,421	14,957				0	42,421			0	3,489	08/31/2032	2.C PL	
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2023	SINKING FUND REDEMPTION	.XXX	80,410	80,410	80,410	80,410				0	80,410			0	3,624	04/15/2028	3.A FE	
73557*-AB-0	PORT WA GENERATING STATION		09/20/2023	SINKING FUND REDEMPTION	.XXX	96,372	96,372	118,886	97,776		(1,404)		(1,404)		96,372			0	3,857	06/15/2033	1.F
73939V-AA-2	POWERTEAM SERVICES LLC		08/16/2023	VARIOUS	.XXX	890,048	936,813	939,155	938,422		(277)		(277)		938,145		(48,097)	(48,097)	71,163	12/04/2025	5.A FE
74938F-AW-8	RCKT 2022-1 A21		09/01/2023	MBS PAYDOWN	.XXX	102,600	102,600	99,762	102,435		164		164		102,600			0	1,668	01/25/2052	1.A FE
75410R-AS-5	RATE 2022-J1 A17		09/01/2023	MBS PAYDOWN	.XXX	48,427	48,427	46,406	48,345		82		82		48,427			0	793	01/25/2052	1.B
75410R-AU-0	RATE 2022-J1 A19		09/01/2023	MBS PAYDOWN	.XXX	56,836	56,836	56,099	56,807		29		29		56,836			0	1,117	01/25/2052	1.B FE
75574X-AE-5	RCMT 2019-FL3 B		07/25/2023	MBS PAYDOWN	.XXX	946,444	946,444	946,444	946,444				0	946,444			0	35,666	03/25/2034	1.A FE	
75574X-AG-0	RCMT 2019-FL3 C		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,907,000	6,907,000	6,907,000	6,907,000				0	6,907,000			0	276,404	03/25/2034	1.B FE	
759351-AL-3	AMERICA INC		09/15/2023	MATURITY	.XXX	10,500,000	10,500,000	10,460,415	10,496,546		3,454		3,454		10,500,000			0	493,500	09/15/2023	2.A FE
78449A-AA-0	SLAM 2021-1A A		09/15/2023	MBS PAYDOWN	.XXX	265,091	265,091	227,433	260,128		4,962		4,962		265,091			0	4,301	06/15/2046	1.F
78487J-AA-4	SVC 2023-1A A		09/20/2023	MBS PAYDOWN	.XXX	7,250	7,250	7,007			41		41		7,250			0	197	02/20/2053	1.A
78487J-AB-2	SVC 2023-1A B		09/20/2023	MBS PAYDOWN	.XXX	10,875	10,875	10,191			91		91		10,875			0	319	02/20/2053	1.C
802385-RF-3	CA SANTA MONICA CCD 2018A		07/12/2023	VARIOUS	.XXX	2,290,093	2,435,000	2,414,181	2,420,260		610	141,126	(140,516)		2,279,744		10,349	10,349	87,975	08/01/2031	1.C FE
80306A-AA-8	SAPA 2018-1A A		09/15/2023	MBS PAYDOWN	.XXX	2,931,142	2,931,142	2,781,105	2,825,688		(9)		(9)		2,825,679		105,463	105,463	81,625	03/15/2040	3.B FE
80307A-AA-7	SAPA 2020-1A A		09/01/2023	MBS PAYDOWN	.XXX	360,313	360,313	360,307	360,313				0	360,313			0	7,693	03/15/2040	2.A FE	
81744Y-AA-4	SMET 13-4		09/25/2023	MBS PAYDOWN	.XXX	10,200	10,200	9,969	10,124		231		231		10,200			0	157	04/25/2043	1.A FM
81761T-AA-3	SERV 2020-1 A21		07/31/2023	MBS PAYDOWN	.XXX	11,125	11,125	11,125	11,125				0	11,125			0	237	01/30/2051	2.C FE	
81761T-AC-9	SERV 2020-1 A211		07/31/2023	MBS PAYDOWN	.XXX	61,375	61,375	61,375	61,375				0	61,375			0	1,536	01/30/2051	2.C FE	
817743-AA-5	SPRO 2019-1A A2		07/25/2023	MBS PAYDOWN	.XXX	8,813	8,813	8,245	8,720		92		92		8,813			0	257	10/25/2049	2.C
817743-AG-2	SPRO 2022-1A A2		07/25/2023	MBS PAYDOWN	.XXX	42,500	42,500	42,500	42,500				0	42,500			0	997	01/25/2052	2.C FE	
83068@-AB-9	THE SKIN CENTER DD T/L B TL (NOTE) 12/21		09/29/2023	VARIOUS	.XXX	1,000	1,000	1,000					0	1,000			0	83	12/29/2026	2.C PL	
830867-AA-5	DELTA AIR LINES INC / SKYWHEELS		07/27/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	1,834,000	1,834,000	1,834,000	1,834,000				0	1,834,000			0	226,798	10/20/2025	2.B FE	
830867-AB-3	SKYWHEELS LP		08/30/2023	VARIOUS	.XXX	12,466,649	13,000,000	13,000,000	13,000,000		381,043		(381,043)		12,618,957		(152,308)	(152,308)	509,716	10/20/2028	2.B FE
83438L-AA-9	SOLRR 2021-1 A		09/15/2023	MBS PAYDOWN	.XXX	4,654	4,654	4,235	4,596		58		58		4,654			0	82	10/15/2046	1.E FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
83546D-AN-8	SONIC 2021-1A A21		09/20/2023	MBS PAYDOWN	.XXX	458	458	371			.1		.1		458			.0	.1	08/20/2051	2 B FE
83546D-AQ-1	SONIC 2021-1A A21		09/20/2023	MBS PAYDOWN	.XXX	37,792	37,792	36,344	32,991		.26		.26		37,792			.0	.806	08/20/2051	2 B FE
8426EP-AF-5	CAPITAL CORPO		09/12/2023	VARIOUS	.XXX	9,595,100	10,000,000	9,972,000	9,972,571		.919	41,890	(40,971)		9,931,600		(336,500)	(336,500)	522,153	09/15/2032	2 A
845011-AF-2	SOUTHERN COMPANY GAS		07/13/2023	JPMORGAN SECURITIES INC. SECURITY CALLED BY ISSUER	.XXX	7,115,896	7,000,000	6,990,690	6,990,826		.894		.894		7,115,896		124,177	124,177	254,878	12/01/2027	2 A
85172F-AP-4	SPRINGLEAF FINANCE CORP.		09/18/2023	at 100.000	.XXX	4,500,000	4,500,000	4,500,000	4,500,000				.0		4,500,000			.0	276,773	03/15/2024	3 B FE
85208U-AA-2	SPRTE 2021-1 A		09/15/2023	VARIOUS	.XXX	713,153	713,153	707,227	711,104		2,049		2,049		713,153			.0	18,050	10/15/2046	1 F FE
85572R-AA-7	STARR 2018-1 A		09/15/2023	MBS PAYDOWN	.XXX	48,822	48,822	44,978	48,220		.602		.602		48,822			.0	1,331	05/15/2043	2 A
858155-AE-4	STEELCASE INC		09/29/2023	VARIOUS	.XXX	9,843,449	11,149,000	10,355,073	10,368,129		(191)	488,029	(488,220)		9,879,909		(36,460)	(36,460)	670,134	01/18/2029	3 C
86190B-AB-0	STR 2021-1 A2		09/20/2023	MBS PAYDOWN	.XXX	10,250	10,250	10,245	10,234		.16		.16		10,250			.0	202	06/20/2051	1 A FE
86190B-AD-6	STR 2021-1A A4		09/20/2023	MBS PAYDOWN	.XXX	1,875	1,875	1,874	1,871		.4		.4		1,875			.0	46	06/20/2051	1 E FE
86212V-AA-2	STR 2016-1A A1		09/20/2023	VARIOUS	.XXX	998,573	1,077,564	1,077,290	1,077,192		.441	65,765	(65,324)		1,011,868		(13,296)	(13,296)	31,058	10/20/2046	1 E FE
86212V-AB-0	STR 2016-1A A2		09/20/2023	MBS PAYDOWN	.XXX	61,165	61,165	62,204	61,169		(4)		(4)		61,165			.0	1,762	10/20/2046	1 E FE
86212V-AE-4	STR 2018-1A A2		09/20/2023	MBS PAYDOWN	.XXX	51,250	51,250	51,231	51,133		.117		.117		51,250			.0	1,466	10/20/2048	1 A FE
86213C-AB-1	STR 2015-1A A2		09/20/2023	MBS PAYDOWN	.XXX	13,125	13,125	13,298	13,123		.2		.2		13,125			.0	365	04/20/2045	1 E FE
86358E-RB-4	SAIL 2005-2 M2		09/25/2023	MBS PAYDOWN	.XXX	20,318	20,318	16,997	19,778		.540		.540		20,318			.0	590	03/25/2035	1 A FM
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		09/01/2023	MBS PAYDOWN	.XXX	204,806	204,806	206,854	204,828		(23)		(23)		204,806			.0	7,275	05/25/2034	1 A FM
86359U-AE-9	SASC 2006-OPT1 A5		07/31/2023	MBS PAYDOWN	.XXX	578	578	480	562		.16		.16		578			.0	82	04/25/2036	1 A FM
86668@-AA-8	SCA 2019-1 A		07/31/2023	SINKING FUND REDEMPTION	.XXX	542,353	542,353	542,353	542,353				.0		542,353			.0	69,119	12/15/2027	1 G PL
872480-AE-8	TIF 2021-1A A		09/21/2023	MBS PAYDOWN	.XXX	139,219	139,219	119,770	39,996		2,048		2,048		139,219			.0	810	02/20/2046	1 F FE
87276V-AC-9	TRTX 2019-FL3 AS		08/15/2023	MBS PAYDOWN	.XXX	887,183	887,183	736,362	656,377		230,806		230,806		887,183			.0	37,402	09/15/2034	1 A FE
87342R-AC-8	BELL 2016-1A A23		09/18/2023	MBS PAYDOWN	.XXX	216,875	216,875	214,480	216,334		.541		.541		216,875			.0	7,805	05/25/2046	2 B FE
87342R-AE-4	BELL 2018-1 A211		09/18/2023	VARIOUS	.XXX	77,112	77,112	75,384	76,865		.248		.248		77,112			.0	2,396	11/25/2048	2 B
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	MBS PAYDOWN	.XXX	111,000	111,000	109,921	110,925		.75		.75		111,000			.0	2,116	08/25/2051	2 B FE
87404L-AA-0	TLWIND 2019-1 A		09/27/2023	MBS PAYDOWN	.XXX	1,201,372	1,201,372	1,056,932	1,059,335		228		228		1,059,562		141,809	141,809	32,501	12/15/2044	2 A FE
88315L-AE-8	TMCL 2020-1A A		09/01/2023	MBS PAYDOWN	.XXX	55,972	55,972	50,784	55,082		.890		.890		55,972			.0	1,008	08/21/2045	1 F FE
88315L-AG-3	TMCL 2020-2A A		09/20/2023	MBS PAYDOWN	.XXX	346,156	346,156	301,308	272,544		47,025		47,025		346,156			.0	4,710	09/20/2045	1 F
88315L-AL-2	TMCL 2021-1A A		09/20/2023	MBS PAYDOWN	.XXX	223,662	223,662	191,291	218,422		5,240		5,240		223,662			.0	2,058	02/20/2046	1 F FE
88315L-AQ-1	TMCL 2021-2A A		09/20/2023	MBS PAYDOWN	.XXX	315,600	315,600	263,238	263,313		7,574		7,574		315,600			.0	4,190	04/20/2046	1 F FE
88315L-AS-7	TMCL 2021-3A A		09/20/2023	MBS PAYDOWN	.XXX	265,000	265,000	223,298	10,819		2,088		2,088		265,000			.0	2,108	08/20/2046	1 F
88576N-AP-3	HENDR 2007-3A A1		09/15/2023	MBS PAYDOWN	.XXX	73,217	73,217	75,599	73,254		(37)		(37)		73,217			.0	2,993	10/15/2048	1 C FE
88576P-AC-7	HENDR 2004-A A1		09/15/2023	MBS PAYDOWN	.XXX	29,415	29,415	24,120	28,580		.835		.835		29,415			.0	1,101	09/15/2045	1 A FE
88576R-AA-7	321 HENDERSON REC III CL A		09/15/2023	MBS PAYDOWN	.XXX	226,145	226,145	226,084	226,047		.98		.98		226,145			.0	8,893	01/15/2044	1 A FE
88576U-AA-0	HENDR 2008-2A		09/15/2023	MBS PAYDOWN	.XXX	163,570	163,570	163,500	163,188		.382		.382		163,570			.0	6,882	12/15/2030	1 A FE
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		09/15/2023	MBS PAYDOWN	.XXX	133,206	133,206	128,726	132,557		.650		.650		133,206			.0	7,033	06/15/2045	1 A FE
886528-AA-6	TIERRA 6 028 9/54		09/15/2023	SINKING FUND REDEMPTION	.XXX	31,508	31,508	31,508	31,508				.0		31,508			.0	1,899	09/15/2054	2 B FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		08/15/2023	SINKING FUND REDEMPTION	.XXX	146,032	146,032	146,032	146,032				.0		146,032			.0	7,861	02/15/2048	4 A FE
896239-AC-4	TRIMBLE INC		07/24/2023	VARIOUS	.XXX	4,902,610	5,000,000	5,040,550	5,024,357		(1,744)	142,662	(144,406)		4,879,950		22,660	22,660	149,722	06/15/2028	2 C FE
89655Y-AA-4	TRL 2009-1A A		09/27/2023	MBS PAYDOWN	.XXX	107,832	107,832	118,145	109,158		(1,325)		(1,325)		107,832			.0	5,094	11/16/2039	2 C FE
89680H-AE-2	TCF 2021-1A A		09/20/2023	MBS PAYDOWN	.XXX	99,450	99,450	84,738	84,738		.446		.446		99,450			.0	450	03/20/2046	1 F FE
89854D-A*-2	TSGE 2017-1 NOTE		09/11/2023	MBS PAYDOWN	.XXX	129,522	129,522	129,522	129,522				.0		129,522			.0	14,433	09/22/2031	2 A PL
909319-AA-3	UNITED AIRLINES INC		08/15/2023	SINKING FUND REDEMPTION	.XXX	847,573	847,573	847,573	847,573				.0		847,573			.0	36,446	08/15/2025	2 C FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2023	SINKING FUND REDEMPTION	.XXX	279,370	279,370	278,484	279,253		.118		.118		279,370			.0	10,476	09/03/2026	1 F FE
90983V-AA-1	MCGAFB 5 611 9/51		09/15/2023	SINKING FUND REDEMPTION	.XXX	132,591	132,591	137,201	132,599		(8)		(8)		132,591			.0	7,440	09/15/2051	2 B FE
924922-AB-3	VERUS 2022-8 A2		09/01/2023	MBS PAYDOWN	.XXX	59,260	59,260	57,859	59,041		.219		.219		59,260			.0	2,512	10/25/2067	1 C FE
92538N-AA-5	VERUS 2022-4 A1		09/01/2023	MBS PAYDOWN	.XXX	106,779	106,779	106,778	106,471		.307		.307		106,779			.0	3,244	04/25/2067	1 A FE
92539D-AB-4	VERUS 2023-2 A2		09/01/2023	MBS PAYDOWN	.XXX	678,555	678,555	678,550	678,550				.0		678,555			.0	18,680	03/25/2068	1 C
92539G-AA-9	VERUS 2023-3 A1		09/01/2023	MBS PAYDOWN	.XXX	104,671	104,671	104,670	104,670				.0		104,671			.0	2,170	03/25/2068	1 A FE
92539T-AA-1	VERUS 2023-4 A1		09/01/2023	MBS PAYDOWN	.XXX	292,914	292,914	292,909	292,909				.0		292,914			.0	4,494	05/25/2028	1 A FE
92539T-AB-9	VERUS 2023-4 A2		09/01/2023	MBS PAYDOWN	.XXX	479,313	479,313	479,309	479,309				.0		479,313			.0	7,740	01/25/2028	1 C
92838@-AA-1	VISTA RIDGE LLC		07/14/2023	VARIOUS	.XXX	51,321	51,321	51,321	51,321				.0		51,321			.0	1,181	10/14/2049	1 F PL
92870V-AG-0	VOLTAGE FINANCE CL C		07/17/2023	PRIOR YEAR INCOME SECURITY CALLED BY ISSUER	.XXX													.0	23,412	10/15/2028	.6
92919M-AA-6	VOYA 2022-2A A		08/18/2023	SECURITY CALLED BY																	

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
94980G-BB-6	WHFET SERIES 2004-2W CLASS A181.....		09/01/2023	MBS PAYDOWN	.XXX	194,038	194,038	169,633	193,359		.678		.678		194,038			.0	6,155	09/25/2034	1.A FM
95058X-AL-2	WEN 2021-1 A211.....		09/15/2023	MBS PAYDOWN	.XXX	91,150	91,150	90,630	91,102		.48		.48		91,150			.0	1,897	06/15/2051	2.B FE
95058X-AP-3	WEN 2022-1A A211.....		09/15/2023	MBS PAYDOWN	.XXX	42,125	42,125	42,021	42,120		.5		.5		42,125			.0	1,433	03/15/2052	2.B FE
95829T-AA-3	WSTGRP 6.75 3/57.....		09/15/2023	SINKING FUND REDEMPTION	.XXX	56,903	56,903	56,903	56,903						56,903			.0	3,841	03/15/2057	1.C FE
963320-AW-6	WHIRLPOOL CORPORATION		07/27/2023	VARIOUS	.XXX	13,555,981	13,890,000	13,753,068	13,798,118		5,402	285,633	(280,231)		13,517,887		38,094	38,094	607,373	02/26/2029	2.B FE
96928*-CH-8	CTL - WALGREENS POOL III		09/28/2023	SINKING FUND REDEMPTION	.XXX	177,101	177,101	177,101	177,101						177,101		(1)	(1)	7,070	11/15/2034	2.B
97770*-AA-2	WOLFENT 2021-1 A		09/22/2023	MBS PAYDOWN	.XXX	5,167,241	5,167,241	5,345,919	5,345,919						5,345,919		(178,678)	(178,678)	118,547	05/20/2045	2.B PL
98138H-AH-4	WORKDAY INC. NEW CARDINALS STADIUM 6.18 30JUN32		07/12/2023	VARIOUS	.XXX	6,069,050	6,500,000	6,178,531	6,204,805		17,205	194,170	(176,965)		6,027,840		41,210	41,210	189,060	04/01/2029	2.B FE
BGH18D-WW-2	SINKING FUND REDEMPTION		07/31/2023	XXX		262,080	262,080	262,080	262,080						262,080				16,198	06/30/2032	2.B PL
BGH22Z-UJ-8	CTL - WALGREENS		09/27/2023	SINKING FUND REDEMPTION	.XXX	28,267	28,267	28,278	28,278						28,278		(11)	(11)	477	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL II		09/27/2023	VARIOUS	.XXX	45,579	45,579	45,579	45,579						45,579				2,089	06/15/2034	2.B
BGH330-18-8	15NOV52 REST CVS LEASE PASS THROUGH		09/15/2023	MBS PAYDOWN	.XXX	23,678	23,678	22,868	23,577		101		101		23,678				809	11/15/2052	1.F FE
BGH4Q2-R9-7	TRUST		09/11/2023	SINKING FUND REDEMPTION	.XXX	76,935	76,935	76,935	76,935						76,935				1,752	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC CVS LEASE PASS THROUGH		09/27/2023	SINKING FUND REDEMPTION	.XXX	1,021,687	1,021,687	1,021,687	1,021,687						1,021,687				42,611	08/11/2024	2.C FE
BGH559-EB-1	TRUST		09/27/2023	SINKING FUND REDEMPTION	.XXX	179,478	179,478	179,478	179,478						179,478				4,760	10/10/2039	2.B
BGH58D-JL-2	UNIVERSITY		09/27/2023	SINKING FUND REDEMPTION	.XXX	7,400	7,400	7,474	7,401		(2)		(2)		7,400				226	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		09/15/2023	VARIOUS	.XXX	2,601,609	2,601,609	2,601,609	2,601,609						2,601,609				71,057	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		09/15/2023	SINKING FUND REDEMPTION	.XXX	116,006	116,006	116,008	116,008						116,008		(2)	(2)	3,028	07/15/2033	1.B PL
BGH5FM-OQ-5	FOOTBALL TRUST V		08/02/2023	VARIOUS	.XXX	880,770	1,000,000	1,000,000	1,000,000		107,490		(107,490)		882,510		(11,740)	(11,740)	34,825	10/05/2032	1.F FE
BGH5HU-84-4	VUMC 2018-1 LOAN		09/05/2023	MBS PAYDOWN	.XXX	21,700	21,700	21,700	21,700						21,700				746	07/01/2048	1.F PL
BGH5K6-4M-7	FOOTBALL CLUB TERM NOTES CTL - AMZN S BERNARDINO A		08/02/2023	VARIOUS	.XXX	885,520	1,000,000	1,000,000	1,000,000			108,175	(108,175)		891,825		(6,305)	(6,305)	36,838	10/05/2033	1.F FE
BGH5TT-XW-4	FUNDED		09/11/2023	SINKING FUND REDEMPTION	.XXX	115,320	115,320	115,320	115,320						115,320				3,494	03/15/2040	1.E
BGH5X5-WT-9	ARTHUR J GALLAGHER & CO		07/20/2023	VARIOUS	.XXX	2,856,210	3,000,000	3,000,000	3,000,000			174,777	(174,777)		2,825,223		30,987	30,987	213,310	03/13/2031	2.B PL
BGH6V9-ZF-4	CVS PASS-THROUGH TRUST		09/12/2023	SINKING FUND REDEMPTION	.XXX	197,794	197,794	197,794	197,794						197,794				5,102	11/10/2041	2.B
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		09/27/2023	VARIOUS	.XXX	203,652	203,652	202,889	202,889						202,889		764	764	4,898	07/15/2040	1.E PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA) CTL - AMZN PROJECT DIXIE		09/26/2023	VARIOUS	.XXX	78,337	78,337	78,337	78,337						78,337				1,641	12/17/2024	1.F
BGH6H5-MZ-2	FUNDED NATIONAL BASKETBALL ASSOCIATION		09/27/2023	VARIOUS	.XXX	235,866	235,866	236,024	235,872		(6)		(6)		235,866				4,640	08/10/2041	1.E
BGH6XY-K4-2	CTL - NAT LOGISTICS PT MI		07/28/2023	PRIOR YEAR INCOME	.XXX														(150,600)	12/16/2024	1.G FE
BGH6YW-CR-3	FUNDED		09/15/2023	SINKING FUND REDEMPTION	.XXX	52,028	52,028	52,028	52,028						52,028				808	06/10/2042	1.D FE
BGH6ZN-PS-6	HS WILDCAT LLC		07/26/2023	SINKING FUND REDEMPTION	.XXX	2,454	2,454	2,454	2,454						2,454				70	12/31/2050	2.A
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		09/27/2023	SINKING FUND REDEMPTION	.XXX	1,552,200	1,552,200	1,552,200	1,552,200						1,552,200				46,273	06/30/2039	2.C FE
BGH74T-8C-9	CEAMER FINANCE LLC		09/27/2023	SINKING FUND REDEMPTION	.XXX	56,302	56,302	55,176	55,969		333		333		56,302				774	03/22/2031	2.B PL
BGH7ER-O9-9	HUNT FEE III 2021-1		07/31/2023	VARIOUS	.XXX	734,078	734,078	734,078	734,078						734,078				12,935	12/21/2048	2.B PL
BGH7ER-OQ-3	HUNT FEE III 2021-2		07/01/2023	SINKING FUND REDEMPTION	.XXX	123,150	123,150	123,150	123,150						123,150				2,617	12/21/2048	2.B PL
BGH7F7-TD-0	PROJECT POMEGRANATE SEAL FOR LIFE TL TL 4TH		07/15/2023	MBS PAYDOWN	.XXX	40,991	40,991	40,991	40,991						40,991				3,881	09/15/2026	1.G PL
BGH7LG-CT-6	INGR		07/01/2023	DIRECT	.XXX	945,563	984,999	965,299	970,413		2,121		2,121		972,534		(26,972)	(26,972)	66,834	07/23/2025	4.A PL
L56608-AA-7	JBSBZ 6 1/2 04/15/29		07/25/2023	PRIOR YEAR INCOME	.XXX														657	04/15/2029	2.C FE
M7301Y-AB-8	NTBKK 1 5/8 09/15/27		08/15/2023	UBW	.XXX	1,154,400	1,300,000	1,109,875	1,116,800		22,046		22,046		1,138,846		15,554	15,554	19,482	09/15/2027	1.E
009088-AB-1	AIR CANADA	A	08/23/2023	VARIOUS	.XXX	594,548	662,449	662,449	662,449		82,390		(82,390)		580,059		14,489	14,489	18,976	12/15/2027	2.B FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2023	SINKING FUND REDEMPTION	.XXX	610,695	610,695	610,695	610,695						610,695				22,126	09/15/2027	1.F
06368L-AQ-9	BANK OF MONTREAL BAUSCH HEALTH COMPANIES	A	08/30/2023	JEFFERIES & COMPANY INC	.XXX	19,474,000	20,000,000	19,991,200	19,991,670		1,072		1,072		19,992,742		(518,742)	(518,742)	906,056	09/14/2027	1.F FE
071734-AN-7	INC	A	08/14/2023	VARIOUS	.XXX	4,361,740	7,250,000	7,241,250	7,242,450		510	2,927,760	(2,927,250)		4,315,200		46,540	46,540	231,666	06/01/2028	5.A
89115A-2H-4	TORONTO-DOMINION BANK	A	08/30/2023	INC	.XXX	19,482,600	20,000,000	20,000,000	20,000,000						20,000,000		(517,400)	(517,400)	902,099	09/15/2027	1.E
BGH4P3-7K-3	AGNICO-EAGLE MINES LIMITED	A	07/18/2023	VARIOUS	.XXX	1,459,170	1,500,000	1,500,000	1,500,000		52,307		(52,307)		1,447,694		11,477	11,477	78,852	06/30/2026	2.B
00037U-AA-8	AASET 2018-3 A	D	09/15/2023	MBS PAYDOWN	.XXX	5,575,194	5,575,194	5,599,312	5,599,204						5,599,204		(24,010)	(24,010)	169,662	12/15/2038	2.C FE
00131L-AN-5	AIA GROUP LTD	D	09/13/2023	JEFFERIES & COMPANY INC	.XXX	5,151,000	5,000,000	4,977,000	4,977,740		1,694		1,694		4,979,434		171,566	171,566	204,688	10/25/2027	1.E
009349-AR-2	ALS 2016-1 D1	D	07/25/2023	PRIOR YEAR INCOME	.XXX														18,415	12/15/2041	6.
05579T-VB-9	BNP PARIBAS	D	07/13/2023	VARIOUS	.XXX	18,255,200	19,000,000	18,981,950	18,991,406		781	818,877	(818,096)		18,173,310		81,890	81,890	742,056	03/13/2027	2.A FE
08866T-AA-0	BIB 2017-1 A	D	07/13/2023	MBS PAYDOWN	.XXX	974,000	974,000	974,000	974,000						974,000				82,027	04/07/2027	1.G FE
08866T-AB-8	BIB 2018-1 A	D	07/13/2023	MBS PAYDOWN	.XXX	430,073	430,073	430,073	430,073						430,073				31,711	04/07/2028	1.G FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	09/20/2023	SINKING FUND REDEMPTION	.XXX	1,069,407	1,069,407	1,069,407	1,069,407						1,069,407				37,095	06/20/2024	1.E

E05.1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
11042C-AA-8	IAGLN 2021-1 A	D	09/15/2023	SINKING FUND REDEMPTION	.XXX	118,220	118,220	115,144	117,876		344		344		118,220			.0	2,671	03/15/2035	1.F
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	08/15/2023	SINKING FUND REDEMPTION	.XXX	119,745	119,745	115,545	119,402		343		343		119,745			.0	3,817	11/15/2032	1.G FE
12807C-AA-1	CAI 2020-1A A	D	09/25/2023	MBS PAYDOWN	.XXX	402,624	402,624	357,426	301,704		6,880		6,880		402,624			.0	5,274	09/25/2045	1.F FE
225401-AP-3	CREDIT SUISSE GROUP AG	D	07/12/2023	VARIOUS	.XXX	889,340	1,000,000	1,000,000	1,000,000			109,940	(109,940)		890,060		(720)	(720)	32,970	04/01/2031	1.G FE
30257W-AA-4	FAGE INTL / FAGE USA	D	07/12/2023	VARIOUS	.XXX	1,137,000	1,200,000	1,059,750	1,111,480		10,932		10,932		1,113,829		23,171	61,688	23,171	08/15/2026	3.C
48244X-AA-0	KDAC 2017-1A A	D	09/27/2023	MBS PAYDOWN	.XXX	2,159,198	2,159,198	2,163,316	2,163,598						2,163,598		(4,400)	(4,400)	65,552	12/15/2042	4.A FE
63861V-AC-1	NATIONWIDE BLDG SOCIETY	D	08/01/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000			.0	283,595	08/01/2024	1.G FE
654579-AE-1	NIPPON LIFE INSURANCE CO	D	07/13/2023	VARIOUS	.XXX	1,920,000	2,000,000	2,000,000	2,000,000			83,980	(83,980)		1,916,020		3,980	3,980	93,217	01/20/2046	1.G FE
67105V-AQ-7	OAKC 2013-9A ACOM	D	08/24/2023	MBS PAYDOWN	.XXX	18,284	1,081,764	9,281	9,281						9,281		9,003	9,003		10/20/2025	1.A FE
85573L-AA-9	STARR 2019-1 A	D	09/15/2023	MBS PAYDOWN	.XXX	10,684	10,684	10,373	10,641		43		43		10,684			.0	291	03/15/2044	2.B FE
86563V-BE-8	LTD	D	07/24/2023	VARIOUS	.XXX	9,143,070	9,250,000	9,230,945	9,231,947		1,435	87,075	(85,640)		9,146,308			(3,238)	395,553	09/15/2027	1.F FE
87266G-AA-8	TMS ISSUER SARL	D	07/14/2023	UBW	.XXX	574,000	560,000	560,000	560,000						560,000		14,000	13,037	13,037	08/25/2032	1.E FE
87970U-BA-3	TELOS 2014-6A CR	C	07/18/2023	MBS PAYDOWN	.XXX	18,513	18,513	18,513	18,513						18,513			.0	1,026	01/17/2027	1.A FE
89641U-AA-9	TRINITY ACQUISITION PLC	D	08/15/2023	MATURITY	.XXX	3,500,000	3,500,000	3,396,725	3,491,945		8,055		8,055		3,500,000			.0	161,875	08/15/2023	2.B FE
92330L-AC-5	VENTRI 2015-21A F	D	07/26/2023	NOMURA INC	.XXX	3,675,000	5,250,000	3,275,269	3,995,803		8,704		8,704		4,004,507		(329,507)	(329,507)	469,722	07/15/2027	5.A FE
BGH5AM-FF-6	TELENET FINANCE LUX NOTE	D	09/13/2023	VARIOUS	.XXX	1,642,500	1,800,000	1,730,500	1,751,076		3,423	103,899	(100,476)		1,650,600		(8,100)	(8,100)	115,500	03/01/2028	3.C FE
BGH6SJ-PL-8	HOLDINGS LLC	D	07/05/2023	SINKING FUND REDEMPTION	.XXX	1,174,052	1,174,052	1,163,249	1,173,240		812		812		1,174,052			.0	33,460	09/30/2045	1.D PL
BGH75U-HK-7	QATAR AIRWAYS	D	09/27/2023	SINKING FUND REDEMPTION	.XXX	3,513,528	3,513,528	3,491,674	3,507,804		5,725		5,725		3,513,528			.0	78,283	04/23/2031	1.D PL
G3R23B-AB-9	ADGLXY 1 3/4 09/30/27	D	07/01/2023	PRIOR YEAR INCOME	.XXX													.0	5,170	09/30/2027	1.C
P4909L-AA-8	GNLOC1 4.634 07/31/29	D	08/02/2023	PRIOR YEAR INCOME	.XXX													.0	10,971	07/31/2029	2.A FE
Y1460S-AC-6	CDBFLC 2 7/8 09/28/30	D	07/04/2023	BBN	.XXX	1,109,640	1,200,000	1,125,072	1,129,243		4,092		4,092		1,133,334		(23,694)	(23,694)	26,642	09/28/2030	2.A FE
Y51478-AA-6	LPLPCA 6 7/8 02/04/39	D	08/04/2023	PRIOR YEAR INCOME	.XXX													.0	75	02/04/2039	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						688,919,823	703,814,210	701,562,344	689,530,924	0	705,872	12,001,161	(11,295,289)	0	691,194,744	0	(2,274,924)	(2,274,924)	30,707,329	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A	D	07/24/2023	MBS PAYDOWN	.XXX	425,502	471,167	425,502	425,502				.0		425,502			.0	1,430	12/15/2060	3.C
40166L-50-5	PDFNI 2012-E2 SER2	D	08/31/2023	PRIOR YEAR INCOME	.XXX													.0	9,095	02/15/2025	6
40170F-AA-4	GPIM 2018-1A A1	D	07/15/2023	MBS PAYDOWN	.XXX	646,784	646,784	646,784	646,784				.0		646,784			.0	30,596	01/15/2031	1.A FE
BGH33D-QD-2	SUGGENHEIM LOAN SERV CO LLC	D	09/29/2023	VARIOUS	.XXX	88,926	88,926	88,926	88,926				.0		88,926			.0	8,122	07/15/2055	1.C
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB	D	07/11/2023	SINKING FUND REDEMPTION	.XXX	43,262	43,262	43,154	43,149				113		43,262			.0	1,909	07/22/2029	3.B PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						1,204,474	1,250,139	1,204,366	1,204,361	0	113	0	113	0	1,204,474	0	0	0	51,152	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21	D	09/29/2023	VARIOUS	.XXX	17,908	17,908	17,601	17,716		191		191		17,908			.0	1,791	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20	D	09/29/2023	VARIOUS	.XXX	6,419	6,419	6,199	6,230		189		189		6,419			.0	944	10/02/2025	3.A PL
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20	D	08/28/2023	VARIOUS	.XXX	86,531	86,531	86,531	86,531				.0		86,531			.0	6,420	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20	D	09/29/2023	VARIOUS	.XXX	5,768	5,768	5,671	5,728		40		40		5,768			.0	539	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21	D	09/29/2023	SINKING FUND REDEMPTION	.XXX	9,303	9,303	9,293	9,299		4		4		9,303			.0	472	10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON)	D	09/29/2023	VARIOUS	.XXX	2,652	2,652	2,599	2,625		27		27		2,652			.0	252	10/02/2025	3.A PL
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22	D	09/29/2023	SINKING FUND REDEMPTION	.XXX	10,187	10,187	9,983	10,080		107		107		10,187			.0	788	08/03/2027	2.C PL
05626#-AA-7	BWG T/L 1L 4/22	D	09/29/2023	VARIOUS	.XXX	7,659	7,659	7,505	7,505				.0		7,505		154	154	3,005	04/19/2027	1.F PL
10527@-AB-7	BRANDMUSCLE TL	D	09/29/2023	VARIOUS	.XXX	24,110	24,110	23,733	23,826		284		284		24,110			.0	2,215	02/17/2025	3.B PL
1252L*-AA-1	CG BUYER T/L 1L 6/21	D	07/25/2023	SINKING FUND REDEMPTION	.XXX	16,318,812	16,318,812	15,917,612	16,017,006		301,806		301,806		16,318,812			.0	639,953	06/30/2026	1.G PL
1252L*-AB-9	CG BUYER DD T/L 1L 6/21	D	07/25/2023	SINKING FUND REDEMPTION	.XXX	559,531	559,531	559,531	559,531				.0		559,531			.0	344,729	06/30/2026	1.G PL
1252L*-AD-5	CG BUYER T/L 1L (ADD-ON) 7/22	D	07/25/2023	SECURITY CALLED BY ISSUER at 100.000	.XXX	2,974,000	2,974,000	2,914,520	2,920,001		7,247		7,247		2,927,248		46,752	46,752	249,068	06/30/2026	1.G PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21	D	09/29/2023	VARIOUS	.XXX	216,749	216,749	214,521	215,161		1,588		1,588		216,749			.0	13,893	11/01/2025	4.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L	D	09/29/2023	VARIOUS	.XXX	20,726	20,726	20,520	20,540		187		187		20,726			.0	8,543	12/15/2025	2.B PL
30208*-AB-3	EXO GROUP T/L 1L 9/21	D	09/29/2023	SINKING FUND REDEMPTION	.XXX	12,422	12,422	12,072	12,269		153		153		12,422			.0	1,043	08/31/2026	3.B
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21	D	07/01/2023	PRIOR YEAR INCOME	.XXX								.0					.0	305	11/24/2026	3.B PL
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21	D	09/29/2023	SINKING FUND REDEMPTION	.XXX	4,360	4,360	4,187	4,224		136		136		4,360			.0	418	11/24/2026	3.B PL

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		09/29/2023	VARIOUS	.XXX	2,725	4,060	4,060	4,060				.0		4,060		(1,335)	(1,335)	335	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22		09/29/2023	VARIOUS	.XXX	3,046	3,046	2,985	3,032		14		14		3,046				273	11/24/2026	3.B PL
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC. NATIONAL FIRE T/L 1L (ADD-ON) 12/21		07/01/2023	PRIOR YEAR INCOME	.XXX								.0						120	10/28/2028	2.A PL
63607@-AC-7	PEOPLELEASE HOLDINGS T/L 1L (ADD-ON) 7/22		07/19/2023	SINKING FUND REDEMPTION	.XXX	15,516	15,516	15,206	15,385		131		131		15,516				962	08/03/2026	3.A PL
70977@-AC-4	PEOPLELEASE HOLDINGS T/L 1L (ADD-ON) 7/22		09/29/2023	SINKING FUND REDEMPTION	.XXX	398,189	398,189	394,207	395,534		2,656		2,656		398,189				30,603	07/15/2027	3.A PL
74876#-AB-8	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		09/29/2023	VARIOUS	.XXX	16,000	16,000	15,650	15,851		149		149		16,000				1,470	04/14/2026	2.C PL
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		09/29/2023	VARIOUS	.XXX	1,923	1,923	1,923	1,923				.0		1,923				211	04/14/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		09/29/2023	VARIOUS	.XXX	7,142	7,142	6,997	6,997				.0		6,997		145	145	644	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		09/29/2023	VARIOUS	.XXX	13,382	13,382	13,210	13,287		50		50		13,337		45	45	1,941	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		09/29/2023	VARIOUS	.XXX	4,000	4,000	3,920	3,951		49		49		4,000				410	12/29/2026	2.C PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		07/31/2023	VARIOUS	.XXX	667,631	667,631	635,225	235,411				.0		635,225		32,406	32,406	23,643	09/01/2026	2.B PL
87221#-AA-4	TAUC MANAGEMENT T/L 2/21		08/28/2023	PRIOR YEAR INCOME	.XXX								.0						24	02/12/2027	2.A PL
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21		09/29/2023	SINKING FUND REDEMPTION	.XXX	1,619	1,619	1,619	1,619				.0		1,619				135	02/12/2027	2.A PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		09/29/2023	PRIOR YEAR INCOME	.XXX								.0						493	02/12/2027	2.A PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		07/01/2023	VARIOUS	.XXX	20,767	20,767	20,348	15,499		69		69		20,767				1,054	02/06/2025	2.C PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL 9/21		09/29/2023	VARIOUS	.XXX	5,262	5,262	5,262	5,262				.0		5,262				526	04/08/2026	2.C PL
91859#-AB-3	V RENTAL HOLDINGS LLC T/L 9/21		09/29/2023	VARIOUS	.XXX	16,987	16,987	16,445	16,767		220		220		16,987				1,513	04/08/2026	2.C PL
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		08/31/2023	VARIOUS	.XXX	1,044,367	1,044,367	1,044,367	1,044,367				.0		1,044,367				51,730	04/08/2026	2.B PL
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		09/29/2023	VARIOUS	.XXX	4,086	4,086	4,086	4,086				.0		4,086				462	04/08/2026	2.C PL
92215*-AC-2	WARDIMAN T/L A 1L 3/22		07/03/2023	VARIOUS	.XXX	16,671	16,671	16,503	16,503				.0		16,503		168	168	2,009	03/18/2027	3.A PL
92215*-AD-0	WARDIMAN DD T/L 1L 3/22		07/03/2023	VARIOUS	.XXX	13,310	13,310	13,185	12,351		17		17		13,310				1,190	03/18/2027	3.A PL
BGH4WY-UM-7	SAVE-A-LOT TLB 1L CL 07/01/2023		07/01/2023	SINKING FUND REDEMPTION	.XXX	8,541	8,541	8,541	8,541				.0		8,541				15,887	12/05/2023	5.B FE
BGH53S-14-1	ML CHARLIE ML DELTA 2-OUT T/L 1L CL 09/14/2023		09/14/2023	VARIOUS	.XXX	4,144,330	4,144,330	4,108,068	4,135,511		(27,342)		(27,342)		4,108,169		36,161	36,161	330,694	06/13/2024	4.B PL
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) T/L 1L CL 09/29/2023		09/29/2023	SINKING FUND REDEMPTION	.XXX	2,584	2,584	2,556	2,558		26		26		2,584				181	12/11/2024	4.B FE
BGH5E3-XS-6	CASTLE MGMT (HIGHGATE) T/L CL 07/01/2023		07/01/2023	VARIOUS	.XXX	9,912,477	9,303,569	9,178,249	9,277,816		13,434		13,434		9,291,250		621,227	621,227	409,436	02/15/2025	5.B GI
BGH5G1-HL-1	HEALTHCHANNELS INC 1L T/L CL 09/29/2023		09/29/2023	VARIOUS	.XXX	24,442	24,442	22,497	23,948		494		494		24,442				1,687	04/03/2025	5.B FE
BGH5PA-10-7	ALEGEUS TECHNOLOGIES 1L T/L ACETO (ATLAS INTERMEDIATE) 07/01/2023		07/01/2023	VARIOUS	.XXX	2,589,462	2,642,308	2,615,885	2,633,879		(17,994)		(17,994)		2,615,885		(26,423)	(26,423)	220,977	09/05/2024	5.B GI
BGH62V-NS-6	1L T/L XXX 07/01/2023		07/01/2023	VARIOUS	.XXX	6,593,608	6,851,197	6,805,083	6,828,892		5,860		5,860		6,834,751		(241,143)	(241,143)	486,095	04/29/2025	4.C
BGH63V-43-1	PLAYPOWER INC 1L TLB CL 09/27/2023		09/27/2023	VARIOUS	.XXX	1,065,964	1,337,529	1,324,154	1,326,426		(87)		(87)		1,326,339		(260,375)	(260,375)	98,713	05/07/2026	5.A FE
BGH64S-JT-4	DREW MARINE 1L T/L 07/11/2023		07/11/2023	VARIOUS	.XXX	5,804,891	6,026,250	5,935,856	5,975,535		7,032		7,032		5,982,567		(177,676)	(177,676)	374,382	06/26/2026	5.B GI
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL 09/29/2023		09/29/2023	VARIOUS	.XXX	19,225	19,225	18,611	19,011		214		214		19,225				2,773	07/12/2025	4.B
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED 09/12/2023		09/12/2023	SINKING FUND REDEMPTION	.XXX	760,000	760,000	760,000	760,000				.0		760,000				26,824	09/06/2024	5.B GI
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L T/L 07/01/2023		07/01/2023	VARIOUS	.XXX	5,572,313	5,815,000	5,800,463	5,804,929		2,193		2,193		5,807,122		(234,809)	(234,809)	360,782	09/04/2026	5.B GI
BGH6AK-KN-5	SOTHEBYS 1L TLB CL 09/18/2023		09/18/2023	SINKING FUND REDEMPTION	.XXX	274,348	274,348	268,861	270,846		(270,846)		(270,846)							01/15/2027	4.B FE
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL 09/29/2023		09/29/2023	VARIOUS	.XXX	72,738	72,738	71,899	72,020		717		717		72,738				5,672	10/04/2026	5.B GI
BGH6B4-2N-0	LIFELONG (PSI) 1L DDTLA FUNDED CL 09/29/2023		09/29/2023	VARIOUS	.XXX	3,709	3,709	3,672	3,672		37		37		3,709				267	10/19/2026	5.B GI
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTLB FUNDED CL 09/29/2023		09/29/2023	VARIOUS	.XXX	20,534	20,534	20,329	20,348		186		186		20,534				1,422	10/19/2026	5.B GI
BGH6CC-LA-8	ACQUA INC 1L T/L 07/01/2023		07/01/2023	DIRECT	.XXX	4,812,500	5,000,000	4,961,765	4,966,756		23,111		23,111		4,989,867		(177,367)	(177,367)	440,520	10/31/2025	5.B GI
BGH6CC-ME-9	ACQUA INC 1L REVOLVER FUNDED 08/29/2023		08/29/2023	VARIOUS	.XXX	576,000	576,000	576,000	212,677				.0		576,000				29,455	10/31/2025	5.B GI
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L T/L CL 07/01/2023		07/01/2023	VARIOUS	.XXX	14,374,101	14,934,131	14,823,208	14,850,552		11,675		11,675		14,862,227		(488,126)	(488,126)	812,376	01/27/2027	5.A

E05.15

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH6H3-9P-4	HERSHA HOSPITALITY (SOUTHPAW) 1L TL		07/01/2023	VARIOUS	.XXX	1,708,331	1,783,002	1,751,846	1,763,596		3,435		3,435		1,767,030		(58,699)	(58,699)	160,025	03/02/2026	5.B GI
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		07/01/2023	DIRECT	.XXX	397,278	414,643	414,643	414,643				0		414,643		(17,365)	(17,365)		03/02/2026	5.B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		07/01/2023	VARIOUS	.XXX	1,957,333	2,033,593	2,029,096	2,030,983		(16)		(16)		2,030,967		(73,634)	(73,634)	122,649	02/28/2028	5.A
BGH6JD-16-8	LYTX INC 1L TL CL 2020 A&R		07/01/2023	VARIOUS	.XXX	16,099,904	16,720,640	16,645,748	16,680,201		(1,576)		(1,576)		16,678,624		(578,720)	(578,720)	1,085,537	02/28/2028	5.A
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/07/2023	VARIOUS	.XXX	11,766,514	11,870,143	11,641,053	11,706,955		24,260	38,160	(13,900)		11,693,055		73,459	73,459	987,670	06/17/2027	4.A
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/08/2023	PRIOR YEAR INCOME	.XXX								0					0	465	10/29/2027	4.C
BGH6WC-8X-1	HELP AT HOME (HAH) 1L DDTL CL FUNDED		09/08/2023	PRIOR YEAR INCOME	.XXX								0					0	30	10/29/2027	4.C
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/29/2023	VARIOUS	.XXX	35,013	35,013	34,611	34,623		269		269		34,892		121	121	2,659	10/29/2027	4.B PL
BGH6WV-M4-6	CAPSTONE ACQUISITION 1L DDTL FUNDED		09/29/2023	VARIOUS	.XXX	2,038	2,038	2,023	2,016		15		15		2,031		7	7	150	11/12/2027	4.B PL
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		09/29/2023	VARIOUS	.XXX	3,635,519	3,701,500	3,553,440	3,591,243		13,676		13,676		3,604,919		30,599	30,599	269,557	11/10/2027	4.C FE
BGH6YV-TD-8	SYNDIGO 1L TL CL		08/31/2023	VARIOUS	.XXX	9,838,202	10,379,705	9,923,799	9,933,189		12,279	83,887	(71,608)		9,861,582		(23,379)	(23,379)	726,081	12/10/2027	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		09/29/2023	VARIOUS	.XXX	2,005,000	2,005,000	1,979,938	1,985,871		2,704		2,704		1,988,575		16,425	16,425	148,450	12/16/2027	4.B FE
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		07/01/2023	DIRECT	.XXX	7,506,750	7,809,963	7,634,239	7,683,844		32,755		32,755		7,716,599		(209,849)	(209,849)	530,235	07/23/2025	4.A PL
BGH70Y-82-1	WOMENS CARE 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	.XXX	2,500	2,500	2,506	2,500				0		2,500		0	0	170	01/15/2028	4.C FE
BGH71C-R1-2	PIP 1L TL CL		09/18/2023	SINKING FUND REDEMPTION	.XXX	1,885	1,885	1,875	1,876		9		9		1,885		0	0	126	01/06/2028	4.C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		09/18/2023	SINKING FUND REDEMPTION	.XXX	5,000	24,211	24,211	24,211				0		24,211		(19,211)	(19,211)	362	12/22/2026	4.C FE
BGH71R-WP-0	MB2 1L TL CL		09/29/2023	VARIOUS	.XXX	14,476,653	14,991,580	14,691,749	14,774,968		27,073		27,073		14,802,041		(325,388)	(325,388)	959,718	01/29/2027	4.B PL
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		09/29/2023	VARIOUS	.XXX	1,195,114	1,244,442	1,232,043	1,234,676		1,501		1,501		1,236,177		(41,063)	(41,063)	103,162	01/29/2027	3.A PL
BGH72H-OJ-0	OIL CHANGER 1L TL		07/01/2023	VARIOUS	.XXX	5,082,858	5,293,522	5,169,211	5,199,798		7,536		7,536		5,207,334		(124,476)	(124,476)	400,882	02/08/2027	5.A
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		07/01/2023	VARIOUS	.XXX	3,500,300	3,638,439	3,590,790	3,599,124		13,358		13,358		3,612,483		(112,182)	(112,182)	284,106	02/08/2027	5.B GI
BGH72K-TB-9	CL REFI		09/27/2023	VARIOUS	.XXX	1,273,133	1,313,242	1,272,871	1,279,191		6,930		6,930		1,286,121		(12,988)	(12,988)	65,993	08/27/2026	4.A FE
BGH734-YS-1	BIMINI GROUP 1L TL CL		07/01/2023	VARIOUS	.XXX	8,985,937	9,336,685	9,103,268	9,172,424		32,970		32,970		9,205,394		(219,457)	(219,457)	774,751	02/18/2026	4.C
BGH736-PL-1	FRANCHISE 1L TL		09/27/2023	SINKING FUND REDEMPTION	.XXX	17,500	17,500	17,325	17,350		150		150		17,500		0	0	1,146	03/10/2026	4.B FE
BGH76P-HQ-4	HIGHTOWER 1L TL CL		07/12/2023	SINKING FUND REDEMPTION	.XXX	1,875	1,875	1,861	1,868		7		7		1,875		0	0	103	04/21/2028	4.C
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		07/26/2023	VARIOUS	.XXX	159,019	176,246	174,625	174,267		490		490		174,757		(15,739)	(15,739)	8,140	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLB CL		07/26/2023	VARIOUS	.XXX	32,342	35,846	35,516	35,448		95		95		35,543		(3,201)	(3,201)	18,741	04/28/2028	4.A FE
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		09/29/2023	VARIOUS	.XXX	386,250	386,250	376,594	384,043		2,207		2,207		386,250		0	0	24,627	04/29/2028	5.A
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		07/01/2023	VARIOUS	.XXX	945,563	987,500	977,625	980,436		8,616		8,616		989,052		(43,489)	(43,489)	62,261	11/26/2027	4.C PL
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/11/2023	VARIOUS	.XXX	694,544	694,544	694,544	562,460				0		694,544		0	0	(11,255)	06/04/2026	3.C FE
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		07/05/2023	SINKING FUND REDEMPTION	.XXX	48,750	48,750	48,506	48,703		47		47		48,750		0	0	2,390	06/14/2028	4.B
BGH7CJ-OA-6	MCGRAW HILL TLB 1L CL		09/29/2023	SINKING FUND REDEMPTION	.XXX	9,940	9,940	9,843	9,801		140		140		9,940		0	0	(2,160)	07/28/2028	4.B FE
BGH7D1-O3-0	SWEETWATER SOUND 1L TLB CL		09/28/2023	VARIOUS	.XXX	347,629	347,629	344,153	345,354		2,276		2,276		347,629		0	0	20,098	07/29/2028	4.B FE
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		09/18/2023	SINKING FUND REDEMPTION	.XXX	5,818	5,818	5,818	5,818				0		5,818		0	0	390	01/15/2027	4.B FE
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		07/26/2023	VARIOUS	.XXX	385,023	385,641	381,820	382,665		3,270		3,270		385,935		(911)	(911)	33,949	07/28/2028	4.B FE
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED		07/26/2023	DEUTSCHE BANK SECURITIES INC	.XXX	265,015	272,727	271,364	271,511		121		121		271,632		(6,617)	(6,617)	540	08/13/2028	4.B FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		09/29/2023	VARIOUS	.XXX	1,664,732	1,723,298	1,706,066	1,709,163		2,256		2,256		1,711,420		(46,687)	(46,687)	122,544	01/29/2027	4.B PL
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		09/27/2023	VARIOUS	.XXX	15,000	15,000	14,775	14,889		112		112		15,000		0	0	930	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		07/11/2023	VARIOUS	.XXX	32,500	32,500	31,850	32,356		144		144		32,500		0	0	2,411	10/08/2028	5.A
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	.XXX	5,000	5,000	4,988	4,963		37		37		5,000		0	0	420	10/14/2028	4.C FE
BGH7JB-SF-8	MICHAEL BAKER 1L TLB CL		09/29/2023	VARIOUS	.XXX	1,149,025	1,154,646	1,143,100	1,144,571		1,296		1,296		1,145,867		3,158	3,158	79,601	10/26/2028	4.B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		07/11/2023	VARIOUS	.XXX	1,080	1,080	1,074	1,081		(2)		(2)		1,080		0	0	103	12/13/2028	4.B
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		07/11/2023	SINKING FUND REDEMPTION	.XXX	852	852	852	852				0		852		0	0	52	12/29/2028	4.B
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		09/29/2023	VARIOUS	.XXX	987,736	1,005,011	984,911	988,173		1,876	1,125	751		988,924		(1,188)	(1,188)	80,025	12/22/2026	4.C
BGH74V-BF-3	NAVACORD CORP 1L TL CL		09/11/2023	VARIOUS	.XXX	1,483,526	1,467,497	1,973,597	1,458,581		19,777		19,777		1,993,533		(510,007)	(510,007)	60,649	03/27/2028	4.A FE
BGH5M2-J6-0	ALEXANDER MANN 1L TLB GBP	B	08/11/2023	SINKING FUND REDEMPTION	.XXX	1,269,251	1,219,939	1,226,247	1,176,563		33,412		33,412		1,295,350		(26,099)	(26,099)	69,128	06/29/2025	4.B PL
BGH659-CV-7	DATIX BIDCO 1L TL B3	D	07/01/2023	DIRECT	.XXX	1,829,369	1,900,644	1,872,134	1,884,147		2,769		2,769		1,886,916		(57,547)	(57,547)	84,609	05/20/2026	5.B GI

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL	B	09/29/2023	VARIOUS	.XXX	69,076	69,162	72,136	69,236		659		659	3,395	73,290	(4,215)		(4,215)	6,717	07/23/2025	4 A PL
BGH6Y8-EG-0	BARENTZ 1L TL CL USD	D	09/29/2023	SINKING FUND REDEMPTION	.XXX	4,145	4,145	4,103	4,114		31		31		4,145			0	287	11/25/2027	4 B FE
<b>1909999999 - Bonds - Unaffiliated Bank Loans</b>						180,173,001	186,428,233	182,407,360	180,428,888	0	320,988	123,172	197,816	603,945	183,451,540	(540,321)	(2,738,217)	(3,278,538)	12,301,493	XXX	XXX
<b>2509999997 - Bonds - Subtotals - Bonds - Part 4</b>						1,009,379,482	1,040,330,394	1,021,044,563	1,011,049,343	0	1,233,834	14,890,031	(13,656,197)	603,945	1,014,581,636	(540,321)	(4,661,836)	(5,202,157)	48,446,981	XXX	XXX
<b>2509999999 - Bonds - Subtotals - Bonds</b>						1,009,379,482	1,040,330,394	1,021,044,563	1,011,049,343	0	1,233,834	14,890,031	(13,656,197)	603,945	1,014,581,636	(540,321)	(4,661,836)	(5,202,157)	48,446,981	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred</b>																					
29452E-40-8	EQUITABLE HOLDINGS INC		09/20/2023	BANK OF OKLAHOMA	45,550,000	723,606		1,138,750	805,780	332,971			332,971		1,138,750		(415,144)	(415,144)	26,432	XXX	2 C FE
48128B-58-0	JPMORGAN CHASE & CO		09/06/2023	BANK OF OKLAHOMA	360,000,000	7,030,256	25.00	9,000,000	6,699,600	2,300,400			2,300,400		9,000,000		(1,969,744)	(1,969,744)	292,210	XXX	2 B FE
665859-AQ-7	NORTHERN TRUST CORPORATION		08/29/2023	VARIOUS	31,326,000.00	27,524,502		31,285,300	27,453,480	3,839,038	814		3,839,852		31,293,331		(3,768,830)	(3,768,830)	1,265,208	XXX	2 A FE
693475-AM-7	PNC FINANCIAL SERVICES		09/26/2023	UBS SECURITIES LLC	4,300,000.00	4,285,786		4,312,774	4,052,750	256,655	(239)		256,416		4,309,165		(23,379)	(23,379)	218,378	XXX	2 B FE
693475-A0-8	PNC FINANCIAL SERVICES GROUP INC		07/26/2023	VARIOUS	10,106,000.00	8,845,045		10,106,000	8,736,637	1,369,363			1,369,363		10,106,000		(1,260,955)	(1,260,955)	360,472	XXX	2 B FE
89832Q-AD-1	TRUIST FINANCIAL CORP		08/14/2023	BANK OF AMERICA	20,000,000.00	17,711,250		20,000,000	18,005,000	1,995,000			1,995,000		20,000,000		(2,288,750)	(2,288,750)	911,000	XXX	2 B FE
902973-AZ-9	US BANCORP		07/05/2023	VARIOUS	6,696,000.00	5,441,198		6,696,000	5,836,033	859,967			859,967		6,696,000		(1,254,803)	(1,254,803)	307,405	XXX	2 B FE
94988U-12-8	WELLS FARGO & CO		07/27/2023	BANK OF OKLAHOMA	92,425,000	1,716,549	25.00	2,310,625	1,699,696	610,929			610,929		2,310,625		(594,076)	(594,076)	86,579	XXX	2 B FE
775109-BS-9	ROGERS COMMUNICATIONS INC	A	09/14/2023	VARIOUS	14,697,000.00	13,296,493		14,697,000	12,968,750	1,728,250			1,728,250		14,697,000		(1,400,508)	(1,400,508)	728,467	XXX	3 B
EPO597-73-2	PARTNERRE LTD	D	09/20/2023	BANK OF OKLAHOMA	45,879,000	854,911	25.00	1,146,975	863,443	283,532			283,532		1,146,975		(292,064)	(292,064)	29,765	XXX	2 B FE
EPO599-00-1	RENAISSANCERE HOLDINGS LTD	D	09/14/2023	BANK OF OKLAHOMA	31,300,000	535,045	25.00	782,196	507,060	275,136			275,136		782,196		(247,151)	(247,151)	19,561	XXX	2 B FE
<b>4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred</b>						87,964,641	XXX	101,475,620	87,628,229	13,851,241	575	0	13,851,816	0	101,480,042	0	(13,515,404)	(13,515,404)	4,245,477	XXX	XXX
<b>4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4</b>						87,964,641	XXX	101,475,620	87,628,229	13,851,241	575	0	13,851,816	0	101,480,042	0	(13,515,404)	(13,515,404)	4,245,477	XXX	XXX
<b>4509999999 - Preferred Stocks - Subtotals - Preferred Stocks</b>						87,964,641	XXX	101,475,620	87,628,229	13,851,241	575	0	13,851,816	0	101,480,042	0	(13,515,404)	(13,515,404)	4,245,477	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded</b>																					
54141L-11-8	LOGISTICS INNOVATION T-CW28		07/01/2023	SINKING FUND REDEMPTION	424,242,000		XXX	374,385	12,727	361,658			361,658		374,385		(374,385)	(374,385)		XXX	XXX
816307-2F-8	SELECT QUOTE PARAMOUNT DEVELOPMENT FINANCE LLC		09/28/2023	SINKING FUND REDEMPTION	149,995,000		XXX		100,782	(100,782)			(100,782)				0	0		XXX	XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		07/24/2023	PRIOR YEAR INCOME			XXX			0			0				0	0	12,135	XXX	XXX
<b>5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded</b>						0	XXX	374,385	113,509	260,876	0	0	260,876	0	374,385	0	(374,385)	(374,385)	12,135	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other</b>																					
BGH30X-AE-6	ARIAS HOLDINGS UNIT CERTIFICATE A		08/08/2023	SINKING FUND REDEMPTION	9,630,000	16,899	XXX		1	(1)			(1)				16,899	16,899		XXX	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		09/30/2023	DIRECT	337,294,190	337,294	XXX	337,294	337,294	0			0				0	0		XXX	XXX
<b>5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other</b>						354,193	XXX	337,294	337,295	(1)	0	0	(1)	0	0	0	16,899	16,899	0	XXX	XXX
<b>Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO</b>																					
09254P-10-8	BLACKROCK MUNI HOLDINGS INVESTMENT		09/18/2023	SINKING FUND REDEMPTION	4,586,000		XXX	61,571	51,959	9,612			9,612		61,571		(61,571)	(61,571)	2,405	XXX	XXX
<b>5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO</b>						0	XXX	61,571	51,959	9,612	0	0	9,612	0	61,571	0	(61,571)	(61,571)	2,405	XXX	XXX
<b>5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4</b>						354,193	XXX	773,250	502,763	270,487	0	0	270,487	0	435,956	0	(419,057)	(419,057)	14,540	XXX	XXX
<b>5989999999 - Common Stocks - Subtotals - Common Stocks</b>						354,193	XXX	773,250	502,763	270,487	0	0	270,487	0	435,956	0	(419,057)	(419,057)	14,540	XXX	XXX
<b>5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks</b>						88,318,834	XXX	102,248,870	88,130,992	14,121,728	575	0	14,122,303	0	101,915,998	0	(13,934,461)	(13,934,461)	4,260,017	XXX	XXX
<b>6009999999 Totals</b>						1,097,698,316	XXX	1,123,293,433	1,099,180,335	14,121,728	1,234,409	14,890,031	466,106	603,945	1,116,497,634	(540,321)	(18,596,297)	(19,136,618)	52,706,998	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Purchased Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	10/05/2022	10/05/2023	3,436	3,783	104,000				1,156		42							(78,000)		
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	10/05/2022	10/05/2023	3,304	3,783	196,250				2,181		7,193								(147,189)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	10/12/2022	10/12/2023	3,215	3,577	90,850				2,776		3,447								(68,138)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	10/12/2022	10/12/2023	3,075	3,577	158,400				4,840		51,112								(118,800)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	10/19/2022	10/19/2023	3,383	3,695	97,500				9,675										(73,129)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GoldmanSachs	10/19/2022	10/19/2023	3,518	3,695	180,700				9,035		4,918								(135,529)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GoldmanSachs	10/26/2022	10/26/2023	3,916	3,831	121,500				8,438										(91,125)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	10/26/2022	10/26/2023	3,002	3,831	177,100				12,299										(132,829)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/02/2022	11/02/2023	3,059	3,760	88,550				7,871										(66,413)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	11/02/2022	11/02/2023	3,059	3,760	162,150				14,413										(121,613)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	SocGen	11/09/2022	11/09/2023	3,201	3,749	96,000				10,400		21,306								(72,000)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	11/09/2022	11/09/2023	3,068	3,749	182,850				19,809		184,296								(137,138)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/16/2022	11/16/2023	2,905	3,959	101,200				12,931										(75,900)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	11/16/2022	11/16/2023	3,031	3,959	186,000				23,767		16,259								(139,500)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	11/23/2022	11/23/2023	2,980	4,027	115,200				16,960										(86,400)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BNP	11/23/2022	11/23/2023	3,104	4,027	207,502				34,584										(155,626)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	12/07/2022	12/07/2023	3,686	3,934	127,600				23,668		2,506								(95,700)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/07/2023	7,626	3,934	444,000				82,355		81,031								(333,000)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	12/14/2022	12/14/2023	3,129	3,995	113,750				23,239		1,392								(85,313)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Citi	12/14/2022	12/14/2023	3,004	3,995	218,400				44,619		25,212								(163,800)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	12/21/2022	12/21/2023	3,739	3,878	142,100				31,705		189,257								(106,575)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/21/2022	12/21/2023	2,965	3,878	192,050				42,850		345,917								(144,038)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/28/2022	12/28/2023	3,701	3,783	134,400				32,516										(100,800)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	12/28/2022	12/28/2023	3,040	3,783	211,600				51,194		65,388								(158,700)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	01/04/2023	01/04/2024	2,855	3,853	107,800			107,800			22,704								(79,691)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	01/04/2023	01/04/2024	2,725	3,853	159,600				41,616		83,177								(117,984)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	01/11/2023	01/11/2024	2,519	3,970	98,000				27,398		14,142								(70,602)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	01/11/2023	01/11/2024	2,393	3,970	189,050				52,853		89,312								(136,197)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	01/18/2023	01/18/2024	1,654	3,929	68,900				20,559		3,880								(48,341)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	01/18/2023	01/18/2024	3,818	3,929	244,500				72,956		59,901								(171,544)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Citi	01/25/2023	01/25/2024	3,112	4,016	146,250				46,391		33,722								(99,859)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	01/25/2023	01/25/2024	2,988	4,016	250,800				79,555		154,120								(171,245)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	02/01/2023	02/01/2024	3,035	4,119	141,250				47,504		93,746								(93,746)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	02/01/2023	02/01/2024	3,035	4,119	246,250				82,816		28,819								(163,434)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	02/08/2023	02/08/2024	2,914	4,118	136,800				48,857		43,738								(87,943)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	02/08/2023	02/08/2024	3,764	4,118	303,800				108,500		195,175								(195,300)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	02/15/2023	02/15/2024	2,411	4,148	113,000				42,711		226								(70,289)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	02/15/2023	02/15/2024	3,496	4,148	279,850				105,777		12,288								(174,073)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	02/22/2023	02/22/2024	2,506	3,991	108,000				43,071		33,401								(64,929)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	02/22/2023	02/22/2024	3,132	3,991	237,500				94,717		163,615								(142,783)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	03/01/2023	03/01/2024	3,951	3,951	152,600				63,994		91,040								(88,606)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	03/01/2023	03/01/2024	3,951	3,951	294,400				123,458		295,678								(170,942)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GoldmanSachs	03/08/2023	03/08/2024	3,992	3,992	131,300				57,532		191,472								(73,768)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	03/08/2023	03/08/2024	3,992	3,992	227,500				99,684		345,407								(127,816)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MorganStanley	03/15/2023	03/15/2024	3,892	3,892	163,350				74,649		151,889								(88,701)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	03/15/2023	03/15/2024	3,892	3,892	208,000				95,054		244,158								(112,946)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	GoldmanSachs	03/22/2023	03/22/2024	3,937	3,937	171,600				81,648		131,988								(89,952)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	03/22/2023	03/22/2024	3,937	3,937	297,600				141,600		353,686								(156,000)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	04/05/2023	04/05/2024	7,579	4,090	319,300				175,172		382,804								(144,128)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WellsFargo	04/05/2023	04/05/2024	7,457	4,090	536,800				294,494		699,903								(242,306)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	BAML	04/12/2023	04/12/2024	3,544	4,092	163,850				91,483		170,223								(72,367)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	UBS	04/12/2023	04/12/2024	4,277	4,092	294,000				164,150		316,308								(129,850)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	JPMorgan	04/19/2023	04/19/2024	5,656	4,155	279,650				158,857		117,620									

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF	06/14/2023	06/14/2024	3,545	4,373		327,050		230,752			164,843			(96,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	06/21/2023	06/21/2024	3,436	4,366		192,000		139,200			49,747			(52,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	06/21/2023	06/21/2024	3,092	4,366		302,400		199,240			109,833			(83,160)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	06/28/2023	06/28/2024	3,313	4,377		194,300		144,646			20,545			(49,654)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	06/28/2023	06/28/2024	3,427	4,377		334,500		249,017			68,252			(85,483)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/05/2023	07/05/2024	3,036	4,447		182,250		141,260			73,556			(40,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/05/2023	07/05/2024	1,911	4,447		243,950		189,083			105,605			(54,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	07/12/2023	07/12/2024	2,124	4,472		130,150		102,919			51,907			(27,231)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/12/2023	07/12/2024	2,124	4,472		237,500		187,808			93,742			(49,692)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2024	2,847	4,566		174,200		140,484			25,784			(33,716)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/19/2023	07/19/2024	2,519	4,566		270,250		217,944			61,400			(52,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/26/2023	07/26/2024	2,628	4,567		162,000		133,185			9,850			(28,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	07/26/2023	07/26/2024	2,080	4,567		222,300		182,760			30,568			(39,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2024	2,880	4,513		154,700		129,748			27,687			(24,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2024	2,437	4,513		259,600		217,729			74,855			(41,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	08/09/2023	08/09/2024	2,574	4,468		147,200		126,228			62,604			(20,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	08/09/2023	08/09/2024	1,903	4,468		207,400		177,851			94,972			(29,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	08/16/2023	08/16/2024	3,292	4,404		165,300		144,860			129,217			(20,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi	08/16/2023	08/16/2024	2,043	4,404		207,900		180,515			144,288			(27,385)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	08/23/2023	08/23/2024	3,494	4,436		184,450		165,113			98,245			(19,338)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	08/23/2023	08/23/2024	1,465	4,436		157,300		140,809			82,280			(16,491)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	09/06/2023	09/06/2024	5,822	4,465		325,000		303,333			148,356			(21,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	09/06/2023	09/06/2024	2,911	4,465		327,600		305,760			159,425			(21,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	09/13/2023	09/13/2024	3,134	4,467		159,600		152,063			85,894			(7,537)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley	09/13/2023	09/13/2024	1,791	4,467		216,800		206,562			109,936			(10,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/20/2024	3,748	4,402		188,100		182,875			153,292			(5,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS	09/20/2023	09/20/2024	1,590	4,402		186,900		181,708			133,517			(5,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan	09/27/2023	09/27/2024	3,509	4,275		153,000		151,725			205,856			(1,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wells Fargo	09/27/2023	09/27/2024	2,339	4,275		233,042		262,709			(1,958)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/29/2022	10/20/2023	25	3,600		1,144,542		44,021			1,740,699			(792,376)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/11/2022	10/06/2023	225	3,720		8,375,517		317,254			12,848,743			(6,281,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/18/2022	10/13/2023	225	3,630		10,885,392		412,325			14,930,814			(8,164,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/25/2022	10/20/2023	250	3,670		13,920,630		527,297			15,668,075			(10,440,472)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	10/25/2022	12/15/2023	25	3,800		1,293,792		231,034			1,357,690			(831,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/01/2022	10/27/2023	225	3,810		10,399,165		1,102,942			11,090,262			(7,878,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/02/2022	12/15/2023	25	3,800		1,207,542		232,220			1,357,690			(635,991)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/08/2022	11/03/2023	200	3,790		9,425,703		1,178,213			10,358,394			(7,069,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/15/2022	11/10/2023	225	3,860		12,026,590		1,503,324			10,297,131			(9,019,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/17/2022	11/17/2023	25	3,900		1,152,170		144,021			1,068,463			(864,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/22/2022	11/17/2023	250	3,960		11,206,627		1,400,828			9,323,791			(8,404,970)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	11/29/2022	11/24/2023	200	4,000		8,131,103		1,016,388			6,879,900			(6,098,327)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/06/2022	12/01/2023	200	4,040		7,537,503		1,884,376			6,337,317			(5,339,064)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/08/2022	01/19/2024	25	3,900		1,245,042		357,152			1,213,218			(861,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/13/2022	12/08/2023	225	3,980		10,166,515		2,118,024			8,452,248			(7,624,886)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/20/2022	12/15/2023	250	3,945		8,762,379		1,825,495			10,321,116			(6,571,783)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/20/2022	01/19/2024	50	3,800		2,262,379		648,984			2,868,596			(1,566,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	12/27/2022	12/22/2023	300	3,830		12,388,951		2,581,032			15,667,013			(9,291,714)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/03/2023	12/29/2023	225	3,830		9,031,390		2,052,589			11,880,731			(6,978,801)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/06/2023	01/19/2024	25	3,800		1,157,542		337,616			1,434,298			(819,926)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/10/2023	01/05/2024	175	3,820		7,841,140		2,286,999			9,505,923			(5,554,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/13/2023	03/15/2024	25	3,950		1,128,442		443,317			1,218,498			(685,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/17/2023	01/12/2024	200	3,950		8,374,303		2,442,605			8,713,231			(5,931,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/20/2023	02/16/2024	25	3,850		1,146,542		396,880			1,380,109			(749,662)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	01/24/2023	01/19/2024	200	3,940		8,609,903		2,511,222			9,012,502			(6,098,681)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolver																		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	03/31/2023	10/20/2023	25	4,050	748,792		106,970		106,970		645,828							(641,822)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/04/2023	03/28/2024	225	4,010	10,017,567		5,008,784		5,008,784		10,109,013							(5,008,784)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/11/2023	04/05/2024	275	4,110	10,612,942		5,748,677		5,748,677		10,387,906							(4,864,265)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/18/2023	04/12/2024	250	4,120	10,069,630		5,454,383		5,454,383		9,419,660							(4,615,247)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/25/2023	04/19/2024	275	4,140	9,933,967		5,380,899		5,380,899		10,130,364							(4,553,069)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	04/26/2023	10/20/2023	25	3,700	224,001		18,667		18,667		1,447							(205,339)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/02/2023	04/26/2024	225	4,110	8,799,192		5,199,523		5,199,523		8,930,011							(3,599,870)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/05/2023	04/19/2024	25	4,100	1,001,131		591,578		591,578		996,207							(409,554)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/09/2023	05/03/2024	225	4,100	8,958,267		5,598,917		5,598,917		9,232,899							(3,359,350)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/16/2023	05/10/2024	225	4,130	8,472,717		5,295,448		5,295,448		8,858,069							(3,177,269)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/23/2023	05/17/2024	250	4,160	9,936,630		6,210,394		6,210,394		9,437,625							(3,726,236)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	05/24/2023	11/17/2023	25	4,000	830,542		207,636		207,636		843,421							(622,907)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/01/2023	05/24/2024	200	4,210	8,406,505		5,731,708		5,731,708		7,667,387							(2,674,797)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/06/2023	05/31/2024	200	4,160	8,414,705		5,737,299		5,737,299		7,059,905							(2,677,406)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/13/2023	06/07/2024	200	4,280	8,794,705		6,229,583		6,229,583		6,228,588							(2,565,122)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/20/2023	06/14/2024	225	4,380	8,684,217		6,151,321		6,151,321		5,729,807							(2,532,897)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	06/27/2023	06/21/2024	200	4,390	7,166,705		5,076,416		5,076,416		5,076,632							(2,090,289)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/05/2023	06/28/2024	225	4,370	9,819,117		7,587,500		7,587,500		6,116,511							(2,231,618)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	50	4,400	1,979,830		1,567,365		1,567,365		1,296,851							(412,465)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	125	4,450	4,524,192		3,581,652		3,581,652		2,888,726							(942,540)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/18/2023	07/12/2024	150	4,410	7,262,930		5,749,819		5,749,819		3,892,815							(1,513,110)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/18/2023	07/12/2024	50	4,480	2,166,330		1,715,011		1,715,011		1,104,197							(451,319)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	07/25/2023	07/19/2024	225	4,530	9,397,242		7,439,483		7,439,483		4,524,702							(1,957,759)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/02/2023	07/26/2024	200	4,550	7,640,905		6,598,963		6,598,963		3,935,687							(1,041,942)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/09/2023	08/02/2024	75	4,510	2,869,468		2,510,784		2,510,784		1,664,989							(358,683)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/09/2023	08/02/2024	125	4,580	4,213,193		3,686,543		3,686,543		2,350,116							(526,649)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/16/2023	08/09/2024	225	4,490	8,242,093		7,211,831		7,211,831		5,350,823							(1,030,262)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/18/2023	06/21/2024	25	4,250	1,118,293		950,549		950,549		855,853							(167,744)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	06/21/2024	25	4,250	1,207,418		1,026,305		1,026,305		855,853							(181,113)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	75	4,380	3,295,918		2,883,928		2,883,928		2,289,445							(411,990)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	150	4,470	5,688,680		4,977,595		4,977,595		3,809,017							(711,085)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/25/2023	06/21/2024	25	4,300	1,015,730		863,371		863,371		773,454							(152,360)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	175	4,380	8,497,568		7,435,372		7,435,372		5,435,222							(1,062,196)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	25	4,440	1,108,868		970,259		970,259		689,498							(138,609)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/05/2023	10/06/2023	100	4,325	2,088,793		1,044,397		1,044,397		230,211							(1,044,397)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/05/2023	10/06/2023	50	4,425	622,301		311,150		311,150		11,670							(311,150)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/05/2023	10/06/2023	50	4,475	436,374		218,187		218,187		2,536							(218,187)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	10/06/2023	100	4,325	1,681,543		840,772		840,772		230,211							(840,772)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	10/06/2023	50	4,425	454,491		227,246		227,246		11,670							(227,246)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	10/06/2023	50	4,475	296,299		148,150		148,150		2,536							(148,150)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	125	4,420	5,195,068		4,958,928		4,958,928		3,655,529							(236,139)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	100	4,510	3,551,255		3,389,834		3,389,834		2,432,340							(161,421)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/08/2023	09/20/2024	50	4,450	2,056,680		1,970,985		1,970,985		1,451,292							(85,695)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/08/2023	10/13/2023	200	4,250	4,874,705		2,437,353		2,437,353		1,627,477							(2,437,353)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/12/2023	10/13/2023	50	4,250	1,211,359		605,679		605,679		406,869							(605,679)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/12/2023	10/13/2023	100	4,375	1,349,452		674,726		674,726		192,557							(674,726)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/12/2023	10/13/2023	100	4,450	801,527		400,764		400,764		54,146							(400,764)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	75	4,460	3,133,243		3,002,691		3,002,691		2,058,437							(130,552)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	125	4,510	4,779,193		4,580,060		4,580,060		3,096,077							(199,133)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	10/13/2023	50	4,250	1,419,980		709,990		709,990		406,869							(709,990)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	10/13/2023	50	4,375	844,180		422,090		422,090		96,279							(422,090)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/14/2023	10/13/2023	50	4,450	532,930		266,465		266,465		27,073							(266,465)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/15/2023	10/20/2023	200	4,325	3,658,305		1,829,153		1,829,153		993,563							(1,829,153)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/18/2023	10/20/2023	100	4,425	925,555		462,778		462,778		150,303							(462,778)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/18/2023	10/20/2023	100	4,475	605,555		302,778		302,778		74,417							(302,778)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/18/2023	07/19/2024	50	4,400	1,913,680		1,817,996		1,817,996		1,356,176							(95,684)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	225	4,480	8,378,668		8,029,556		8,029,556		6,045,504							(349,111)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine	09/20/2023	10/20/2023	50	4,325	759,646		379,823		379,823		248,391							(379,823)

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	09/27/2023	01/19/2024	50	4,150			-1,383,430		1,210,501		1,391,068			(172,929)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	09/27/2023	10/18/2024	50	4,250			2,203,380		2,118,635		2,167,361			(84,745)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	09/29/2023	11/03/2023	100	4,100			2,458,704		2,458,704		4,791,168							
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/07/2020	10/06/2023	6,871	263.80		100,440			264		1			(25,202)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/14/2020	10/13/2023	5,314	286.35		75,320			672		1			(18,899)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/21/2020	10/20/2023	3,420	286.34		47,880			729		0			(12,014)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/28/2020	10/27/2023	6,551	281.05		95,710			2,059		4			(24,015)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/04/2020	11/03/2023	2,660	267.61		35,560			993		0			(8,923)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/11/2020	11/10/2023	6,811	267.46		95,580			3,291		1			(23,983)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/18/2020	11/17/2023	6,790	267.75		97,380			3,987		3			(24,434)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/24/2020	11/24/2023	4,121	266.39		66,440			3,149		7			(16,656)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/02/2020	12/01/2023	3,750	265.86		60,200			3,244		15			(15,105)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/09/2020	12/08/2023	5,981	272.04		79,520			4,786		3			(19,953)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/16/2020	12/15/2023	8,182	271.57		116,600			7,752		16			(29,257)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/23/2020	12/22/2023	8,566	271.71		119,738			8,714		16			(30,044)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/29/2020	12/29/2023	4,819	269.77		5,285			75,738		26			(18,987)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/06/2021	01/05/2024	4,429	273.37		64,440			5,501		9			(16,169)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/13/2021	01/12/2024	2,927	277.67		40,240			3,689		2			(10,097)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/20/2021	01/19/2024	3,276	273.86		54,270			5,316		12			(13,617)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/29/2021	01/29/2024	3,326	272.51		49,158			5,254		27			(12,323)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/03/2021	02/02/2024	6,962	274.82		103,816			11,507		36			(26,049)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/10/2021	02/09/2024	1,823	275.71		27,770			3,272		10			(6,968)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/17/2021	02/16/2024	2,909	276.41		44,240			5,520		17			(11,101)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/24/2021	02/23/2024	5,835	275.84		87,840			11,573		48			(22,041)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/03/2021	03/01/2024	6,269	269.01		106,250			14,708		359			(26,660)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/10/2021	03/08/2024	4,427	269.45		73,680			10,663		288			(18,488)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/17/2021	03/15/2024	4,771	274.68		70,330			10,621		100			(17,647)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/24/2021	03/22/2024	5,924	270.62		91,680			14,423		373			(23,004)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/31/2021	03/28/2024	7,363	274.62		105,600			17,196		214			(26,521)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/07/2021	04/05/2024	4,384	276.47		64,080			10,901		99			(16,079)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/14/2021	04/12/2024	4,010	274.61		63,690			11,249		161			(15,981)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/21/2021	04/19/2024	5,408	280.43		79,200			14,504		71			(19,873)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/28/2021	04/26/2024	5,765	280.02		85,920			16,293		98			(21,559)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/05/2021	05/03/2024	4,707	280.03		66,625			13,058		83			(16,717)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/12/2021	05/10/2024	9,495	274.11		150,332			30,410		716			(37,721)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/19/2021	05/17/2024	9,787	278.91		141,480			29,510		326			(35,500)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/26/2021	05/24/2024	3,956	280.53		58,520			12,574		109			(14,684)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/03/2021	06/03/2024	5,719	276.95		101,440			22,680		356			(25,406)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/09/2021	06/07/2024	8,527	282.30		134,880			30,717		210			(33,844)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/16/2021	06/14/2024	4,298	280.29		66,840			15,657		175			(16,771)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2021	06/21/2024	6,832	277.53		111,910			26,942		501			(28,080)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/30/2021	06/28/2024	4,317	278.00		69,360			17,149		322			(17,404)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/08/2021	07/08/2024	4,631	281.55		73,190			18,723		204			(18,331)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/14/2021	07/12/2024	4,606	282.82		73,879			19,197		174			(18,537)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/21/2021	07/19/2024	5,661	281.79		95,040			25,294		282			(23,847)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/28/2021	07/26/2024	5,995	284.11		96,730			26,352		219			(24,271)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/04/2021	08/02/2024	3,871	284.43		63,140			17,599		147			(15,843)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/11/2021	08/09/2024	4,605	284.84		69,160			19,712		179			(17,353)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/18/2021	08/16/2024	3,185	285.96		46,530			13,555		112			(11,675)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/25/2021	08/23/2024	3,868	285.77		60,830			18,104		153			(15,263)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	09/09/2021	09/09/2024	3,140	287.50		50,850			15,897		111			(12,736)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	09/15/2021	09/13/2024	2,447	284.03		43,260			13,711		160			(10,855)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	09/22/2021	09/20/2024	2,115	283.36		35,160			11,373		165			(8,822)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	10/06/2021	10/06/2023	5,802	379.17		74,800			297		1			(28,166)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	10/06/2021	10/06/2023	2,927	274.38		29,760			118		0			(11,206)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/06/2021	10/04/2024	3,216	279.87		52,110			17,524		478			(13,075)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/06/2021	10/06/2023	23,846	287.15		190,280			756		2			(71,				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/13/2021	10/11/2024	2,140	280.88	34,140				11,696		293			(8,566)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/13/2021	10/13/2023	26,356	287.22	207,200				2,780		3			(78,021)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	10/14/2021	10/13/2023	42,392	285.71	393,250				5,274		4			(148,281)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	10/14/2021	10/13/2023	8,908	380.13	120,700				1,619		1			(45,512)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	10/14/2021	10/13/2023	3,108	560.06	44,960				803		0			(16,953)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	CS-	10/20/2021	10/20/2023	6,036	381.79	76,590				1,751		1			(28,840)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/20/2021	10/20/2023	1,093	275.24	11,010				252		0			(4,146)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/20/2021	10/20/2023	24,996	293.13	174,660				3,994		3			(65,768)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	10/21/2021	10/20/2023	53,186	281.92	549,640				12,571		5			(207,251)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	10/21/2021	10/20/2023	6,050	380.57	76,820				1,757		1			(28,966)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	10/21/2021	10/20/2023	5,380	564.67	82,320				1,883		1			(31,040)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	10/27/2021	10/27/2023	6,788	383.76	85,280				2,756		1			(32,112)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	10/27/2021	10/27/2023	2,187	274.33	23,400				756		0			(8,811)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/27/2021	10/25/2024	3,162	284.29	51,570				18,316		302			(12,940)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	10/27/2021	10/27/2023	26,391	290.98	209,250				6,762		3			(78,793)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	10/28/2021	10/27/2023	7,048	383.45	89,640				2,898		1			(33,800)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	10/28/2021	10/27/2023	3,650	554.43	59,280				1,917		0			(22,352)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	10/28/2021	10/27/2023	30,129	286.01	274,340				8,870		3			(103,444)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	11/03/2021	11/03/2023	7,839	381.94	104,400				4,374		1			(39,312)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/03/2021	11/03/2023	8,006	274.23	86,020				3,604		1			(32,391)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/03/2021	11/01/2024	3,492	286.12	58,600				21,187		274			(14,704)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/03/2021	11/03/2023	24,525	291.98	194,600				8,153		2			(73,276)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/04/2021	11/03/2023	8,039	385.24	106,020				4,450		1			(39,977)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/04/2021	11/03/2023	26,018	287.39	258,000				10,829		3			(97,283)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	11/04/2021	11/03/2023	6,884	566.38	109,080				4,578		0			(41,130)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	11/10/2021	11/10/2023	7,250	385.84	95,200				4,918		1			(35,847)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/10/2021	11/10/2023	6,153	275.20	68,510				3,539		1			(25,797)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/10/2021	11/08/2024	5,253	285.84	86,250				31,745		457			(21,642)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/10/2021	11/10/2023	17,490	295.01	123,000				6,354		2			(46,315)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/11/2021	11/10/2023	7,252	386.49	68,600				3,550		1			(25,867)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CS-	11/11/2021	11/10/2023	5,152	575.46	72,360				3,745		1			(27,285)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/12/2021	11/10/2023	28,121	287.46	273,780				14,193		3			(103,376)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/12/2021	11/10/2023	877	113.40	3,200				166		0			(1,208)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/12/2021	11/12/2024	877	113.40	3,760				1,395		258			(942)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877	113.40	4,200				2,220		573			(789)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877	113.40	4,550				2,834		815			(683)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2021	11/17/2023	96	1,035.37	3,780				232		0			(1,423)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2021	11/15/2024	96	1,035.37	4,510				1,689		5			(1,132)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96	1,035.37	5,110				2,719		84			(959)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96	1,035.37	5,610				3,510		206			(842)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/17/2021	11/17/2023	8,260	387.02	109,120				6,702		1			(41,089)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	11/17/2021	11/17/2023	1,807	280.06	16,150				992		0			(6,081)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	11/17/2021	11/15/2024	3,487	290.83	50,900				19,065		158			(12,772)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	11/17/2021	11/17/2023	26,570	294.04	197,600				12,137		3			(74,406)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/18/2021	11/17/2023	73,982	289.05	660,300				40,625		7			(248,977)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/18/2021	11/17/2023	1,757	114.06	5,640				347		0			(2,127)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	11/18/2021	11/18/2024	1,757	113.95	6,880				2,591		445			(1,723)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	11/18/2021	11/18/2025	2,635	113.95	11,610				6,185		1,550			(2,180)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	11/18/2021	11/18/2026	2,635	113.95	12,690				7,947		2,251			(1,906)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/18/2021	11/17/2023	8,255	387.24	109,760				6,753		1			(41,387)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/18/2021	11/17/2023	10,449	574.29	150,700				9,272		2			(56,824)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/23/2021	11/22/2023	5,228	381.79	70,000				4,795		1			(26,395)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/23/2021	11/22/2023	4,010	273.46	41,690				2,856		0			(15,720)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	11/23/2021	11/22/2024	1,052	286.25	16,800				6,396		98			(4,212)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	11/23/2021	11/22/2023	20,689	291.16	168,150				11,519		17			(63,404)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/24/2021	11/24/2023	34,117	287.24	321,440				22,881		3			(121,037)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	11/24/2021	11/24/2023	5,224	382.48	67,000				4,769		1			(25,229)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/24/2021	11/24/2023	10,198	571.90	177,660				12,646		14			(66,897)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	11/26/2021	11/26/2024	889	113.31	3,160				1,214		283			(791)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	11/26/2021	11/26/2025	889	113.76	3,440				1,852		549			(646)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	11/26/2021	11/25/2026	889	113.20	4,000				2,522		860			(601)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2021	12/01/2025	98	1,025.31	4,970				2,692		205			(933)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2021	12/01/2026	98	1,025.31	5,630				3,566		414			(845)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	12/01/2021	12/01/2023	7,330	382.38	92,680				7,498		1			(34,898)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2021	12/01/2023	3,297	274.04	32,130				2,599		0			(12,098)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2021	12/01/2023	14,925	291.24	98,700				7,985		30			(37,165)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/02/2021	12/01/2023	888	114.12	2,270				184		0			(856)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/02/2021	12/02/2026	888	114.35	3,600				2,282		718			(541)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/02/2021	10/30/2023	7,343	277.69	100,800				3,892		1			(39,761)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/02/2021	12/01/2023	20,980	285.69	199,800				16,181		2			(75,338)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/02/2021	12/01/2023	7,596	382.16	99,180				8,032		1			(37,397)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CS	12/02/2021	12/01/2023	7,334	563.69	112,100				9,079		130			(42,269)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/13/2023	97	1,027.87	3,510				339		0			(1,313)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/13/2023	291	1,034.04	9,720				939		0			(3,635)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/06/2024	291	1,034.04	11,730				4,620		65			(2,943)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/08/2025	291	1,036.10	13,110				7,164		327			(2,462)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/08/2026	291	1,036.10	14,460				9,214		727			(2,171)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/08/2021	12/13/2023	486	204.47	4,180				404		8			(1,563)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/13/2023	10,924	384.08	108,360				10,463		2			(40,524)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2021	12/13/2023	9,796	275.06	100,980	9,751					1			(37,764)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/06/2024	6,338	287.38	93,798	36,942					563			(23,535)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2021	12/13/2023	25,979	292.24	197,136	19,036					62			(73,724)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	30,961	286.30	308,830	29,854					3			(115,653)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/09/2021	12/13/2023	2,643	113.29	9,000	870					6			(3,370)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/09/2021	12/13/2023	5,285	113.40	17,700	1,711					11			(6,628)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	12/09/2021	12/09/2024	7,047	113.63	27,440	10,862					2,128			(6,873)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	12/09/2021	12/09/2025	7,928	113.52	35,190	19,252					5,242			(6,607)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/09/2021	12/09/2026	8,809	113.52	42,700	27,233					8,191			(6,412)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	12/09/2021	12/13/2023	10,944	383.01	142,800	13,804					1			(53,477)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	12/09/2021	12/13/2023	11,213	577.74	162,840	15,741					16			(60,981)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	12/15/2021	12/20/2023	7,290	382.16	102,480	10,857					1			(38,325)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/20/2023	6,149	275.65	67,660	7,168					1			(25,303)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/13/2024	2,814	284.81	45,600	18,246					373			(11,442)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/20/2023	24,121	294.35	176,640	18,714					65			(66,059)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/20/2023	97	1,025.34	3,650	387					0			(1,365)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/20/2023	292	1,022.17	10,950	1,160					0			(4,095)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/13/2024	389	1,026.37	17,080	6,834					126			(4,286)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/15/2025	389	1,026.37	19,200	10,582					584			(3,605)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	NS	12/15/2021	12/15/2026	487	1,027.40	26,000	16,666					1,427			(3,904)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	12/16/2021	12/20/2023	7,080	587.18	108,680	11,527					15			(40,699)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/16/2021	12/20/2023	3,523	111.71	14,840	1,574					67			(5,557)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/16/2021	12/20/2023	6,993	384.15	100,710	10,682					1			(37,715)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	12/16/2021	12/16/2024	3,523	111.60	17,160	6,901					1,949			(4,298)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	12/16/2021	12/16/2025	4,404	111.48	23,800	13,133					4,357			(4,469)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/16/2021	12/16/2026	6,166	111.60	35,350	22,679					7,758			(5,308)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/16/2021	12/20/2023	28,383	288.61	273,060	28,962					3			(102,257)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/29/2023	679	1,031.83	23,590	2,777					0			(8,798)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/20/2024	776	1,031.83	32,400	13,168					206			(8,130)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/22/2025	873	1,031.83	41,310	22,962					1,117			(7,756)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/22/2026	970	1,031.83	50,400	32,497					2,639			(7,568)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/20/2024	1,760	285.46	27,865	11,325					227			(6,992)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/22/2021	12/29/2023	25,963	293.85	183,520	21,607					96			(68,445)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/22/2021	12/29/2023	5,697	387.73	71,500	8,418					1			(26,666)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/22/2021	12/29/2023	9,016	276.71	99,500	11,715					1			(37,109)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/23/2021	12/29/2023	5,268	113.55	18,300	2,157					22			(6,834)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/23/2021	12/29/2023	9,658	114.24	30,470	3,592					18			(11,379)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/23/2021	12/23/2024	12,291	114.12	47,320				19,326		3,353			(11,852)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169	114.24	56,850				31,638		7,661			(10,674)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047	114.24	66,400				42,849		11,744			(9,971)						
FIDIMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/23/2021	12/29/2023	33,972	288.76	316,540				37,311		3			(118,217)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	12/23/2021	12/29/2023	5,946	387.97	76,130				8,974		1			(28,432)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	12/23/2021	12/29/2023	7,110	586.26	107,920				12,721		26			(40,304)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/29/2021	12/29/2023	6,201	384.69	91,440				10,853		4			(34,432)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2021	12/29/2023	6,105	276.49	60,180				7,143		1			(22,661)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/29/2021	12/27/2024	3,500	287.98	54,000				22,287		338			(13,550)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	12/29/2021	12/29/2023	17,121	296.77	111,720				13,260		31			(42,068)						
FIDIMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/30/2021	12/29/2023	23,172	287.11	242,540				28,820		2			(91,454)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	12/30/2021	12/29/2023	6,451	385.22	94,000				11,170		1			(35,444)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	12/30/2021	12/29/2023	9,226	582.57	176,500				20,973		70			(66,552)						
BESGVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/05/2022	01/05/2024	196	1,018.39	6,800				871		0			(2,561)						
BESGVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/05/2022	01/05/2024	589	1,015.33	21,300				2,729		0			(8,020)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	01/05/2022	01/05/2024	1,823	388.21	20,720				2,655		0			(7,802)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/05/2022	01/05/2024	7,585	276.58	80,640				10,333		1			(30,365)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/05/2022	01/03/2025	3,186	285.02	46,710				19,573		477			(11,720)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/05/2022	01/05/2024	3,166	284.83	32,760				4,198		355			(12,336)						
BESGVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/05/2022	01/03/2025	687	1,015.33	29,890				12,525		204			(7,500)						
BESGVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/05/2022	01/05/2026	687	1,015.33	34,090				19,270		1,254			(6,401)						
BESGVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/05/2022	01/05/2027	786	1,015.33	42,880				27,971		3,144			(6,439)						
FIDIMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	01/06/2022	01/05/2024	41,574	282.98	402,380				51,621		4			(151,724)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	01/06/2022	01/05/2024	880	110.32	4,450				571		93			(1,678)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	01/06/2022	01/05/2024	7,921	111.91	32,850				4,214		248			(12,387)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	01/06/2022	01/06/2025	8,801	111.80	42,300				17,808		4,850			(10,594)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	01/06/2022	01/06/2026	9,681	111.91	50,490				28,574		9,020			(9,480)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	01/06/2022	01/06/2027	11,442	112.14	62,790				40,992		13,411			(9,429)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	01/06/2022	01/05/2024	1,834	386.23	20,300				2,604		1			(7,654)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	01/06/2022	01/05/2024	3,720	581.13	70,400				9,031		51			(26,545)						
BESGVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/12/2024	196	1,041.15	4,960				882		0			(1,868)						
BESGVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/12/2024	393	1,028.92	11,840				1,629		0			(4,458)						
BESGVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	491	1,029.94	17,950				7,635		159			(4,504)						
BESGVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589	1,027.90	25,200				14,363		893			(4,731)						
BESGVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/12/2027	589	1,027.90	27,900				18,304		1,799			(4,190)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	5,309	284.53	78,900				33,558		897			(19,797)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	01/12/2022	01/12/2024	15,499	291.27	116,600				16,042		358			(43,905)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	01/12/2022	01/12/2024	3,125	381.26	45,600				6,274		10			(17,171)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2022	01/12/2024	5,057	276.86	53,200				7,320		1			(20,032)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/13/2022	01/12/2024	35,538	287.89	271,690				37,425		4			(102,445)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/13/2022	01/13/2027	7,895	114.90	35,100				23,047		6,026			(5,271)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/13/2022	01/12/2024	2,632	114.10	8,550				1,178		16			(3,224)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/13/2022	01/12/2024	5,264	115.01	15,000				2,066		13			(5,656)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/13/2022	01/10/2025	7,018	114.90	24,800				10,557		1,613			(6,228)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/13/2022	01/13/2026	7,895	114.78	32,220				18,386		4,228			(6,050)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	01/13/2022	01/12/2024	3,395	379.84	48,880				6,733		21			(18,431)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	01/13/2022	01/12/2024	5,428	586.07	85,550				11,784		74			(32,258)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/19/2024	300	998.90	10,290				1,513		2			(3,875)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/19/2024	500	1,003.89	16,050				2,360		3			(6,044)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/17/2025	500	1,001.89	19,800				8,546		490			(4,968)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/16/2026	600	1,002.89	26,580				15,252		1,740			(5,001)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/19/2027	700	1,003.89	33,670				22,217		3,413			(5,056)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	5,262	380.87	66,400				9,763		48			(25,003)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	2,198	270.77	25,620				3,767		0			(9,647)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/17/2025	3,582	280.25	56,000				24,170		1,069			(14,051)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2022	01/19/2024	6,414	281.74	63,540				9,342		2,075			(23,926)					
SPLY5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2022	01/19/2024	486	205.52	3,910				575		19			(1,472)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/20/2022	01/19/2024	18,269	279.43	163,710				24,100		2			(61,729)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/20/2027	11,503	112.89	55,250				36,486		12,113			(8,297)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/19/2024	1,770	112.21	6,440				948		63			(2,428)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/19/2024	7,079	113.01	23,120				3,403		136			(8,718)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/17/2025	7,964	112.89	31,320				13,530		3,349			(7,866)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/20/2026	9,734	112.89	42,900				24,683		7,643			(8,055)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2022	01/19/2024	5,534	380.20	69,930				10,294		29			(26,368)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2022	01/19/2024	4,764	585.59	64,500				9,495		341			(24,321)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/26/2024	406	988.31	13,040				2,041		9			(4,910)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/24/2025	507	986.34	20,000				8,758		890			(5,018)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/26/2026	609	987.33	26,820				15,539		2,600			(5,036)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/26/2027	609	987.33	29,460				19,550		4,050			(4,424)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/26/2022	01/26/2024	4,779	374.78	66,240				10,365		156			(24,943)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/24/2025	2,175	273.32	36,360				15,922		1,453			(9,123)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/26/2022	01/26/2024	2,215	266.57	27,360				4,281		8			(10,302)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2022	01/26/2024	13,923	285.72	111,930				17,515		2,104			(42,147)					
SPLY5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/26/2022	01/26/2024	493	206.88	2,970				465		9			(1,118)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/27/2022	01/26/2024	42,870	279.52	348,670				54,626		4			(131,472)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/27/2022	01/26/2024	4,534	373.85	60,520				9,482		190			(22,820)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CS	01/27/2022	01/26/2024	2,714	578.86	35,000				5,483		250			(13,197)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/28/2022	01/28/2027	23,377	112.10	100,620				66,881		27,861			(15,110)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/28/2022	01/25/2024	15,285	112.10	43,010				6,696		680			(16,262)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/28/2022	01/28/2025	17,982	111.99	62,600				27,590		9,898			(15,679)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/28/2022	01/28/2026	20,680	112.10	80,960				47,017		18,986			(15,201)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	02/02/2022	02/02/2024	8,950	379.89	113,900				18,932		98			(42,889)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2022	02/02/2024	1,476	268.59	16,760				2,786		4			(6,311)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	02/02/2022	01/31/2025	6,473	278.63	98,460				43,756		2,530			(24,705)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	02/02/2022	02/02/2024	10,888	291.27	85,250				14,170		501			(32,101)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	399	997.53	14,200				2,360		4			(5,347)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/02/2022	02/02/2024	499	1,003.54	16,350				2,718		2			(6,157)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/02/2022	01/31/2025	499	1,005.54	20,800				9,244		642			(5,219)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/02/2022	02/02/2026	499	1,004.54	24,550				14,343		1,992			(4,609)					
5YR FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/02/2022	02/02/2027	599	991.52	36,720				24,510		5,042			(5,514)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/03/2022	02/02/2024	15,008	284.33	107,100				17,839		2			(40,384)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/03/2022	02/03/2027	8,961	113.16	36,400				24,318		9,134			(5,466)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/03/2022	02/02/2024	3,584	110.70	13,040				2,172		472			(4,917)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/03/2022	02/02/2024	4,480	113.83	10,300				1,716		68			(3,884)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	02/03/2022	02/03/2025	7,168	113.60	21,520				9,607		2,593			(5,390)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	02/03/2022	02/03/2026	8,065	113.05	29,880				17,480		6,243			(5,610)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/03/2022	02/02/2024	9,272	377.12	119,700				19,938		344			(45,135)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	02/03/2022	02/02/2024	3,041	573.50	54,400				9,061		459			(20,512)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/09/2022	02/09/2024	7,394	377.94	97,440				17,215		174			(36,691)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/09/2022	02/09/2024	2,963	269.19	31,840				5,625		5			(11,989)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/07/2025	5,400	280.85	76,650				34,597		1,720			(19,233)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/07/2025	201	980.51	9,640				4,351		457			(2,419)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/09/2024	21,125	295.38	130,200				23,003		410			(49,026)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/09/2024	100	977.52	4,370				772		8			(1,646)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/09/2024	100	976.52	4,420				781		8			(1,664)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/09/2026	201	993.48	9,380				5,529		766			(1,761)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	02/09/2022	02/09/2027	301	986.49	16,230				10,901		2,068			(2,437)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/10/2022	02/09/2024	32,505	274.93	322,200				57,042		114			(121,491)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	02/10/2022	02/10/2027	7,147	109.58	40,640				27,321		12,330			(6,103)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/10/2022	02/09/2024	1,787	111.82	5,820				1,030		131			(2,195)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/10/2022	02/09/2024	2,680	112.16	8,310				1,471		158			(3,133)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/10/2022	02/10/2025	893	112.49	3.180				1,442		444			(796)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/10/2022	02/10/2026	3,573	108.24	21,640				12,772		6,451			(4,063)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	02/10/2022	02/09/2024	7,706	375.19	102,080				18,072		358			(38,491)					
SP500LV8 EUROPEAN S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	WF-	02/10/2022	02/09/2024	6,161	579.60	91,200				16,146		378			(34,388)					
SP1AESSSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	02/16/2022	02/16/2024	6,094	377.01	77,970				14,591		340			(29,359)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/16/2022	02/16/2024	1,868	266.00	20,000				3,743		21			(7,531)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	9,735	277.91	146,340				67,073		4,475			(36,719)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/16/2024	6,718	283.09	68,970				12,907		2,636			(25,970)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/16/2024	506	989.62	16,500				3,088		18			(6,213)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/16/2024	202	974.79	8,060				1,508		23			(3,035)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	101	970.84	4,840				2,218		324			(1,214)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/13/2026	202	975.78	10,160				6,033		1,163			(1,912)					
5YR FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/16/2022	02/16/2027	101	966.88	5,880				3,974		978			(883)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI-	02/17/2022	02/16/2024	12,652	278.28	103,250				19,361		5			(38,932)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290	111.05	29,610				20,029		8,841			(4,446)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/17/2022	02/16/2024	4,493	111.28	14,300				2,681		517			(5,392)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/17/2022	02/16/2024	6,290	111.16	20,370				3,820		772			(7,681)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/17/2022	02/14/2025	8,986	111.39	33,500				15,371		5,984			(8,413)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088	111.28	34,290				20,417		8,787			(6,438)					
SP500LV8 EUROPEAN S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	02/17/2022	02/16/2024	6,078	377.64	79,580				14,922		192			(30,007)					
SP1AESSSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	02/17/2022	02/16/2024	4,668	559.84	76,320				14,311		2,367			(28,778)					
SP1AESSSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	02/23/2022	02/23/2024	8,233	376.52	104,160				20,582		398			(39,221)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/23/2024	2,972	269.70	28,400				5,612		15			(10,694)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	6,832	279.21	101,270				47,122		2,829			(25,410)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/23/2024	10,199	292.88	71,920				14,211		543			(27,081)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/23/2024	819	976.28	27,120				5,359		93			(10,212)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	1,126	979.21	42,900				19,962		2,822			(10,764)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/23/2026	1,228	977.26	54,000				32,395		6,927			(10,139)					
5YR FIDMFYDN - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	02/23/2022	02/23/2027	1,535	986.05	68,250				46,410		10,806			(10,249)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892	108.84	52,320				31,426		17,979			(9,823)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431	112.70	49,130				29,027		12,570			(9,451)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	01/13/2027	8,169	112.70	29,250				19,687		8,825			(4,496)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	02/24/2027	20,877	110.50	93,150				63,398		31,866			(13,988)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	02/22/2024	908	109.06	3,340				658		356			(1,261)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	02/22/2024	19,061	110.50	57,330				11,287		3,625			(21,647)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2022	02/21/2025	23,600	110.61	83,980				39,119		19,253			(21,091)					
5YR FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	02/24/2022	02/23/2024	34,858	277.05	283,200				56,070		42			(106,785)					

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

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/24/2022	02/23/2024	8,193	378.72	103,230				20,438		248			(38,925)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	02/24/2022	02/23/2024	4,713	554.06	86,160				17,059		4,345			(32,488)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	03/01/2024	811	991.88	25,040				5,202		33			(9,429)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	11,805	380.81	152,100				31,601		445			(57,273)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2022	03/01/2024	5,872	271.11	63,360				13,164		20			(23,858)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	02/28/2025	7,151	281.91	103,000				48,625		2,303			(25,844)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	03/01/2024	13,535	286.13	157,170				32,655		3,568			(59,182)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	02/28/2025	1,013	992.87	37,500				17,703		1,669			(9,409)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	03/02/2026	1,115	992.87	46,970				28,415		4,503			(8,819)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2022	03/02/2027	1,216	992.87	56,400				38,581		7,669			(8,469)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2022	03/01/2024	491	202.90	3,550				738		120			(1,337)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/03/2022	03/01/2024	42,769	277.68	396,270				82,434		30			(149,420)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/03/2022	03/03/2027	20,813	111.17	90,390				61,881		28,944			(13,573)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/03/2022	03/01/2024	9,954	110.62	31,020				6,453		1,948			(11,697)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/03/2022	03/01/2024	13,573	111.61	36,450				7,583		1,547			(13,744)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/03/2022	03/03/2025	15,383	111.61	50,830				24,091		10,021			(12,731)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/03/2022	03/03/2026	19,908	110.95	80,520				48,766		23,171			(15,118)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/03/2022	03/01/2024	11,789	381.71	151,200				31,454		224			(57,012)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/03/2022	03/01/2024	5,947	573.91	94,922				19,746		1,358			(35,792)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2022	03/08/2024	6,199	272.03	69,870				15,177		20			(26,309)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/09/2022	03/08/2024	7,865	381.82	98,400				21,374		168			(37,052)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	306	982.08	9,480				2,059		55			(3,570)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2022	03/08/2024	1,430	984.04	42,980				9,336		220			(16,184)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2022	03/07/2025	1,021	980.12	42,100				20,140		3,540			(10,564)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2022	03/09/2026	1,021	978.17	49,800				30,362		7,580			(9,350)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2022	03/09/2027	1,021	973.27	58,200				40,032		11,982			(8,740)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2022	03/07/2025	14,576	283.82	208,280				99,637		3,978			(52,261)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2022	03/08/2024	14,616	293.10	119,280				25,909		1,029			(44,915)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2022	03/08/2024	983	202.29	7,660				1,664		307			(2,884)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/10/2022	03/08/2024	54,118	275.32	479,780				104,346		400			(180,909)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/10/2022	03/10/2027	12,717	110.64	55,160				37,970		19,138			(8,283)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/10/2022	03/08/2024	11,809	110.09	37,050				8,058		3,231			(13,970)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/10/2022	03/10/2025	9,992	109.20	41,250				19,810		11,510			(10,331)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/10/2022	03/10/2026	9,992	109.09	46,310				28,265		15,957			(8,695)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/10/2022	03/08/2024	8,137	381.74	100,130				21,777		177			(37,756)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CS	03/10/2022	03/08/2024	2,320	578.74	32,040				6,968		824			(12,081)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/15/2024	615	979.30	19,320				4,379		97			(7,275)					

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/15/2024	410	945.13	20,120				4,560		660			(7,576)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	03/16/2022	03/15/2024	10,611	377.35	128,400				29,103		580			(48,349)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/16/2022	03/15/2024	2,953	274.39	25,440				5,766		2			(9,579)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/14/2025	22,949	282.78	307,200				148,893		7,332			(77,982)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/15/2024	16,844	293.79	116,640				26,438		1,188			(43,921)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/14/2025	512	967.59	22,100				10,711		1,987			(5,545)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/16/2026	717	964.66	35,350				21,719		5,463			(6,637)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/16/2027	717	960.75	39,550				27,353		7,630			(5,939)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2022	03/15/2024	979	207.07	5,820				1,319		76			(2,192)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/17/2022	03/15/2024	86,273	276.35	694,410				157,594		475			(261,838)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/17/2022	03/17/2027	6,325	108.57	34,370				23,789		12,659			(5,161)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/17/2022	03/15/2024	20,781	110.56	66,240				15,033		4,798			(24,977)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/17/2022	03/15/2024	9,035	109.68	32,600				7,398		3,166			(12,292)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/17/2022	03/17/2025	5,421	106.58	31,440				15,296		10,730			(7,874)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/17/2022	03/17/2026	5,421	107.35	31,020				19,079		11,411			(5,824)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/17/2022	03/15/2024	10,560	379.17	129,200				29,322		479			(48,717)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/17/2022	03/15/2024	4,399	577.21	71,530				16,234		1,163			(26,972)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/23/2022	03/22/2024	8,473	376.52	109,120				25,764		799			(41,089)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2022	03/22/2024	3,313	272.21	31,770				7,501		17			(11,963)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2022	03/21/2025	16,127	285.44	197,550				96,992		4,029			(49,589)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2022	03/22/2024	11,151	295.85	77,400				18,284		584			(29,160)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	1,537	975.96	50,100				11,829		628			(18,865)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/23/2022	03/22/2024	512	970.10	18,100				4,274		306			(6,816)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/23/2022	03/21/2025	615	976.93	25,080				12,314		2,447			(6,293)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/23/2022	03/23/2026	512	977.91	23,950				14,827		3,899			(4,497)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/23/2022	03/23/2027	512	978.88	26,750				18,601		5,529			(4,017)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	03/24/2022	03/22/2024	3,999	584.93	62,370				14,745		604			(23,518)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/24/2022	03/22/2024	8,180	377.83	104,470				24,697		823			(39,392)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/24/2022	03/22/2024	21,835	269.28	252,600				59,716		1,666			(95,247)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/24/2022	03/24/2027	9,929	108.57	54,120				37,662		19,919			(8,127)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/24/2022	03/22/2024	13,539	109.79	48,750				11,525		4,758			(18,382)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/24/2022	03/22/2024	7,221	109.90	25,600				6,052		2,415			(9,653)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/24/2022	03/24/2025	7,221	111.01	26,000				12,813		5,645			(6,512)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/24/2022	03/24/2026	9,026	111.34	35,300				21,878		9,974			(6,628)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/30/2022	03/28/2024	7,660	377.83	97,150				23,755		628			(36,632)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/28/2025	9,701	280.83	134,460				66,863		4,131			(33,738)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/28/2024	25,246	293.74	175,680				42,957		2,308			(66,243)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/28/2024	715	977.05	21,700				5,306		155			(8,182)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/28/2025	613		977.05	22,080			10,980		1,771			(5,540)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/30/2026	817		977.05	33,600			20,960		4,727			(6,309)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/30/2027	1,021		976.07	43,600			30,482		8,569			(6,547)					
SPLVSUE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/30/2022	03/28/2024	1,447		206.35	11,010			2,692		181			(4,152)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/31/2022	03/28/2024	78,915		274.97	690,060			168,946		568			(260,557)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/31/2022	03/31/2027	17,076		110.93	79,230			55,435		24,859			(11,898)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/31/2022	03/28/2024	13,481		111.04	43,650			10,687		2,774			(16,482)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/31/2022	03/31/2025	15,278		111.38	55,930			27,914		11,080			(14,008)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/31/2022	03/31/2026	15,278		111.04	64,770			40,448		17,865			(12,161)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/31/2022	03/28/2024	7,661		377.40	98,020			23,998		681			(37,011)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/31/2022	03/28/2024	3,950		581.08	79,380			19,434		936			(29,973)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/06/2022	04/05/2024	4,010		375.18	46,350			11,832		929			(17,453)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/06/2022	04/05/2024	2,587		270.61	25,200			6,433		32			(9,489)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/06/2022	04/05/2024	23,363		287.02	194,040			49,533		8,310			(73,065)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2022	04/05/2024	1,342		967.40	39,390			10,055		1,062			(14,832)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2022	04/04/2025	1,549		967.40	53,250			26,824		8,363			(13,361)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2022	04/06/2026	1,549		967.40	59,250			37,248		15,294			(11,125)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/06/2022	04/06/2027	1,756		967.40	72,420			50,912		23,941			(10,875)					
SPLVSUE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/06/2022	04/05/2024	480		206.21	3,950			1,008		69			(1,487)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	04/07/2022	04/05/2024	5,748		596.45	105,400			26,945		441			(39,743)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/07/2022	04/05/2024	67,806		272.83	586,450			149,922		1,702			(221,130)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	04/07/2022	04/07/2027	27,938		110.73	126,480			88,987		41,938			(18,993)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/07/2022	04/05/2024	4,506		111.95	12,100			3,093		639			(4,563)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/07/2022	04/05/2024	21,629		110.73	69,600			17,793		5,487			(26,244)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	04/07/2022	04/07/2025	21,629		110.73	81,600			41,255		18,415			(20,437)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	04/07/2022	04/07/2026	26,136		110.73	109,330			68,807		32,374			(20,527)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/07/2022	04/05/2024	4,004		375.74	46,050			11,772		544			(17,364)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/13/2022	04/12/2024	723		968.60	21,350			5,659		577			(8,039)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/13/2022	04/12/2024	827		974.41	22,320			5,916		466			(8,405)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/13/2022	04/11/2025	723		979.25	22,190			11,322		2,845			(5,568)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/13/2022	04/13/2026	723		976.34	26,180			16,586		6,065			(4,915)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/13/2022	04/13/2027	1,033		975.38	41,500			29,336		12,490			(6,232)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2022	04/12/2024	6,118		374.44	78,660			20,848		1,750			(29,619)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2022	04/12/2024	367		272.02	3,710			983		4			(1,397)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2022	04/11/2025	11,095		276.33	185,380			94,590		7,897			(46,515)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2022	04/12/2024	15,478		291.94	112,200			29,737		2,525			(42,249)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2022	04/12/2024	1,440	207.87	10,800				2,862		136			(4,067)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/14/2022	04/12/2024	48,961	272.45	404,320				107,314		1,919			(152,455)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	04/14/2022	04/14/2027	13,583	110.54	59,250				41,917		21,016			(8,897)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/14/2022	04/12/2024	7,244	110.31	22,800				6,052		2,331			(8,597)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/14/2022	04/12/2024	9,961	110.65	29,920				7,941		2,773			(11,282)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	04/14/2022	04/14/2025	10,867	109.98	41,760				21,384		11,044			(10,459)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	04/14/2022	04/14/2026	12,678	110.54	51,100				32,409		16,312			(9,594)					
SP500LV8 EUROPEAN S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/14/2022	04/12/2024	8,190	586.67	168,960				44,845		1,986			(63,709)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/14/2022	04/12/2024	6,151	372.05	79,580				21,122		2,482			(30,007)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2022	04/19/2024	726	962.43	22,540				6,194		895			(8,487)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2022	04/19/2024	1,452	965.32	43,120				11,849		1,524			(16,237)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2022	04/17/2025	1,659	964.36	59,200				30,566		9,987			(14,868)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2022	04/20/2026	1,867	965.32	73,980				47,228		19,474			(13,890)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/20/2022	04/20/2027	1,763	965.32	75,990				54,013		25,101			(11,411)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/20/2022	04/19/2024	6,959	374.36	79,560				21,863		1,766			(29,958)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	04/20/2022	04/19/2024	1,103	274.17	9,570				2,630		7			(3,604)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/20/2022	04/17/2025	12,921	277.22	201,960				104,274		8,650			(50,722)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/20/2022	04/19/2024	11,599	292.47	82,500				22,671		1,902			(31,069)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/20/2022	04/19/2024	477	209.31	3,540				973		34			(1,333)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/21/2022	04/19/2024	68,990	272.23	601,600				165,557		4,450			(226,843)					
SP500LV8 EUROPEAN S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/21/2022	04/21/2027	20,831	110.63	89,240				63,481		31,914			(13,401)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	WF	04/21/2022	04/19/2024	4,615	597.51	92,000				25,318		500			(34,690)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/21/2022	04/19/2024	6,340	110.52	19,250				5,298		1,963			(7,259)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/21/2022	04/19/2024	16,303	110.63	48,780				13,424		4,814			(18,393)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	04/21/2022	04/17/2025	17,209	110.74	60,040				31,028		14,858			(15,093)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	04/21/2022	04/21/2026	19,020	110.41	76,860				49,120		25,125			(14,431)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/21/2022	04/19/2024	6,995	372.42	80,080				22,038		2,014			(30,195)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	840	953.87	24,480				6,966		1,746			(9,218)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	1,891	951.97	56,880				16,186		4,318			(21,418)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/27/2022	04/25/2025	16,481	275.77	219,600				114,908		13,071			(55,101)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/27/2022	04/26/2024	4,244	285.55	38,040				10,825		2,383			(14,324)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/26/2024	8,688	367.21	106,880				30,414		5,810			(40,245)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/27/2022	04/26/2024	1,871	266.91	18,050				5,136		94			(6,797)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/25/2025	1,996	951.97	71,250				37,282		16,728			(17,878)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/27/2026	2,101	951.97	84,400				54,291		28,139			(15,847)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/27/2022	04/27/2027	2,416	951.97	105,800				75,614		42,085			(15,887)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/27/2022	04/26/2024	4,837	207.35	32,800				9,334		675			(12,351)					



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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	04/28/2022	04/26/2024	43,709	270.50	361,080				102,897		3,602			(136,151)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	04/28/2022	04/28/2027	32,850	109.48	143,640				102,738		59,018			(21,570)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/28/2022	04/26/2024	8,212	109.48	25,560				7,284		4,044			(9,638)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/28/2022	04/26/2024	24,637	109.59	75,330				21,467		11,626			(28,404)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	04/28/2022	04/28/2025	24,637	109.59	88,830				46,641		27,759			(22,248)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	04/28/2022	04/28/2026	28,287	109.59	113,460				73,063		42,898			(21,303)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/28/2022	04/26/2024	8,940	368.39	107,580				30,657		5,659			(40,565)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/28/2022	04/26/2024	8,616	590.51	160,080				45,618		2,294			(60,361)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	8,152	368.72	92,400				27,179		4,693			(34,793)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/04/2022	05/03/2024	1,883	267.64	15,850				4,662		91			(5,968)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2022	05/02/2025	15,862	274.61	202,100				107,041		9,822			(50,710)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	943	956.24	27,540				8,101		1,835			(10,370)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/03/2024	1,781	955.29	52,870				15,551		3,638			(19,908)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/02/2025	1,781	955.29	62,900				33,315		13,936			(15,783)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/04/2026	1,886	954.34	75,780				49,108		24,408			(14,228)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2022	05/04/2027	2,200	955.29	95,340				68,503		36,670			(14,317)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/05/2022	05/03/2024	73,548	267.85	620,550				182,765		13,099			(233,988)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/05/2022	05/03/2024	8,212	365.31	95,100				28,009		5,815			(35,859)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	05/05/2022	05/03/2024	7,454	564.56	177,840				52,378		9,929			(67,057)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	05/06/2022	05/06/2027	39,515	109.03	165,980				119,437		75,461			(24,924)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/06/2022	05/02/2024	9,189	109.03	27,000				7,936		5,491			(10,209)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/06/2022	05/02/2024	30,325	109.03	89,100				26,189		18,119			(33,689)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	05/06/2022	05/02/2025	31,244	109.03	108,800				57,727		39,668			(27,350)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	05/06/2022	04/30/2026	35,839	109.03	139,230				90,212		59,385			(26,249)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/11/2022	05/10/2024	3,160	284.26	30,600				9,290		20,016			(11,522)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	CS	05/11/2022	05/10/2024	9,890	363.65	117,360				35,629		9,938			(44,192)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/11/2022	05/09/2025	14,232	269.41	186,580				99,996		20,921			(46,816)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/11/2022	05/10/2024	8,604	276.99	94,080				28,562		16,833			(35,426)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2022	05/10/2024	2,659	262.47	25,900				7,863		437			(9,753)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2022	05/10/2024	957	925.18	34,740				10,547		7,581			(13,081)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2022	05/09/2025	957	926.12	41,580				22,284		14,803			(10,433)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2022	05/11/2026	1,170	920.48	59,840				39,061		26,300			(11,235)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2022	05/11/2027	851	921.42	46,880				33,860		22,188			(7,040)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/12/2022	05/10/2024	81,916	267.61	681,090				207,039		18,054			(256,816)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	05/12/2022	05/12/2027	20,245	109.32	82,060				59,314		37,307			(12,323)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/12/2022	05/10/2024	18,404	108.99	53,400				16,233		11,569			(20,135)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	05/12/2022	05/12/2025	16,564	109.32	54,900				29,519		20,052			(13,750)					

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

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/12/2022	05/12/2026	14,723	109.43	54,240				35,442		23,078			(10,184)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/12/2022	05/10/2024	9,620	363.47	113,750				34,578		11,629			(42,891)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CS-	05/12/2022	05/10/2024	5,194	373.36	99,090				30,122		7,862			(37,363)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/18/2022	05/17/2024	744	934.62	23,030				7,209		4,194			(8,672)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/18/2022	05/16/2025	319	948.73	9,570				5,189		2,999			(2,401)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213	952.49	6,960				4,576		2,877			(1,307)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/18/2022	05/18/2027	744	943.09	29,540				21,447		14,875			(4,436)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/18/2022	05/17/2024	6,890	362.47	80,000				25,043		10,082			(30,124)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/18/2022	05/17/2024	1,905	262.53	18,350				5,744		253			(6,910)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/18/2022	05/16/2025	11,648	268.25	153,760				83,374		19,258			(38,581)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/18/2022	05/17/2024	10,340	289.71	67,280				21,061		3,758			(25,334)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/18/2022	05/17/2024	5,274	284.44	49,650				15,542		33,237			(18,696)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/19/2022	05/17/2024	63,621	266.67	552,500				173,177		18,603			(208,329)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/19/2022	05/19/2027	18,408	108.54	80,200				58,272		37,209			(12,043)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/19/2022	05/17/2024	12,885	108.54	39,760				12,462		9,453			(14,992)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/19/2022	05/16/2025	12,885	108.54	46,620				25,301		18,010			(11,708)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/19/2022	05/19/2026	19,328	108.54	77,910				51,275		34,433			(14,628)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/19/2022	05/17/2024	6,890	362.84	80,250				25,154		8,334			(30,260)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	05/19/2022	05/17/2024	2,712	573.58	47,600				14,920		3,059			(17,948)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/25/2022	05/24/2024	7,105	365.57	85,020				27,418		7,315			(32,014)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2022	05/24/2024	6,794	264.66	64,620				20,839		860			(24,333)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/25/2022	05/23/2025	9,308	270.74	126,250				69,252		12,760			(31,678)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/25/2022	05/24/2024	7,089	288.33	54,400				17,543		3,384			(20,484)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/25/2022	05/24/2024	14,045	285.07	131,200				42,310		84,749			(49,403)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2022	05/24/2024	211	911.36	10,160				3,276		2,420			(3,826)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2022	05/24/2024	317	949.21	8,580				2,767		605			(3,231)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2022	05/23/2025	740	944.48	25,900				14,207		6,091			(6,499)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951	945.43	37,170				24,587		12,392			(6,993)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2022	05/25/2027	951	945.43	40,770				29,754		16,358			(6,122)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/25/2022	05/24/2024	490	203.84	3,460				1,116		220			(1,303)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/26/2022	05/24/2024	66,431	269.72	558,480				180,335		9,420			(210,584)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/26/2022	05/24/2024	15,599	108.87	48,450				15,645		10,818			(18,269)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/26/2022	05/23/2025	19,270	108.87	70,350				38,623		25,846			(17,668)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/26/2022	05/26/2026	22,022	108.87	89,760				59,497		37,938			(16,853)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/26/2022	05/26/2027	24,775	108.87	109,080				79,667		48,634			(16,380)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	05/26/2022	05/24/2024	7,088	366.46	84,500				27,285		6,543			(31,862)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	05/26/2022	05/24/2024	1,727	567.08	37,080				11,973		3,122			(13,982)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	06/02/2022	05/31/2024	5,449	366.69	80,800				21,543		5,117			(24,434)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/02/2022	06/02/2025	13,422	272.77	164,520				91,571		15,871			(41,205)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/02/2022	05/31/2024	12,011	290.71	85,680				28,485		4,242			(32,307)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/02/2022	05/31/2024	15,968	285.18	173,420				57,654		96,179			(65,391)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2022	05/31/2024	8,677	264.00	85,560				28,445		1,354			(32,262)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2022	05/31/2024	948	947.41	28,530				9,485		3,350			(10,758)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2022	06/02/2025	1,053	946.46	37,800				21,039		10,711			(9,467)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2022	06/02/2026	1,053	945.51	42,500				28,373		16,224			(7,980)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2022	06/02/2027	1,369	945.51	59,670				43,807		26,658			(8,960)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/03/2022	06/03/2024	3,267	571.34	67,660				22,712		5,236			(25,442)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/03/2022	06/03/2024	5,751	364.04	70,140				23,545		7,466			(26,375)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/06/2022	06/06/2024	57,071	267.28	503,370				171,074		16,322			(189,282)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.36	48,960				16,639		13,357			(18,410)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/06/2022	06/06/2024	15,657	108.25	49,640				16,871		13,825			(18,666)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/06/2022	06/06/2025	18,420	108.25	68,200				38,213		28,234			(17,081)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/06/2022	06/05/2026	21,183	108.47	84,870				56,876		38,950			(15,946)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/06/2022	06/04/2027	23,945	107.49	113,100				83,252		56,116			(17,002)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	8,222	364.86	95,700				32,704		10,039			(36,036)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2022	06/07/2024	5,688	264.24	51,750				17,685		921			(19,486)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/08/2022	06/06/2025	11,614	268.79	154,690				86,837		19,464			(38,814)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/08/2022	06/07/2024	16,253	288.40	128,800				44,016		8,542			(48,499)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/08/2022	06/07/2024	26,027	288.49	293,360				100,253		118,539			(110,464)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/08/2022	06/07/2024	529	938.83	16,800				5,741		2,757			(6,326)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/08/2022	06/06/2025	318	936.94	12,030				6,753		4,034			(3,019)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/08/2022	06/08/2026	424	938.83	17,360				11,662		7,322			(3,259)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/08/2022	06/08/2027	424	937.88	18,920				13,953		9,182			(2,841)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/09/2022	06/07/2024	59,916	267.84	480,000				164,270		15,974			(180,992)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/09/2022	06/07/2024	7,396	109.24	18,880				6,461		4,751			(7,119)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/09/2022	06/07/2024	13,868	108.48	39,750				13,604		11,429			(14,988)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/09/2022	06/06/2025	11,095	108.59	37,200				20,902		15,930			(9,343)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/09/2022	06/09/2026	12,019	108.05	47,840				32,171		23,578			(8,982)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/09/2022	06/09/2027	12,944	110.10	45,640				33,684		21,670			(6,854)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/09/2022	06/07/2024	7,975	363.62	90,770				31,064		11,674			(34,226)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/09/2022	06/07/2024	3,501	568.16	69,480				23,778		7,056			(26,199)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	5,611	358.20	58,400				20,528		14,390			(21,990)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2022	06/13/2025	13,707	262.10	192,240				109,167		39,175			(48,236)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2022	06/14/2024	12,683	285.35	79,100				27,804		10,608			(29,785)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2022	06/14/2024	30,860	286.09	322,180				113,247		175,923			(121,316)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2022	06/14/2024	5,443	256.95	49,700				17,470		3,357			(18,714)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	433	930.13	11,000				3,867		3,223			(4,142)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/14/2024	2,382	936.60	54,340				19,101		13,992			(20,462)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/13/2025	2,815	937.52	77,740				44,146		35,660			(19,506)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/15/2026	3,140	937.52	99,180				67,109		55,767			(18,622)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/15/2022	06/15/2027	3,573	937.52	124,080				91,991		78,126			(18,632)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/15/2022	06/14/2024	11,015	203.12	57,640				20,261		6,614			(21,704)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/16/2022	06/14/2024	56,556	263.25	421,800				148,476		39,329			(159,046)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/16/2022	06/14/2024	3,773	106.87	9,680				3,407		5,112			(3,650)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/16/2022	06/14/2024	41,498	106.77	108,240				38,101		57,906			(40,814)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/16/2022	06/16/2025	46,213	106.77	144,060				82,054		93,735			(36,081)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/16/2022	06/16/2026	53,758	106.66	190,380				128,951		129,122			(35,745)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/16/2022	06/16/2027	62,247	106.24	248,820				184,609		170,288			(37,364)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	06/16/2022	06/14/2024	5,324	358.29	55,480				19,529		11,271			(20,920)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	06/16/2022	06/14/2024	4,599	550.63	100,280				35,299		20,128			(37,812)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/22/2022	06/21/2024	2,601	923.81	72,000				26,011		19,812			(27,111)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/22/2022	06/20/2025	2,927	923.81	96,930				55,674		43,219			(24,321)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/22/2022	06/22/2026	3,252	923.81	121,500				82,803		64,234			(22,813)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/22/2022	06/22/2027	3,685	923.81	150,280				112,000		89,379			(22,567)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/22/2022	06/21/2024	6,701	358.15	74,880				27,051		18,138			(28,196)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/22/2022	06/21/2024	3,104	263.38	20,480				7,399		744			(7,712)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/23/2022	06/21/2024	43,636	263.54	359,950				130,223		28,350			(135,725)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2022	06/21/2024	34,804	106.31	102,490				37,079		51,183			(38,646)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2022	06/21/2024	33,863	107.69	80,640				29,174		33,596			(30,407)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2022	06/23/2025	35,745	107.69	104,500				60,200		58,221			(26,173)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2022	06/23/2026	41,388	107.79	135,960				92,752		80,906			(25,527)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2022	06/23/2027	46,092	107.79	166,110				123,890		100,388			(24,944)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2022	06/23/2025	10,605	266.40	136,920				78,877		21,554			(34,293)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2022	06/21/2024	14,126	285.74	87,750				31,746		11,653			(33,088)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2022	06/21/2024	23,054	286.28	217,140				78,557		130,430			(81,876)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/23/2022	06/21/2024	6,411	358.40	72,680				26,294		16,485			(27,405)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2022	06/21/2024	2,758	556.30	58,940				21,323		9,318			(22,224)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/29/2022	06/28/2024	1,549	257.42	14,920				5,536		737			(5,618)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	5,300	357.02	63,840				23,686		15,911			(24,039)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	863	921.19	26,320				9,765		9,022			(9,911)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/28/2024	1,079	918.41	34,300				12,726		12,320			(12,916)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/27/2025	1,187	919.34	42,900				24,920		22,187			(10,764)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/29/2026	1,403	917.49	56,940				39,082		34,308			(10,691)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/29/2022	06/29/2027	1,511	917.49	65,520				49,086		43,097			(9,839)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2022	06/30/2025	5,278	268.97	65,240				38,007		9,267			(16,340)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2022	06/28/2024	17,310	284.49	121,920				45,300		17,435			(45,972)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/30/2022	06/28/2024	22,754	289.38	178,750				66,416		99,415			(67,401)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/30/2022	06/28/2024	32,167	262.39	294,100				109,275		27,352			(110,895)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/30/2022	06/28/2024	5,296	357.31	64,030				23,791		15,484			(24,144)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/30/2022	06/28/2024	15,938	105.70	54,230				20,150		30,017			(20,448)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/30/2022	06/30/2025	13,126	105.59	51,940				30,259		32,786			(13,009)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/30/2022	06/30/2026	17,814	105.70	76,380				52,479		49,030			(14,341)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/30/2022	06/30/2027	16,876	105.70	77,040				57,759		49,302			(11,569)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2022	07/05/2024	1,074	928.95	30,900				11,740		8,817			(11,651)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2022	07/07/2025	859	923.37	31,200				18,350		14,939			(7,814)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2022	07/07/2026	1,074	928.95	40,400				27,926		22,109			(7,585)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2022	07/07/2027	1,289	928.95	52,200				39,310		31,812			(7,839)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/07/2022	07/05/2024	3,081	355.58	36,520				13,875		10,828			(13,770)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/07/2022	07/05/2024	1,552	257.92	13,840				5,258		946			(5,219)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/07/2022	07/05/2024	1,981	204.13	11,120				4,225		1,089			(4,193)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/08/2022	07/08/2025	14,006	266.55	180,560				106,361		30,218			(45,223)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/08/2022	07/08/2024	6,895	285.46	41,800				16,011		6,426			(15,718)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/08/2022	07/08/2024	41,765	285.49	379,610				145,403		256,811			(142,745)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/08/2022	07/08/2024	70,008	263.99	586,450				224,629		47,354			(220,523)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/08/2022	07/08/2024	3,909	563.34	83,000				31,792		13,343			(31,211)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/08/2022	07/08/2024	11,239	103.46	52,440				20,086		34,956			(19,719)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/08/2022	07/08/2024	19,668	106.44	61,110				23,407		30,992			(22,979)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	07/08/2022	07/08/2025	25,288	106.44	91,530				53,917		54,918			(22,924)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	07/08/2022	07/08/2026	26,225	106.55	103,880				71,879		64,355			(19,504)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	07/08/2022	07/08/2027	31,844	106.55	135,660				102,236		84,161			(20,371)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/08/2022	07/08/2024	3,081	355.07	36,850				14,115		11,243			(13,857)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	1,189	926.97	32,230				12,543		10,668			(12,136)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	1,189	923.26	34,210				13,313		12,023			(12,882)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/11/2025	1,405	923.26	47,450				28,136		24,603			(11,906)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/13/2026	1,513	923.26	56,980				39,625		34,103			(10,698)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/13/2027	1,730	923.26	70,240				53,130		46,082			(10,548)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/13/2022	07/12/2024	2,805	355.47	33,200				12,920		10,073			(12,501)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/13/2022	07/12/2024	1,556	257.36	14,360				5,588		834			(5,407)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/13/2022	07/12/2024	2,484	200.87	16,650				6,479		2,536			(6,270)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/14/2022	07/14/2025	12,486	267.99	153,780				91,442		24,685			(38,515)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/14/2022	07/12/2024	17,120	281.94	117,500				45,791		26,208			(44,305)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/14/2022	07/12/2024	17,242	281.91	178,360				69,509		142,417			(67,254)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/14/2022	07/12/2024	50,394	263.12	433,580				168,971		40,255			(163,488)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/14/2022	07/12/2024	47,780	106.52	145,350				56,645		74,455			(54,807)					

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/14/2022	07/12/2024	27,169	106.63	81,490				31,758		41,188			(30,727)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	29,979	106.63	105,600				62,793		63,292			(26,448)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	36,537	106.63	143,130				99,634		88,863			(26,874)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	39,348	106.63	166,320				125,897		103,155			(24,975)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	07/14/2022	07/12/2024	2,536	353.81	29,250				11,399		9,128			(11,029)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	07/14/2022	07/12/2024	1,770	554.38	41,580				16,204		8,950			(15,678)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2022	07/19/2024	2,728	256.35	24,780				9,885		2,291			(9,331)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/20/2022	07/19/2024	6,468	355.21	74,060				29,544		24,217			(27,887)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2022	07/19/2024	1,183	931.79	31,680				12,638		6,889			(11,929)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2022	07/19/2024	2,151	930.86	58,400				23,297		13,020			(21,990)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	2,473	931.79	80,040				47,981		31,144			(20,083)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903	931.79	106,650				74,685		50,454			(20,024)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226	931.79	130,200				98,990		69,384			(19,551)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/20/2022	07/19/2024	994	199.84	7,240				2,888		1,240			(2,726)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	11,332	268.71	138,300				83,135		21,459			(34,638)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/21/2022	07/19/2024	7,293	269.86	86,600				34,596		35,605			(32,654)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/21/2022	07/19/2024	33,145	283.88	303,620				121,292		234,741			(114,485)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/21/2022	07/19/2024	46,218	266.12	383,760				153,307		22,046			(144,703)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/21/2022	07/19/2024	26,110	107.02	79,800				31,879		36,151			(30,090)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/21/2022	07/19/2024	27,042	107.13	81,490				32,554		36,396			(30,727)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	28,907	107.13	102,300				61,383		56,080			(25,692)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	34,502	107.13	135,790				95,186		78,427			(25,496)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	37,300	107.13	158,000				120,214		92,189			(23,726)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	07/21/2022	07/19/2024	4,306	560.92	92,620				37,001		16,309			(34,924)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	07/21/2022	07/19/2024	6,432	357.25	72,680				29,035		17,031			(27,405)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	2,561	934.44	75,120				30,700		18,652			(28,286)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	2,667	932.57	94,000				56,961		39,312			(23,586)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094	933.51	119,770				84,456		59,991			(22,488)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/27/2022	07/27/2027	3,414	933.51	142,720				109,065		80,265			(21,431)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	3,059	357.82	37,730				15,420		9,350			(14,207)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2022	07/26/2024	1,156	261.25	9,540				3,899		490			(3,592)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/28/2022	07/26/2024	37,509	268.72	327,240				133,927		12,284			(123,391)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	10,885	271.21	130,790				79,470		17,302			(32,757)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/28/2022	07/26/2024	9,281	281.81	86,060				35,221		14,590			(32,450)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/28/2022	07/26/2024	21,380	285.32	200,690				82,135		136,833			(75,673)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/28/2022	07/26/2024	15,790	107.33	49,356				20,200		20,387			(18,611)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/28/2022	07/26/2024	36,225	107.33	113,229				46,340		46,770			(42,695)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	38,083	107.33	139,945				85,033		71,729			(35,050)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	41,798	107.22	172,499				121,758		93,929			(32,388)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	47,371	107.22	210,798				161,206		115,856			(31,654)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/28/2022	07/26/2024	3,039	359.41	38,060				15,577		8,182			(14,351)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	07/28/2022	07/26/2024	2,690	580.77	48,160				19,710		4,199			(18,160)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/03/2022	08/02/2024	11,595	360.40	141,960				59,383		29,308			(53,455)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/03/2022	08/02/2024	767	262.88	6,220				2,602		288			(2,342)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	637	943.76	17,580				7,354		3,460			(6,620)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	2,973	935.28	93,520				39,120		21,586			(35,215)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	3,185	936.22	114,900				70,363		43,913			(28,830)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610	935.28	145,860				103,554		68,285			(27,386)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034	935.28	175,560				134,835		92,998			(26,363)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	08/04/2022	08/02/2024	49,433	269.04	416,290				174,367		14,662			(156,969)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	06/26/2025	9,270	106.25	39,200				23,509		20,691			(10,181)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	31,519	107.33	119,000				72,938		59,565			(29,886)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	06/24/2026	8,343	106.35	38,160				26,798		20,960			(7,372)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	38,009	107.54	155,390				110,300		81,734			(29,256)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	50,987	107.22	232,100				178,236		124,817			(34,949)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/04/2022	08/02/2024	3,265	572.15	71,570				29,978		9,410			(26,987)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	11,677	274.24	120,280				73,851		14,896			(30,125)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	9,263	281.76	86,060				36,047		15,114			(32,450)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	25,578	284.25	252,580				105,795		178,840			(95,239)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/04/2022	08/02/2024	37,082	107.22	122,000				51,101		49,960			(46,002)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	11,815	361.74	148,350				62,138		30,842			(55,938)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	6,048	364.85	64,900				27,761		12,438			(24,438)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	1,146	261.29	10,710				4,581		576			(4,033)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	2,651	942.02	73,250				31,333		13,595			(27,582)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	2,439	942.02	67,390				28,826		11,139			(25,376)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	2,651	942.02	86,750				53,670		25,545			(21,767)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/10/2026	3,075	942.02	113,390				81,036		39,955			(21,290)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/10/2027	3,606	942.02	142,800				110,212		55,702			(21,444)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	1,952	203.92	13,680				5,852		1,451			(5,151)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	7,586	264.70	102,400				63,516		20,272			(25,647)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	8,225	281.32	75,900				32,509		14,420			(28,619)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	36,246	283.60	346,080				148,233		267,825			(130,495)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	08/11/2022	08/09/2024	70,957	267.50	602,300				257,977		29,475			(227,107)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	08/11/2022	08/09/2024	6,062	363.65	66,660				28,552		9,218			(25,135)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	3,236	593.67	55,760				23,883		4,008			(21,025)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/12/2022	08/09/2024	19,481	107.90	57,120				24,498		22,167			(21,568)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/12/2022	08/09/2024	42,672	107.58	131,100				56,227		52,943			(49,502)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	44,527	107.58	160,800				99,884		81,052			(40,274)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/12/2022	08/12/2026	51,948	107.58	208,880				149,560		111,569			(39,219)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/12/2022	08/12/2027	57,514	107.69	246,760				190,713		133,294			(37,055)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	3,390	204.85	24,920				10,895		2,193			(9,384)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	9,390	360.63	114,240				49,946		28,223			(43,017)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	1,694	932.22	56,320				24,623		11,423			(21,207)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	2,647	940.72	77,750				33,993		13,101			(29,277)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	2,965	939.77	102,480				64,047		30,383			(25,714)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282	939.77	125,550				90,317		44,580			(23,573)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/17/2022	08/17/2027	3,600	940.72	145,860				113,123		56,891			(21,903)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/18/2022	08/16/2024	88,761	266.25	818,720				358,419		48,570			(308,712)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/18/2022	08/16/2024	15,790	107.55	47,600				20,838		20,010			(17,948)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/18/2022	08/16/2024	36,225	107.55	109,200				47,806		45,905			(41,176)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	39,012	107.44	140,280				87,894		73,038			(35,134)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/18/2022	08/18/2026	45,514	107.44	182,280				131,250		99,880			(34,224)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/18/2022	08/18/2027	49,229	107.55	210,410				163,299		116,205			(31,596)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	9,667	360.95	116,200				50,870		24,252			(43,815)						
SP00LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/18/2022	08/16/2024	4,322	801.35	71,300				31,214		2,952			(26,889)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	5,695	267.08	69,600				43,608		13,019			(17,432)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/18/2022	08/16/2024	7,171	283.65	57,200				25,041		10,110			(21,568)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/18/2022	08/16/2024	27,411	284.59	251,160				109,953		189,789			(94,704)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/24/2022	08/23/2024	1,464	203.92	10,230				4,569		1,174			(3,852)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/24/2022	08/24/2027	1,816	932.30	78,710				61,341		43,847			(11,819)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/24/2022	08/24/2026	1,602	934.17	61,200				44,314		31,249			(11,491)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/24/2022	08/22/2025	1,709	934.17	56,960				35,957		25,034			(14,292)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/24/2022	08/23/2024	1,282	932.30	36,360				16,240		10,921			(13,691)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	08/24/2022	08/23/2024	9,198	360.22	97,680				43,629		20,623			(36,781)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/25/2022	08/25/2027	27,050	106.88	116,290				90,691		69,228			(17,463)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/25/2022	08/25/2026	23,319	107.10	91,250				66,134		53,778			(17,133)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	21,453	107.21	74,520				47,084		41,915			(18,715)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/25/2022	08/23/2024	18,655	107.10	56,000				25,045		26,818			(21,116)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/25/2022	08/23/2024	16,789	107.21	49,500				22,138		23,499			(18,665)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/25/2022	08/23/2024	79,710	266.49	640,240				286,341		44,518			(241,413)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	4,201	267.60	46,970				29,725		9,399			(11,764)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/25/2022	08/23/2024	13,369	280.91	108,040				48,320		25,779			(40,738)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/25/2022	08/23/2024	29,348	283.09	267,260				119,529		227,784			(100,775)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/25/2022	08/23/2024	9,161	361.66	95,700				42,801		22,148			(36,085)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/25/2022	08/23/2024	5,114	597.08	88,020				39,366		4,738			(33,189)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2022	08/30/2024	1,620	927.63	41,100				18,746		12,743			(15,476)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2022	08/30/2024	1,944	928.55	48,420				22,084		14,727			(18,232)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/31/2022	08/30/2024	9,568	354.27	109,820				50,089		43,128			(41,352)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2022	08/29/2025	1,944	928.55	58,680				37,412		27,986			(14,724)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2022	08/31/2026	2,484	926.70	87,400				63,697		48,190			(16,410)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2022	08/31/2027	2,808	928.55	106,080				83,071		63,659			(15,929)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/31/2022	08/30/2024	2,468	203.43	15,050				6,864		1,946			(5,667)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/01/2022	08/29/2025	8,518	263.43	95,480				60,932		25,826			(23,980)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/01/2022	08/30/2024	14,299	278.19	106,470				48,630		36,744			(40,146)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/01/2022	08/30/2024	32,118	279.93	297,000				135,653		309,106			(111,989)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/01/2022	08/30/2024	39,772	258.87	371,280				169,580		70,095			(139,997)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2022	08/30/2024	46,040	106.74	127,890				58,413		72,899			(48,223)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2022	08/30/2024	34,765	106.53	99,900				45,629		57,914			(37,669)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2022	08/29/2025	37,583	106.64	125,600				80,153		81,097			(31,544)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2022	09/01/2026	43,221	106.32	166,520				121,475		111,009			(31,265)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/01/2022	09/01/2027	46,979	106.53	191,000				149,677		125,453			(28,681)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/01/2022	08/30/2024	9,605	352.92	112,540				51,402		47,908			(42,435)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	09/01/2022	08/30/2024	1,733	595.62	25,650				11,716		1,588			(9,672)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/08/2022	09/06/2024	9,582	355.17	103,020				48,061		40,668			(38,845)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/08/2022	09/06/2024	4,287	257.34	36,300				16,935		4,324			(13,688)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/08/2022	09/06/2024	1,618	930.12	40,500				18,894		15,263			(15,271)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/08/2022	09/08/2025	1,618	930.12	50,250				32,444		25,970			(12,585)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/08/2022	09/08/2026	1,941	929.19	70,920				52,081		40,826			(13,316)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/08/2022	09/08/2027	2,265	930.12	90,930				71,611		54,566			(13,654)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/09/2022	09/09/2025	15,065	263.79	170,820				110,448		45,369			(42,783)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/09/2022	09/09/2024	5,855	284.49	32,640				15,321		8,250			(12,274)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/09/2022	09/09/2024	21,707	282.42	185,440				87,042		178,270			(69,731)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/09/2022	09/09/2024	57,229	261.31	486,000				228,118		74,655			(182,751)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2022	09/09/2024	14,082	106.94	38,700				18,165		21,490			(14,552)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2022	09/09/2025	16,898	106.20	60,300				38,989		39,415			(15,103)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2022	09/09/2026	15,959	107.15	56,950				41,861		36,676			(10,693)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/09/2022	09/09/2027	18,776	106.83	74,800				58,950		48,427			(11,232)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	9,846	355.82	108,500				50,928		40,222			(40,799)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/09/2022	09/09/2024	4,008	592.61	67,200				31,542		5,426			(25,269)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/14/2022	09/13/2024	652	930.34	14,460				6,878		6,152			(5,445)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/14/2022	09/13/2024	869	927.58	20,240				9,627		8,901			(7,621)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/14/2022	09/12/2025	978		925.74	29,340			19,088		17,070			(7,362)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/14/2022	09/14/2026	869		928.50	29,760			21,979		18,429			(5,588)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/14/2022	09/14/2027	1,087		928.50	41,700			32,980		26,699			(6,262)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/14/2022	09/13/2024	9,066		352.96	100,160			47,638		46,190			(37,715)						
SP1AESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2022	09/13/2024	4,312		253.29	41,360			19,672		7,315			(15,574)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/15/2022	09/13/2024	40,849		260.01	315,880			150,453		63,933			(119,108)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/15/2022	09/13/2024	15,974		107.27	40,630			19,352		22,933			(15,320)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/15/2022	09/13/2024	16,914		106.63	47,340			22,548		28,272			(17,850)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/15/2022	09/12/2025	14,095		106.73	45,900			29,889		30,343			(11,528)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/15/2022	09/15/2026	20,673		106.63	76,120			56,270		51,386			(14,292)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/15/2022	09/15/2027	20,673		106.10	86,240			68,254		58,438			(12,950)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/15/2022	09/15/2025	9,000		260.14	100,970			65,847		34,831			(25,289)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/15/2022	09/13/2024	17,109		280.26	156,960			74,760		162,422			(59,184)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	09/15/2022	09/13/2024	9,112		351.19	98,240			46,791		46,446			(37,043)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/15/2022	09/13/2024	4,270		572.37	93,280			44,429		14,929			(35,173)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/19/2025	4,279		911.53	133,770			87,898		97,881			(33,565)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	1,207		917.91	27,720			13,455		16,595			(10,438)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	3,949		910.61	102,240			49,626		65,644			(38,498)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/21/2026	5,046		912.44	180,320			134,050		134,973			(33,856)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/21/2027	4,937		911.53	195,300			155,220		151,755			(29,327)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2022	09/20/2024	4,975		202.00	28,800			13,979		5,234			(10,845)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/21/2022	09/20/2024	8,570		348.30	100,200			48,636		60,515			(37,730)						
SP1AESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2022	09/20/2024	3,955		255.14	30,021			14,572		5,252			(11,304)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/22/2022	09/20/2024	53,789		255.53	447,120			217,333		147,796			(168,594)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/22/2022	09/20/2024	24,586		105.64	71,500			34,754		51,245			(26,960)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/22/2022	09/20/2024	50,118		105.75	143,630			69,815		102,086			(54,158)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/22/2022	09/22/2025	10,683		257.79	115,830			76,290		48,481			(29,010)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/22/2022	09/20/2024	10,328		276.26	76,440			37,155		33,302			(28,823)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/22/2022	09/20/2024	37,982		279.08	341,320			165,906		389,630			(128,700)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/22/2022	09/22/2025	54,846		105.75	183,860			121,097		138,152			(46,049)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/22/2022	09/18/2026	62,411		105.75	231,000			171,723		173,472			(43,491)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/22/2022	09/22/2027	69,976		105.64	281,200			223,647		207,592			(42,226)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/22/2022	09/20/2024	8,603		346.96	98,400			47,830		66,060			(37,103)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/22/2022	09/20/2024	7,053		571.68	146,520			71,219		26,642			(55,248)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	408		1,692.94	9,380								(6,996)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	09/28/2022	10/03/2023	4,200		11,493.83	42,000								(31,329)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	09/28/2022	10/03/2023	353		2,234.23	13,120								(9,785)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	40		29,297.85	19,320								(14,410)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	34	29,891.52		54,200								(40,424)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	09/28/2027	1,983	916.71		65,700			52,473		53,403			(9,866)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	09/28/2026	1,873	915.80		56,950			42,614		44,578			(10,693)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	09/26/2025	1,102	916.71		28,900			19,178		20,778			(7,251)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	09/27/2024	1,432	914.90		31,590			15,642		18,277			(11,895)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	10/03/2023	1,212	904.00		24,420								(18,213)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2022	10/03/2023	771	916.71		11,130								(8,301)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	09/28/2022	10/03/2023	24,402	356.63		223,440								(166,650)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	09/28/2022	10/03/2023	25,273	365.58		132,240								(98,630)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/28/2022	10/03/2023	5,189	256.04		19,630								(14,641)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2022	09/27/2024	8,915	348.08		94,550			46,816		64,569			(35,603)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	8,052	350.52		52,080								(38,843)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	25,881	354.34		128,700								(95,989)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/28/2022	10/03/2023	12,366	346.69		101,480								(75,688)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/29/2022	10/04/2023	86,736	254.54		508,300			1,366					(379,147)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/29/2022	09/27/2024	47,097	254.54		373,200			185,051		146,946			(140,721)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	10/04/2023	24,703	106.19		42,640								(31,806)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	10/04/2023	8,551	105.03		19,080								(14,232)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	09/27/2024	27,553	105.88		71,340			35,374		54,776			(26,900)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	09/29/2025	31,354	106.09		94,050			62,555		75,036			(23,556)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	09/29/2026	36,105	106.09		121,220			90,789		96,211			(22,760)					
5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/29/2022	09/29/2027	40,855	106.19		146,630			117,190		113,875			(22,019)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/29/2022	10/04/2023	2,500	1.01		55,250								(41,212)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/29/2022	10/04/2023	640	3,308.55		51,870				139				(38,691)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	157	29,254.83		97,106			261					(72,433)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	10/04/2023	16,315	255.07		83,640			225					(62,388)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	09/29/2025	14,325	255.83		156,600			104,159		73,965			(39,222)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	10/04/2023	8,202	268.50		53,460								(39,877)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	09/27/2024	7,829	277.89		45,360			22,492		22,249			(17,104)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	10/04/2023	34,995	277.73		211,460			568					(157,731)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/29/2022	09/27/2024	34,274	278.01		293,550			145,556		375,956			(110,688)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/29/2022	10/04/2023	12,401	345.00		105,780			284					(78,903)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/29/2022	10/04/2023	25,668	352.28		137,060			368					(102,235)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/29/2022	10/04/2023	7,787	348.82		52,380			141					(39,071)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	09/29/2022	09/27/2024	8,940	346.04		96,720			47,958		67,287			(36,470)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/29/2022	10/04/2023	25,423	363.08		129,630			348					(96,693)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/29/2022	10/04/2023	24,546	354.18		229,320			616					(171,053)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/29/2022	10/04/2023	3,799	341.52		25,480			68					(19,006)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/29/2022	09/27/2024	1,599	568.48		27,680			13,725		7,217			(10,437)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	992	2,183.17		52,250			140					(38,974)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	09/29/2022	10/04/2023	4,100	11,164.78	39,770				107					(29,665)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	269	11,131.28	50,610				136					(37,751)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/29/2022	10/04/2023	1,552	1,674.93	54,314				146					(40,514)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	10/05/2022	10/11/2023	397	1,738.01	10,080				217		17,485			(7,498)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	10/05/2022	10/11/2023	284	1,725.67	42,550				914		30,994			(31,652)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	3,600	11,573.18	37,440				804		0			(27,851)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	40	29,850.03	20,520				441		34,743			(15,265)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	20	29,698.66	40,980				880		76,164			(30,484)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	8,014	347.62	92,400				46,633		60,239			(34,793)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	16,601	348.67	135,140				2,903		6,690			(100,529)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	25,188	354.95	137,280				2,949		8			(102,121)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	9,159	351.81	61,440				1,320		209			(45,704)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/05/2022	10/11/2023	5,177	256.39	20,250				435		1			(15,064)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/05/2022	10/11/2023	5,575	249.86	37,687				810		1			(28,035)				
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/05/2022	10/04/2024	2,389	249.86	21,864				11,034		5,979			(8,233)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	1,541	908.31	29,260				629		2,236			(21,766)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	1,872	917.39	41,140				20,763		26,590			(15,491)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/04/2024	1,872	908.31	47,940				24,195		33,425			(18,052)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/03/2025	2,422	906.49	77,440				51,880		60,468			(19,431)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/05/2026	2,092	908.31	73,340				55,227		59,262			(13,770)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/05/2027	3,083	907.40	122,360				98,190		98,877			(18,374)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	1,505	196.48	8,880				191		8			(6,606)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/05/2022	10/11/2023	299	2,301.79	13,090				281		20,966			(9,737)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/05/2022	10/11/2023	31,982	364.92	166,100				3,568		3			(123,559)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/05/2022	10/11/2023	23,551	354.25	247,050				5,307		414			(183,777)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/06/2022	10/12/2023	81,423	256.98	413,920				9,996		8			(307,909)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	61,068	254.94	491,400				248,331		185,297			(185,290)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/12/2023	13,912	257.62	59,500				1,437		1			(44,261)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/06/2025	9,539	256.62	102,240				68,648		47,464			(25,607)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/12/2023	10,051	268.89	65,340				1,578		5,632			(48,606)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/04/2024	6,701	273.19	50,400				25,470		28,744			(19,004)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/12/2023	39,112	278.13	256,150				6,186		351,762			(190,546)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/06/2022	10/04/2024	32,653	279.24	284,830				143,940		333,999			(107,400)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	31,253	105.59	66,990				1,618		20,461			(49,833)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	10,418	105.59	22,330				539		6,820			(16,611)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/04/2024	20,835	105.59	59,620				30,129		44,388			(22,481)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/04/2024	43,565	105.69	122,820				62,068		90,741			(46,311)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/06/2025	45,459	105.59	152,160				102,167		117,988			(38,110)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/06/2026	53,035	105.69	193,760				146,036		148,992			(36,380)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/06/2027	58,718	105.59	232,500				186,700		175,495			(34,913)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	1,100	1.02	14,630				353		25,248			(10,883)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	CITI	10/06/2022	10/12/2023	379		3,484.95	24,700			597		50,617			(18,374)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	16,342		348.44	127,144			3,071		8,813			(94,581)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	24,943		354.71	127,594			3,081		27			(94,916)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	8,888		351.58	56,467			1,364		402			(42,005)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/04/2024	8,028		347.04	95,323			48,172		67,175			(35,943)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	32,440		363.38	159,840			3,860		3			(118,903)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	23,672		352.77	240,570			5,810		6,467			(178,957)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/06/2022	10/12/2023	4,092		342.17	24,360			588		7,470			(18,121)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	10/06/2022	10/04/2024	4,599		563.65	88,550			44,749		24,801			(33,389)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	10/06/2022	10/12/2023	5,012		163.14	8,160			197		17,918			(6,070)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	107		29,777.30	56,512			1,365		95,736			(42,038)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	1,075		2,325.45	61,350			1,482		106,302			(45,637)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	10/06/2022	10/12/2023	3,600		11,485.50	37,440			904		0			(27,851)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	287		11,347.67	65,505			1,582		118,569			(48,728)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/06/2022	10/12/2023	1,141		1,745.50	41,900			1,012		45,711			(31,169)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	10/12/2022	10/17/2023	296		1,677.63	8,920			335		15,970			(6,654)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	NS	10/12/2022	10/17/2023	5,000		10,785.62	44,000			1,651		3,596			(32,820)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/12/2022	10/17/2023	266		2,246.09	44,400			1,666		75,586			(33,119)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/12/2022	10/17/2023	24		28,509.78	9,660			363		15,362			(7,206)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/12/2022	10/17/2023	45		28,860.31	88,920			3,337		211,781			(66,327)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	10/12/2022	10/11/2024	3,044		197.89	16,620			8,545		7,292			(6,258)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	10/12/2022	10/17/2023	7,103		197.89	27,860			1,046		6			(20,781)					
BESGUVX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/12/2027	3,443		898.68	126,790			102,223		126,882			(19,039)					
BESGUVX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/12/2026	2,998		899.58	102,330			77,539		98,563			(19,213)					
BESGUVX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/10/2025	2,665		893.28	89,520			60,537		83,326			(22,462)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	2,332		899.58	60,060			30,879		51,430			(22,615)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	6,219		904.99	146,720			75,433		121,059			(55,247)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	1,666		899.58	32,700			1,227		13,301			(24,391)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	2,110		899.58	41,420			1,555		16,848			(30,896)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/11/2024	8,662		345.99	94,200			48,431		72,757			(35,471)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	19,923		346.34	152,490			5,723		41,638			(113,744)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	27,718		354.30	123,840			4,648		1,591			(92,374)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	10/12/2022	10/17/2023	6,352		343.56	57,420			2,155		26,077			(42,830)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/12/2022	10/17/2023	10,012		255.70	36,288			1,362		1			(27,067)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/12/2022	10/17/2023	1,201		246.21	9,539			358		29			(7,115)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/12/2022	10/11/2024	801		249.95	6,695			3,442		2,021			(2,521)					
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/12/2022	10/17/2023	28,787		360.17	161,700			6,069		9			(120,614)					
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/12/2022	10/17/2023	14,687		348.25	6,606			6,606		34,984			(131,281)					
MSD6 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	10/13/2022	10/18/2023	50,004		276.59	346,110			13,915		525,388			(258,168)					
MSD6 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	10/13/2022	10/11/2024	19,426		276.59	184,140			94,798		232,479			(69,433)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/13/2022	10/18/2023	105,252	253.60	653,920				26,291		14,377			(487,767)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/13/2022	10/11/2024	73,440	254.88	562,870				289,774		228,649			(212,239)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,964	105.08	43,470				1,748		23,092			(32,425)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,013	105.19	40,400				1,624		20,272			(30,135)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/11/2024	26,619	105.19	75,320				38,776		61,987			(28,401)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/11/2024	36,125	105.19	102,220				52,624		84,125			(38,544)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/10/2025	38,977	105.08	129,970				87,969		109,378			(32,642)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/13/2026	44,681	105.19	162,150				122,975		134,034			(30,445)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/13/2027	50,385	105.19	195,040				157,354		157,564			(29,288)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	10/13/2022	10/18/2023	2,300	0.99	49,220				1,979		82,401			(36,714)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	CITI	10/13/2022	10/18/2023	625	3,389.29	49,140				1,976		100,338			(36,654)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	153	29,708.29	105,984				4,261		177,798			(79,055)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	999	2,285.72	53,222				2,140		88,396			(39,699)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	4,900	11,033.58	43,120				1,734		0			(32,164)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	344	10,823.94	94,164				3,786		170,414			(70,238)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/13/2022	10/18/2023	810	1,709.39	24,696				993		35,206			(18,421)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/11/2024	8,941	346.35	95,468				49,148		78,506			(35,998)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	19,902	346.70	152,138				6,117		35,125			(113,482)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	27,690	354.67	123,178				4,952		687			(91,880)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/13/2022	10/18/2023	6,346	343.92	57,374				2,307		23,847			(42,796)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/13/2022	10/18/2023	19,997	255.79	86,500				3,478		20			(64,521)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	10/13/2022	10/13/2025	11,998	255.04	126,900				86,004		66,172			(31,783)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/13/2022	10/18/2023	9,721	266.64	67,600				2,718		19,738			(50,424)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/13/2022	10/11/2024	12,713	272.79	90,780				46,735		57,093			(34,230)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	28,914	362.25	169,290				8,806		69			(126,276)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	14,311	350.61	174,930				7,033		20,184			(130,483)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/13/2022	10/18/2023	7,301	342.05	60,750				2,442		19,777			(45,314)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/13/2022	10/11/2024	2,198	569.54	39,820				20,500		12,034			(15,015)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	10/19/2022	10/24/2023	5,400	11,103.38	56,700				3,189		20,845			(42,293)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	10/19/2022	10/24/2023	435	2,283.17	17,400				979		29,911			(12,979)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	43	30,423.81	22,490				1,265		41,453			(16,776)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	16	30,606.35	29,050				1,634		50,647			(21,669)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/19/2027	3,885	901.84	137,900				111,700		138,354			(20,708)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/19/2026	3,552	900.94	119,040				90,761		114,938			(22,351)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/17/2025	3,108	900.94	94,360				64,404		86,207			(23,676)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/18/2024	2,775	901.84	69,250				36,258		58,601			(26,076)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/18/2024	555	895.53	15,350				8,037		13,481			(5,780)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	1,998	900.94	38,520				2,167		15,680			(28,733)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	1,665	892.83	38,550				2,168		23,263			(28,755)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/18/2024	2,011	198.48	12,440				6,513		4,536			(4,684)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	8,548	197.88	41,310				2,324		344			(30,814)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	16,908	354.01	181,540				10,211		11,399			(135,413)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/19/2022	10/24/2023	40,229	362.93	242,880				13,661		314			(181,167)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/18/2024	1,201	249.75	10,350				5,419		2,876			(3,897)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	2,402	249.75	14,640				823		19			(10,920)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/19/2022	10/24/2023	11,211	255.99	38,920				2,189		7			(29,031)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/19/2022	10/24/2023	8,402	347.93	53,441				3,006		11,930			(39,862)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/19/2022	10/24/2023	28,971	352.41	134,820				7,583		6,933			(100,564)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/19/2022	10/24/2023	17,962	344.47	142,532				8,017		63,286			(106,316)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/19/2022	10/18/2024	4,346	345.17	45,449				23,796		41,084			(17,114)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/20/2022	10/25/2023	100,242	252.88	594,360				35,020		41,460			(443,341)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/20/2022	10/18/2024	78,536	253.13	612,920				321,339		293,253			(231,111)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/25/2023	36,060	105.27	78,280				4,612		38,285			(58,390)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/25/2023	38,907	105.06	88,560				5,218		47,762			(66,058)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/18/2024	31,315	104.74	97,350				51,038		80,101			(36,707)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/18/2024	52,192	105.06	154,550				81,027		125,334			(58,276)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/20/2025	55,988	105.27	187,030				127,931		153,194			(46,843)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/20/2026	64,528	104.64	252,960				193,038		207,472			(47,495)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	10/20/2022	10/20/2027	70,222	105.27	274,540				222,527		217,667			(41,226)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	CITI	10/20/2022	10/25/2023	900	0.99	23,490				1,384		40,062			(17,521)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	10/20/2022	10/25/2023	487	3,447.44	42,670				2,514		81,161			(31,828)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/25/2023	148	30,090.92	84,420				4,974		141,324			(62,970)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/25/2023	1,236	2,263.11	60,228				3,549		100,547			(44,925)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	5,500	11,046.71	59,950				3,532		101,283			(44,717)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/20/2022	10/25/2023	299	10,781.58	71,676				4,223		128,018			(53,464)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/20/2022	10/25/2023	939	1,670.30	23,328				1,374		36,351			(17,401)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/25/2023	16,023	254.13	76,400				4,501		362			(56,988)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/20/2025	13,620	253.88	147,560				100,933		83,844			(36,958)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/25/2023	4,868	267.86	30,160				1,777		9,069			(22,497)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/18/2024	22,092	272.13	159,300				83,517		109,260			(60,067)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/25/2023	51,884	277.81	318,240				18,751		488,310			(237,379)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/20/2022	10/18/2024	28,825	278.09	248,000				130,020		320,421			(93,512)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/18/2024	4,353	344.95	44,400				23,278		38,907			(16,742)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	17,991	344.26	138,880				8,183		66,948			(103,592)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	29,018	352.19	132,000				7,777		8,395			(98,460)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/25/2023	8,415	347.71	52,200				3,076		13,159			(38,937)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	40,344	362.24	242,880				14,311		662			(181,167)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	17,248	353.00	188,210				11,089		17,426			(140,388)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/20/2022	10/18/2024	1,802	567.39	35,010				18,355		11,083			(13,201)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/20/2022	10/25/2023	5,847	340.00	57,200				3,370		20,103			(42,666)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/26/2027	3,086	903.78	122,360				99,573		103,425			(18,374)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/26/2026	2,645	904.68	94,800				72,726		80,348			(17,799)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/24/2025	2,424	905.59	75,680				52,130		62,700			(18,989)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/25/2024	2,314	904.68	60,480				32,237		46,328			(22,774)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	551	911.94	9,250				693		1,674			(6,900)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	1,653	905.59	32,250				2,418		9,383			(24,056)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	443	1,775.46	12,720				954		22,287			(9,488)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	333	1,746.59	55,740				4,178		30,446			(41,577)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	10/26/2022	10/31/2023	5,500	11,405.90	59,950				4,494		1			(44,717)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	10/26/2022	10/31/2023	335	2,357.10	12,320				924		18,327			(9,190)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	10/26/2022	10/31/2023	293	2,376.22	52,220				3,914		47,190			(38,952)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	47	31,711.75	22,650				1,698		40,316			(16,895)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	22	31,648.07	44,520				3,337		45,885			(33,208)						
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/31/2023	4,004	257.52	12,264				919		0			(9,148)						
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/31/2023	3,603	249.53	22,334				1,674		79			(16,660)						
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/25/2024	801	251.52	6,139				3,272		1,783			(2,312)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/25/2024	8,052	347.02	87,629				46,709		69,204			(32,996)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/31/2023	13,229	347.37	103,592				7,765		26,040			(77,271)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/31/2023	28,184	353.63	146,030				10,947		6,722			(108,926)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	10/26/2022	10/31/2023	7,190	350.15	47,173				3,536		6,315			(35,187)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/26/2022	10/31/2023	36,496	363.88	244,440				18,324		172			(182,331)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	10/26/2022	10/31/2023	13,614	356.63	143,820				10,781		3,768			(107,277)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/26/2022	10/31/2023	2,504	197.85	13,300				997		160			(9,921)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	29,271	257.76	209,250				111,684		67,362			(78,901)						
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	10/27/2022	11/01/2023	85,081	258.01	422,920				32,833		519			(315,461)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	11/01/2023	30,180	105.92	66,240				5,143		22,161			(49,409)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	11/01/2023	18,863	105.92	41,400				3,214		13,851			(30,881)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	10/25/2024	42,441	105.92	123,300				65,810		85,747			(46,492)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	10/27/2025	46,213	106.03	154,350				106,547		112,908			(38,658)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	10/27/2026	54,702	105.92	204,160				156,760		149,816			(38,333)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	10/27/2027	55,645	105.81	224,200				182,569		162,421			(33,667)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	10/27/2022	11/01/2023	2,100	0.98	53,760				4,174		87,432			(40,100)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	10/27/2022	11/01/2023	610	3,546.83	55,880				4,338		106,171			(41,682)						
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	5,170	153.96	10,080				783		17,372			(7,519)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/27/2022	11/01/2023	106	31,584.81	68,306				5,303		101,830			(50,950)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/27/2022	11/01/2023	1,004	2,384.11	41,040				3,186		58,182			(30,612)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	11/01/2023	5,500	11,191.63	58,850				4,569		1			(43,897)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	10/27/2022	11/01/2023	357	11,292.35	78,680				6,108		150,651			(58,689)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	10/27/2022	11/01/2023	1,439	1,795.48	57,746				4,483		38,697			(43,073)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/27/2022	11/01/2023	24,610	257.97	105,400				8,183		101			(78,619)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	10/27/2022	10/27/2025	11,114	257.47	116,480				80,406		54,164			(29,173)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/27/2022	11/01/2023	4,819	268.16	35,750				2,775		8,499			(26,666)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	10/27/2022	11/01/2023	13,306	278.89	78,810				6,118		109,693			(58,785)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	10/27/2022	10/25/2024	19,061	276.94	178,610				95,330		224,954			(67,348)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	10/27/2022	10/25/2024	8,049	347.16	86,800				46,328		63,925			(32,729)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	13,511	347.16	108,100				8,392		28,538			(80,633)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	28,460	353.77	148,500				11,529		6,845			(110,768)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	10/27/2022	11/01/2023	7,187	350.29	47,250				3,668		6,251			(35,244)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	36,167	364.28	241,250				18,729		571			(179,951)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	13,599	357.02	142,410				11,056		5,412			(106,225)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	10/27/2022	10/25/2024	8,668	555.34	235,840				125,876		71,673			(88,927)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	10/27/2022	11/01/2023	4,629	345.96	36,640				2,845		8,390			(27,330)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	11/02/2022	11/07/2023	335	1,774.82	7,140				670		12,536			(5,326)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	11/02/2022	11/07/2023	5,200	10,906.34	52,520				4,929		1			(39,175)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	31	32,147.76	13,600				1,276		23,866			(10,144)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	34	32,147.76	63,470				5,957		55,120			(47,343)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/02/2027	2,217	903.96	75,400				61,645		77,266			(11,322)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/02/2026	1,995	900.35	66,420				51,270		65,425			(12,471)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	10/31/2025	1,884	907.57	51,850				36,045		47,204			(13,010)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,552	897.64	42,420				23,016		36,421			(15,973)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	1,774	890.43	54,240				29,429		48,473			(20,424)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	554	901.25	10,850				1,018		4,952			(8,093)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	1,108	900.35	22,200				2,084		10,516			(16,559)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/02/2022	11/07/2023	2,498	198.98	12,600				1,183		71			(9,399)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/01/2024	5,775	345.98	61,600				33,422		49,716			(23,195)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	11,838	343.90	104,140				9,774		53,577			(77,679)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	20,212	354.29	88,900				8,344		8,079			(66,312)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	11,550	349.10	73,200				6,870		19,342			(54,601)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	11/02/2022	11/07/2023	3,207	255.92	11,040				1,036		3			(8,235)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	11/02/2022	11/07/2023	4,811	249.19	29,640				2,782		309			(22,109)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	48,502	366.81	300,720				28,224		456			(224,311)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/02/2022	11/07/2023	8,661	357.46	96,000				9,010		4,135			(71,608)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	11/03/2022	11/08/2023	2,500	0.98	6,280				6,280		104,205			(48,484)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	11/03/2022	11/08/2023	473	3,585.99	37,570				3,630		72,610			(28,024)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	125	32,097.25	110,760				10,701		148,101			(82,617)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	1,225	2,378.78	66,903				6,464		94,213			(49,904)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	11/03/2022	11/08/2023	5,300	10,690.60	44,520				4,301		1			(33,208)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	11/03/2022	11/08/2023	327	10,936.48	79,205				7,653		159,373			(59,080)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	UBS	11/03/2022	11/08/2023	1,068	1,795.74	55,100				5,324		36,432			(41,100)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	11/03/2022	11/08/2023	23,686	253.07	117,410				11,344		2,686			(87,578)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	11/03/2022	11/03/2025	8,029	255.56	79,200				55,176		44,150			(19,836)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	11/03/2022	11/08/2023	6,678	289.47	47,520				4,591		12,309			(35,446)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	11/03/2022	11/08/2023	25,166	277.87	161,000				15,555		232,544			(120,092)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	11/03/2022	11/01/2024	28,042	277.59	255,060				138,582		320,275			(96,174)				

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

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/03/2022	11/01/2024	53,428	254.29	417,520				226,852		177,771			(157,433)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	97,035	253.52	600,210				57,990		49,614			(447,704)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	11,885	342.56	104,140				10,062		64,862			(77,679)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	20,581	352.91	91,590				8,849		9,916			(68,318)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	11/03/2022	11/08/2023	11,885	348.08	73,800				7,130		22,703			(55,048)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/03/2022	11/01/2024	5,508	344.98	56,620				30,763		49,777			(21,349)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	48,804	366.71	312,650				30,207		44			(233,210)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	8,664	357.36	98,100				9,478		2,335			(73,174)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/03/2022	11/01/2024	2,751	554.78	80,640				43,814		24,922			(30,407)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI	11/03/2022	11/08/2023	7,220	345.24	62,000				5,990		13,971			(46,247)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/07/2023	21,826	104.85	51,750				4,888		29,596			(38,813)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/07/2023	15,183	105.27	32,960				3,113		16,226			(24,720)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/01/2024	26,571	105.27	76,160				41,439		59,760			(28,757)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/01/2024	32,264	104.85	98,260				53,463		78,999			(37,102)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/04/2025	35,111	104.85	122,840				85,693		100,358			(30,766)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/04/2026	38,907	104.85	148,420				114,773		119,732			(27,867)					
5YR RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	GS	11/04/2022	11/04/2027	52,192	105.27	202,950				166,153		159,092			(30,476)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	11/09/2022	11/15/2023	284	1,765.68	6,452				746		11,915			(4,800)					
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	MS	11/09/2022	11/15/2023	3,800	10,797.55	33,820				3,910		17,357			(25,158)					
ASIAN S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	11/09/2022	11/15/2023	336	2,372.82	12,960				1,498		21,470			(9,641)					
ASIAN S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF	11/09/2022	11/15/2023	210	2,332.36	41,550				4,803		43,873			(30,908)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/09/2022	11/15/2023	31	32,546.45	17,198				1,988		31,685			(12,793)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/09/2022	11/15/2023	31	32,806.56	54,700				6,323		30,031			(40,691)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/09/2027	2,551	899.82	92,000				75,575		93,315			(13,815)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/09/2026	2,218	901.63	72,600				56,394		71,745			(13,631)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/07/2025	1,996	894.41	64,620				45,343		62,093			(16,214)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/08/2024	1,775	901.63	44,960				24,833		38,449			(16,930)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	998	900.72	19,530				2,258		9,803			(14,528)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/09/2022	11/15/2023	1,331	901.63	25,440				2,941		12,359			(18,924)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/09/2022	11/08/2024	5,491	200.53	32,230				17,802		8,708			(12,136)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/09/2022	11/15/2023	2,496	200.12	11,150				1,289		55			(8,294)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	11/09/2022	11/08/2024	8,048	347.20	85,960				47,478		58,988			(32,368)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	14,372	347.20	114,000				13,179		36,170			(84,803)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	24,145	355.55	110,040				12,721		7,915			(81,857)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	11/09/2022	11/15/2023	8,623	349.98	57,600				6,659		11,866			(42,848)					
SPIAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/09/2022	11/15/2023	11,995	256.36	41,781				4,830		17			(31,080)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/09/2022	11/15/2023	2,399	249.35	15,338				1,773		208			(11,410)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/09/2022	11/08/2024	2,799	249.60	24,130				13,327		7,835			(9,086)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	38,052	368.05	233,640				27,009		518			(173,801)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	14,990	357.99	170,560				19,717		8,637			(126,877)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/10/2022	11/08/2024	37,670	258.01	287,120				158,808		86,109			(108,263)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/10/2022	11/15/2023	101,358	256.47	636,840				73,845		15,325			(475,027)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/15/2023	19,759	106.38	41,580				4,821		12,679			(31,015)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/15/2023	7,527	105.32	19,680				2,282		9,051			(14,680)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	13,173	106.59	35,980				19,901		23,334			(13,567)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	33,873	106.81	89,640				49,581		57,279			(33,800)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	33,873	106.38	112,320				78,979		78,710			(28,131)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/10/2026	38,577	106.38	141,450				109,974		99,796			(26,558)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/10/2022	11/10/2027	41,400	106.49	161,480				132,741		112,066			(24,249)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	1,500	1.00	34,800				4,035		48,588			(25,958)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	494	3,785.01	50,160				5,816		87,689			(37,415)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	160	33,513.07	130,680				15,153		89,965			(97,476)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	11/10/2022	11/15/2023	993	2,500.41	58,400				6,772		45,461			(43,561)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	3,800	11,605.96	34,200				3,966		7,798			(25,510)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/15/2023	422	11,478.29	117,355				13,608		211,974			(87,537)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	UBS-	11/10/2022	11/15/2023	1,178	1,843.64	40,260				4,668		18,396			(30,030)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	3,058	157.10	8,350				9,968		12,542			(6,228)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/15/2023	17,880	257.72	76,500				8,871		57,062			(57,062)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/10/2025	9,536	256.96	101,040				71,047		48,808			(25,306)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/15/2023	5,142	272.26	34,440				3,994		4,096			(25,689)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/08/2024	3,673	280.15	23,700				13,109		9,662			(8,936)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/15/2023	34,244	280.05	220,800				25,603		249,383			(164,698)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	11/10/2022	11/08/2024	49,226	280.05	448,500				248,068		489,813			(169,114)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/08/2024	8,232	351.91	88,160				48,762		49,437			(33,242)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	13,910	351.91	109,760				12,727		11,549			(81,871)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	23,561	360.37	106,240				12,319		954			(79,246)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	8,232	354.73	54,520				6,322		2,904			(40,667)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	5,722	349.87	31,000				3,595		4,179			(23,123)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/10/2022	11/08/2024	3,486	581.45	73,080				40,421		19,321			(27,556)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	37,765	370.85	221,760				25,714		113			(165,414)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	14,591	360.71	162,180				18,806		2,666			(120,972)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/21/2023	1,531	912.63	30,660				4,063		6,991			(22,870)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/21/2023	1,094	909.88	23,400				3,101		6,119			(17,454)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/15/2024	2,187	916.28	55,000				30,915		34,679			(20,710)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	2,296	913.54	70,980				50,268		53,210			(17,810)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/16/2026	2,625	914.46	89,040				69,598		71,201			(16,718)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/16/2022	11/16/2027	3,171	913.54	117,160				96,700		96,963			(17,593)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	11/16/2022	11/21/2023	152	33,352.50	82,569				10,943		73,109			(61,589)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	1,156	2,500.75		50,576			6,703		42,456			(37,725)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	4,700	11,699.09		55,460			7,350		62,043			(41,368)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	325	11,371.51		62,472			8,279		104,522			(46,599)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	11/16/2022	11/21/2023	1,025	1,849.45		25,137			3,331		12,707			(18,750)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	18,116	352.22		150,400			19,933		16,205			(112,185)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	28,023	362.11		121,770			16,138		869			(90,830)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	9,058	358.57		50,240			6,658		1,126			(37,475)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/15/2024	7,360	350.80		86,840			48,812		48,116			(32,699)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	2,370	260.71		7,380			978		1			(5,505)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	3,161	252.86		19,680			2,608		94			(14,680)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/16/2022	11/15/2024	395	255.14		3,010			1,692		682			(1,133)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	1,987	201.13		8,920			1,182		58			(6,654)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/15/2024	2,980	201.54		17,640			9,915		4,599			(6,642)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	57,608	371.93		305,520			40,491		225			(227,891)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	9,458	359.72		108,900			14,433		3,478			(81,230)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	5,732	348.91		32,400			4,294		5,366			(24,168)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/16/2022	11/15/2024	2,526	583.18		49,660			27,913		11,122			(18,699)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	100,634	254.53		725,200			98,115		53,416			(540,936)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2022	11/15/2024	29,918	255.05		266,420			149,963		95,609			(100,458)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	24,457	106.20		53,560			7,246		19,020			(39,951)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	18,813	105.88		44,200			5,980		17,588			(32,969)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	15,991	106.20		46,580			26,219		31,024			(17,564)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	34,804	105.77		108,040			60,814		73,742			(40,738)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	37,626	105.56		138,000			97,932		99,407			(34,563)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/17/2026	43,270	105.88		168,360			131,715		119,571			(31,611)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/17/2027	53,617	105.67		227,430			187,839		159,387			(34,152)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	2,300	0.98		47,840			6,472		67,210			(35,684)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	11/17/2022	11/22/2023	516	3,839.63		49,800			6,738		84,068			(37,146)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	51	34,015.96		23,120			3,128		66			(17,246)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	241	2,601.87		6,780			917		0			(5,057)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	4,700	11,676.86		56,400			7,631		32,637			(42,069)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	272	1,813.37		39,200			5,304		6,213			(29,240)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	381	1,892.45		9,590			1,297		0			(7,153)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/22/2023	21,521	254.93		107,460			14,539		2,707			(80,156)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	9,963	259.45		92,750			65,820		44,485			(23,230)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/22/2023	6,958	271.97		50,350			6,812		7,028			(37,557)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	9,155	279.62		63,500			35,743		25,684			(23,944)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/22/2023	34,137	279.53		242,880			32,860		266,606			(181,167)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	27,025	278.97		270,560			152,294		287,574			(102,019)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	11/17/2022	11/15/2024	7,091	350.11		84,250			47,423		48,634			(31,768)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	17,868	351.52		146,790			19,860		23,677			(109,493)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN.	INDEX LIAB.	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	28,079		361.39	118,800			16,073		2,437			(88,614)					
S&P MARC 5% EXCESS RETURN.	INDEX LIAB.	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	8,792		357.86	47,740			6,459		2,332			(35,610)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	57,656		371.62	307,530			41,607		461			(229,391)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/17/2022	11/22/2023	9,466		359.42	109,230			14,778		5,191			(81,476)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	269		1,845.55	8,500			1,307		272			(6,306)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	11/22/2022	11/29/2023	3,600		11,724.84	35,280			5,423		D			(26,173)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	11/22/2022	11/29/2023	196		2,517.91	10,210			1,569		4,875			(7,574)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	11/22/2022	11/29/2023	196		2,612.11	25,490			3,918		D			(18,910)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	23		34,029.90	9,120			1,402		43			(6,766)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	44		34,507.27	72,300			11,114		D			(53,637)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/22/2027	2,409		909.73	90,860			75,296		77,108			(13,644)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/20/2026	2,080		909.73	73,150			57,461		60,242			(13,753)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/21/2025	1,752		917.04	50,560			36,101		38,424			(12,675)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/22/2024	1,533		904.25	45,920			26,222		32,292			(17,267)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/22/2024	2,299		912.47	60,270			34,417		40,251			(22,663)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/29/2023	2,409		910.64	49,280			7,575		13,725			(36,559)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/22/2022	11/29/2023	1,095		910.64	22,400			3,443		6,239			(16,618)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	3,456		201.72	16,800			2,582		107			(12,463)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/22/2024	6,418		200.71	44,850			25,611		11,509			(16,865)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/22/2022	11/22/2024	3,973		352.04	42,980			24,544		24,436			(16,162)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	7,946		355.21	50,960			7,834		4,975			(37,806)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	21,283		360.15	96,750			14,872		3,478			(71,776)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/22/2022	11/29/2023	6,810		355.92	41,520			6,382		3,582			(30,802)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	4,348		259.05	15,510			2,384		19			(11,506)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/29/2023	3,558		252.47	22,500			3,459		127			(16,692)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/22/2022	11/22/2024	3,558		252.98	30,690			17,525		6,234			(11,540)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	11/22/2022	11/29/2023	45,557		374.74	248,000			38,122		118			(183,984)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/29/2023	14,368		255.05	68,760			10,601		2,129			(51,150)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/21/2025	9,579		255.31	102,960			73,585		54,737			(25,834)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/29/2023	5,850		273.23	40,000			6,167		4,714			(29,755)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/22/2024	8,409		280.34	57,500			32,881		22,627			(21,651)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/29/2023	27,128		282.42	190,960			29,441		149,589			(142,052)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/22/2024	26,776		282.98	253,080			144,724		225,272			(95,297)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/23/2022	11/29/2023	70,501		259.44	365,820			56,400		5,266			(272,128)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	11/23/2022	11/22/2024	34,088		257.89	271,040			154,995		80,080			(102,059)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	11/23/2022	11/29/2023	800		1.00	21,840			3,367		27,232			(16,246)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	11/23/2022	11/29/2023	329		4,013.52	16,380			2,525		24,985			(12,185)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/29/2023	7,934		355.74	50,680			7,814		4,366			(37,700)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/29/2023	21,251		360.68	96,750			14,916		2,950			(71,971)					

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/29/2023	6,800		356.09	42,480			6,549		3,424			(31,600)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/22/2024	4,250		352.56	46,050			26,334		25,294			(17,340)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/29/2023	45,502		375.18	244,800			37,742		24,666			(182,103)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	11/23/2022	11/29/2023	1,991		344.24	21,770			3,356		6,369			(16,194)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/23/2022	11/22/2024	6,335		588.10	135,300			77,372		24,666			(50,947)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/29/2023	143		34,194.06	97,216			14,988		46,909			(72,318)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	11/23/2022	11/29/2023	1,020		2,537.96	48,776			7,520		32,732			(36,284)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	11/23/2022	11/29/2023	3,600		11,838.72	36,000			5,550		0			(26,780)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	11/23/2022	11/29/2023	228		11,862.39	57,078			8,800		102,098			(42,460)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	11/23/2022	11/29/2023	537		1,850.47	28,090			4,331		11,484			(20,896)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/29/2023	17,789		106.70	39,140			6,070		10,928			(29,275)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/29/2023	30,896		106.70	67,980			10,543		18,979			(50,846)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/25/2024	12,171		106.06	39,000			22,434		24,532			(14,665)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/25/2024	43,067		106.70	126,040			72,501		75,889			(47,395)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/25/2025	45,876		107.23	146,510			105,059		93,752			(36,695)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/25/2026	51,493		106.70	194,150			152,972		128,208			(36,453)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	11/25/2022	11/24/2027	55,238		106.91	218,890			181,739		142,658			(32,888)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	11/30/2022	12/05/2023	265		1,892.23	7,140			1,222		2			(5,326)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	11/30/2022	12/05/2023	4,600		12,030.06	51,980			8,899		0			(38,773)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	11/30/2022	12/05/2023	194		2,593.24	7,750			1,327		2			(5,781)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	26		34,797.30	12,960			2,219		0			(9,667)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	14		34,347.64	29,100			4,982		1			(21,706)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/30/2027	1,634		916.34	64,650			53,863		48,094			(9,708)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/30/2026	1,525		915.42	55,160			43,653		40,698			(10,357)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/28/2025	1,307		915.42	41,880			30,204		29,186			(10,508)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/29/2024	1,307		917.26	33,720			19,612		20,313			(12,697)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	1,089		915.42	21,900			3,749		4,885			(16,335)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	871		916.34	17,200			2,945		3,658			(12,830)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2022	11/29/2024	6,224		354.18	64,460			37,491		33,752			(24,272)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2022	12/05/2023	12,731		353.12	100,350			17,181		14,862			(74,852)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2022	12/05/2023	22,632		361.61	100,800			17,258		3,325			(75,188)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	11/30/2022	12/05/2023	12,448		357.01	76,560			13,108		6,174			(57,107)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	5,517		259.85	19,740			3,380		11			(14,724)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	4,729		253.50	29,640			5,075		152			(22,109)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/29/2024	1,970		253.50	17,400			10,120		3,265			(6,552)						
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	42,183		376.88	233,930			40,051		224			(174,491)						
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	10,758		369.46	93,860			16,070		577			(70,011)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	12/05/2023	6,879		202.29	35,280			6,040		371			(26,316)						

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	11/30/2022	11/29/2024	1,474		202.09	10,200			5,932		2,464			(3,841)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/01/2022	12/06/2023	76,312		258.68	473,220			82,284		13,095			(352,981)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/01/2022	11/29/2024	43,937		259.20	353,400			205,816		92,343			(133,255)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	12/06/2023	17,737		106.26	45,600			7,929		14,958			(34,014)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	12/06/2023	19,604		106.79	45,360			7,887		12,259			(33,835)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	11/29/2024	14,937		106.58	46,720			27,209		27,090			(17,617)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	11/29/2024	26,139		106.26	85,680			49,899		50,704			(32,307)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	12/01/2025	28,940		106.26	109,120			78,851		69,110			(27,330)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	12/01/2026	28,940		106.90	111,910			88,639		70,285			(21,012)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/01/2022	12/01/2027	42,942		107.01	176,180			146,879		109,817			(26,456)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/01/2022	12/06/2023	2,500		1.00	59,750			10,389		67,529			(44,568)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/01/2022	12/06/2023	627		3,924.73	69,500			12,085		99,938			(51,841)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/06/2023	26,934		258.02	119,680			20,810		2,114			(89,271)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/01/2025	12,675		257.26	138,240			99,894		65,482			(34,623)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/06/2023	6,558		273.91	45,900			7,981		5,324			(34,237)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	11/29/2024	3,279		273.63	32,490			18,922		15,131			(12,251)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/06/2023	25,306		283.38	175,680			30,548		125,737			(131,042)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	11/29/2024	14,762		281.10	157,500			91,726		139,746			(59,388)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2022	12/06/2023	12,649		355.40	99,900			17,371		7,225			(74,517)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2022	12/06/2023	22,487		363.94	100,800			17,527		929			(75,188)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2022	12/06/2023	12,649		359.31	77,850			13,537		2,429			(58,069)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2022	11/29/2024	6,465		356.47	66,470			38,711		29,899			(25,064)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/01/2022	12/06/2023	42,170		377.00	223,500			38,863		169			(166,712)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/01/2022	12/06/2023	10,472		369.58	91,020			15,827		547			(67,893)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/01/2022	12/06/2023	6,509		352.62	39,790			6,919		4,550			(29,680)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/01/2022	11/29/2024	6,480		591.82	131,580			76,631		18,920			(49,614)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	12/01/2022	12/06/2023	3,575		164.65	7,800			1,356		9,718			(5,818)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/06/2023	113		34,326.21	88,452			15,380		37,275			(65,977)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/01/2022	12/06/2023	1,050		2,571.53	59,292			10,310		31,408			(44,227)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	NS	12/01/2022	12/06/2023	4,700		12,041.89	54,520			9,480		0			(40,667)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/01/2022	12/06/2023	340		12,041.89	76,834			13,360		132,860			(57,311)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/01/2022	12/06/2023	1,063		1,889.20	35,880			6,239		12,279			(26,763)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	12/07/2022	12/12/2023	21		33,194.74	10,920			2,074		11,735			(8,145)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/12/2023	1,968		913.02	38,700			7,350		11,350			(28,867)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/12/2023	2,295		911.19	47,040			8,934		14,833			(35,088)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	984		912.10	26,370			15,586		17,317			(9,930)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	2,733		914.85	70,000			41,374		45,117			(26,358)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/05/2025	3,389		913.02	107,570			78,257		79,882			(26,991)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/07/2026	3,935		912.10	143,280			114,064		109,151			(26,902)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/07/2027	4,919		913.02	198,000			165,710		149,861			(29,733)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	12/07/2022	12/12/2023	15		33,429.93	29,600			5,622		5,268			(22,079)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/06/2024	5,356	353.30	60,230				35,600		27,030			(22,679)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	6,766	356.13	47,520				9,025		4,199			(35,446)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	19,452	362.87	86,940				16,512		2,502			(64,850)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	9,585	357.20	62,900				11,946		4,714			(46,918)					
SPWASSEE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/07/2022	12/12/2023	5,515	260.69	18,592				3,531		12			(13,868)					
SPWASSEE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/07/2022	12/12/2023	2,758	253.33	17,550				3,333		179			(13,091)					
SPWASSEE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/07/2022	12/06/2024	5,121	253.07	45,748				27,040		10,891			(17,226)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/12/2023	4,927	201.34	26,300				4,995		345			(19,618)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/07/2022	12/06/2024	985	202.76	6,260				3,700		1,310			(2,357)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	21,558	381.44	83,600				15,878		28			(62,358)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	12/07/2022	12/12/2023	44,818	367.69	412,380				78,320		3,626			(307,600)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	NS	12/07/2022	12/12/2023	5,800	11,497.39	52,780				10,024		1,134			(39,369)					
NASDAQ 100 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/13/2023	25,817	255.79	129,350				24,912		5,445			(96,484)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	292	11,404.75	53,312				10,268		88,784			(39,766)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	1,155	1,801.92	42,042				8,097		33,621			(31,360)					
NASDAQ 100 - CLIQUET - FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/08/2022	12/13/2023	5,700	11,637.50	54,720				10,539		9,411			(40,816)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	8,495	352.09	67,500				13,000		10,037			(50,349)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/13/2023	30,832	106.60	72,930				14,046		22,949			(54,399)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/08/2022	12/13/2023	1,202	2,478.47	53,880				10,377		51,621			(40,190)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/13/2023	36,438	106.38	89,700				17,276		30,346			(66,908)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/11/2024	41,110	106.49	128,480				76,400		76,465			(48,114)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/11/2024	42,979	106.60	132,480				78,778		78,169			(49,612)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/13/2023	139	33,612.57	112,941				21,752		83,316			(84,244)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/08/2025	45,782	106.70	161,700				117,862		102,322			(40,499)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/11/2024	3,053	589.50	64,640				38,438		10,193			(24,207)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/08/2022	12/08/2027	63,534	106.28	277,440				232,344		176,770			(41,662)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	44,457	368.33	414,480				79,827		4,966			(309,166)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	21,337	382.10	75,750				14,589		21			(56,503)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	12/08/2022	12/13/2023	1,800	0.98	40,320				7,765		54,213			(30,075)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	9,308	357.00	61,050				11,758		5,635			(45,538)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	19,463	362.67	86,250				16,611		2,927			(64,335)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	CITI	12/08/2022	12/13/2023	485	3,921.27	45,600				8,782		68,881			(34,014)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/13/2023	7,052	355.93	49,500				9,534		5,383			(36,923)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/08/2022	12/11/2024	5,359	353.10	60,610				36,041		31,622			(22,698)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/11/2024	49,456	281.66	480,200				285,547		455,020			(179,829)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/08/2025	10,327	255.04	119,080				86,797		61,015			(29,824)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/13/2023	35,679	281.09	260,580				50,187		240,383			(194,370)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/11/2024	9,845	273.98	95,040				56,515		44,842			(35,591)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	12/08/2022	12/13/2023	5,834	272.88	43,040				8,289		6,725			(32,104)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/08/2022	12/11/2024	37,918	256.64	330,260				196,386		106,193			(123,678)					



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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	56,993	106.70	222,650				177,400		142,250			(41,804)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	1,636	915.11	32,400				6,760		8,992			(24,168)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	763	914.19	15,470				3,228		4,437			(11,539)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/18/2024	763	916.03	19,390				11,697		12,475			(7,251)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/18/2024	2,072	913.28	55,100				33,238		36,093			(20,606)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399	915.11	74,140				54,404		54,697			(18,603)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181	919.70	72,200				57,818		56,129			(13,556)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381	916.03	125,550				105,548		103,470			(18,853)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	26	33,864.45	50,940				10,628		1,398			(37,997)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	32	33,966.35	17,380				3,626		733			(12,964)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	280	2,475.41	12,950				2,702		15,992			(9,660)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	5,800	11,740.92	64,380				13,432		23,833			(48,022)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	385	1,807.71	9,450				1,972		9,535			(7,049)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/18/2024	6,190	354.32	69,300				41,804		34,245			(25,917)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	14,350	355.03	113,220				23,622		14,626			(84,452)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	31,515	363.91	136,640				28,508		4,223			(101,922)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	10,411	356.81	73,630				15,362		7,444			(54,922)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/14/2022	12/19/2023	6,689	259.74	25,782				5,379		41			(19,231)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/14/2022	12/19/2023	3,148	255.67	17,218				3,592		111			(12,843)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/14/2022	12/18/2024	787	252.62	7,392				4,459		1,783			(2,765)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	34,487	382.76	123,220				25,708		45			(91,911)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	28,268	372.86	208,000				43,397		995			(155,150)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	2,948	203.72	13,020				2,716		73			(9,712)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	240	2,495.40	39,480				8,237		11,317			(29,449)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/15/2022	12/20/2023	84,760	258.11	501,510				105,975		30,132			(374,083)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/15/2022	12/18/2024	47,605	257.85	387,450				234,034		116,118			(145,095)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	3,629	164.68	7,362				1,556		10,104			(5,491)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	187	33,567.44	123,008				25,993		105,196			(91,753)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/20/2023	23,485	105.81	57,500				12,150		26,949			(42,890)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/20/2023	21,606	106.45	46,460				9,818		18,324			(34,655)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/18/2024	37,576	106.45	108,400				65,478		70,978			(40,594)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	42,273	106.34	145,350				106,858		100,239			(36,404)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	1,434	2,465.68	69,090				14,599		70,382			(51,535)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	46,031	106.45	173,460				139,024		118,972			(32,568)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	57,304	106.34	234,850				197,561		158,428			(35,266)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML-	12/15/2022	12/20/2023	2,000	1.00	41,400				8,748		57,155			(30,881)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF-	12/15/2022	12/20/2023	626	3,874.05	52,800				11,157		87,702			(39,384)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	5,700	11,345.22	60,990				12,888		61,182			(45,493)					

E06.39

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	361	11,447.32	72.816				15,387		129,937			(54,314)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/15/2022	12/20/2023	1,634	1,790.57	68.353				14,444		60,610			(50,985)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/15/2025	5,562	252.21	71.260				52,389		38,589			(17,848)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/20/2023	27,810	256.74	128.800				27,217		5,556			(96,074)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/20/2023	4,761	271.94	34.450				7,280		7,274			(25,697)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	14,406	353.67	112.710				23,817		16,069			(84,072)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/18/2024	12,086	276.86	96.030				58,006		45,023			(35,962)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	31,918	362.88	134.470				28,415		3,584			(100,303)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/15/2022	12/20/2023	10,451	355.80	71.780				15,168		7,391			(53,542)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/20/2023	35,902	281.88	219.170				46,313		224,123			(163,482)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/15/2022	12/18/2024	31,992	282.16	278.100				167,983		287,087			(104,145)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/15/2022	12/20/2023	17,027	351.67	122.400				25,864		20,266			(91,300)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/15/2022	12/18/2024	6,214	353.32	67.320				40,664		35,881			(25,210)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/15/2022	12/20/2023	34,338	381.27	125.840				26,591		86			(93,866)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	12/15/2022	12/18/2024	4,982	593.94	93.080				56,224		17,540			(34,857)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/15/2022	12/20/2023	28,662	371.40	213.110				45,032		1,843			(158,961)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	1,753	911.71	33,760				7,746		12,472			(25,114)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	1,972	911.71	37,980				8,715		14,031			(28,253)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/26/2024	657	908.06	17,640				10,816		12,994			(6,588)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/26/2024	2,411	909.89	62,920				38,579		45,764			(23,498)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/19/2025	2,630	911.71	79,920				59,148		63,670			(20,053)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/21/2026	2,958	911.71	101,250				81,558		85,065			(19,010)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/21/2027	4,054	911.71	149,110				125,916		130,785			(22,391)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	UBS	12/21/2022	12/27/2023	30	32,842.45	21,800				5,002		26,889			(16,217)				
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	4,100	11,235.88	38,950				8,937		115,111			(28,974)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	281	1,844.46	23,700				5,438		1,124			(17,630)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	394	1,766.27	9,870				2,265		16,446			(7,342)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	5,428	202.44	25,080				5,755		508			(18,657)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/26/2024	1,974	202.04	12,880				7,897		3,360			(4,810)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	12/21/2022	12/27/2023	286	2,408.18	10,745				2,465		17,145			(7,993)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/26/2024	3,392	353.43	36,120				22,147		19,752			(13,490)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	18,655	353.43	145,860				33,468		23,798			(108,503)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	16,394	360.51	80,620				18,498		4,290			(59,972)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/21/2022	12/27/2023	6,218	356.26	40,700				9,339		4,443			(30,276)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/21/2022	12/27/2023	5,925	259.22	21,600				4,956		87			(16,068)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/21/2022	12/27/2023	4,740	252.64	30,360				6,966		747			(22,584)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/21/2022	12/26/2024	2,370	253.40	20,100				12,324		5,388			(7,507)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	26,664	378.62	117,500				26,961		288			(87,407)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/21/2022	12/27/2023	10,212	368.75	88,200				20,238		1,800			(65,611)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	12/22/2022	12/29/2023	2,200	1.02	53,460				12,520		77,625			(39,660)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	12/22/2022	12/29/2023	340	3,838.58	34,190				8,007		56,900			(25,365)				
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/22/2022	12/29/2023	2,399	166.42	5,480				1,283		6,446			(4,069)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	12/22/2022	12/29/2023	127	32,994.46	80,388				18,827		85,918			(59,637)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/29/2023	4,100	10,956.14	39,770	9,314			9,314		113,842									
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	265	11,087.61	54,781	12,830			12,830		100,594									
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	912	1,766.36	31,856	7,461			7,461		33,671									
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/29/2023	7,954	256.46	36,800	8,619			8,619		2,090									
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/29/2023	6,684	270.62	40,320	9,443			9,443		13,910									
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/26/2024	11,141	280.32	60,300	37,022			37,022		32,184									
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/29/2023	19,893	285.16	96,880	22,689			22,689		83,832									
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/26/2024	39,430	282.91	333,000	204,449			204,449		339,892									
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/22/2022	12/29/2023	91,216	257.30	493,740	115,633			115,633		48,363									
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	12/22/2022	12/26/2024	42,100	257.04	320,760	196,934			196,934		115,130									
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/29/2023	31,100	106.32	63,690	14,916			14,916		29,308									
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/29/2023	22,618	106.21	47,280	11,073			11,073		22,385									
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/26/2024	25,445	106.11	73,170	44,924			44,924		51,802									
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/26/2024	44,294	106.32	123,140	75,603			75,603		86,395									
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	49,006	106.21	163,280	121,066			121,066		118,775									
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	57,488	106.21	212,280	171,137			171,137		153,296									
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	71,624	106.32	281,960	238,254			238,254		198,641									
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/26/2024	3,120	352.22	33,110	20,328			20,328		19,572									
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	19,003	352.22	148,070	34,678			34,678		30,758									
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	16,450	359.27	80,620	18,881			18,881		6,006									
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	6,240	355.04	40,700	9,532			9,532		5,865									
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	26,414	377.79	123,690	28,968			28,968		5,922									
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	9,941	367.93	86,800	20,328			20,328		2,654									
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/22/2022	12/26/2024	1,728	587.65	35,550	21,826			21,826		7,830									
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	12/22/2022	12/29/2023	827	2,475.45	64,500	15,106			15,106		64,234									
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	2,300	1.00	50,140	12,574			12,574		71,075									
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	831	3,842.36	76,480	19,180			19,180		121,008									
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	1,980	910.13	49,140	30,478			30,478		37,678									
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	2,200	905.59	68,600	51,295			51,295		59,043									
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640	902.86	94,800	76,873			76,873		85,373									
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190	906.50	117,740	99,933			99,933		109,447									
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	1,320	906.50	26,640	6,681			6,681		12,865									
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	1,760	909.23	33,440	8,386			8,386		14,978									
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	2,420	911.04	59,180	36,705			36,705		45,133									
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	45	32,855.37	89,700	22,495			22,495		42,269									
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	33	32,622.82	13,420	3,365			3,365		20,114									
CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	12/29/2022	01/04/2024	172	32,988.25	122,094	30,619			30,619		126,628									
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	NS-	12/29/2022	01/04/2024	10,400	10,951.05	111,280	27,907			27,907		135,720									
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	12/29/2022	01/04/2024	475	10,918.19	111,540	27,972			27,972		195,673									
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	283	1,753.88	6,600	1,655			1,655		11,044									
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	12/29/2022	01/04/2024	1,642	1,750.35	71,340	17,891			17,891		75,392									
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	2,961	170.03	5,250	1,317			1,317		5,987									
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	66,818	378.98	313,880	78,715			78,715		1,049									

EO6.41

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	64,270	371.21	513,020				128,656		8,387			(381,628)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/29/2022	01/04/2024	3,964	352.49	19,040				4,775		2,415			(14,164)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	12/29/2022	12/27/2024	2,675	595.52	50,820				31,520		8,151			(19,163)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	12/29/2022	01/04/2024	205	2,402.11	36,400				9,128		29,238			(27,077)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	12/29/2022	01/04/2024	246	2,419.19	7,140				1,791		9,383			(5,311)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	1,393	2,399.67	61,540				15,433		69,453			(45,779)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	4,437	202.21	21,420				5,372		476			(15,934)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	12/27/2024	10,775	352.32	113,240				70,235		67,357			(42,699)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	58,977	360.43	266,240				66,768		19,244			(198,052)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	11,625	355.50	73,800				18,508		11,106			(54,899)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	29,488	352.68	223,600				56,075		47,656			(166,333)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	4,355	258.67	15,620				3,917		76			(11,620)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	01/04/2024	3,563	250.08	26,370				6,613		968			(19,616)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	12/29/2022	12/27/2024	1,979	251.59	18,100				11,226		4,433			(6,825)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	01/04/2024	28,751	256.44	121,680				30,592		8,757			(91,088)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	12/30/2025	16,771	257.69	163,800				122,628		87,836			(41,172)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	01/04/2024	7,439	269.38	47,200				11,867		19,768			(35,333)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	12/30/2024	7,439	278.52	43,000				26,773		25,141			(16,227)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	01/04/2024	32,690	280.30	223,560				56,206		247,517			(167,354)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	12/30/2022	12/30/2024	29,492	280.58	276,390				172,087		292,631			(104,304)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/30/2022	01/04/2024	90,430	254.42	561,330				141,126		113,653			(420,204)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	12/30/2022	12/30/2024	57,546	255.95	435,120				270,915		176,858			(164,205)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	12/30/2024	38,752	106.32	102,090				63,563		76,106			(38,527)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	12/30/2024	32,136	106.54	81,940				51,018		60,471			(30,922)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	12/30/2025	34,972	106.11	112,480				84,208		86,265			(28,272)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	12/30/2026	40,643	106.01	147,060				119,349		111,345			(27,711)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	12/30/2027	51,040	106.01	198,720				168,772		146,632			(29,948)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	01/04/2024	21,739	106.22	42,320				10,640		22,172			(31,680)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	12/30/2022	01/04/2024	17,013	105.80	36,180				9,096		20,823			(27,084)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/05/2023	01/10/2024	15	32,963.01			26,055		6,969		12,789			(19,086)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/05/2023	01/10/2024	18	33,950.91			8,868		2,372		1,255			(6,496)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	NS	01/05/2023	01/10/2024	3,600	10,741.22			33,840		9,051		56,140			(24,789)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	2,098	904.84	40,470				10,824		22,754			(29,646)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	1,656	904.84	31,950				8,545		17,964			(23,405)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	552	898.50	15,550				9,792		13,499			(5,758)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/03/2025	2,871	904.84	73,060				46,005		61,565			(27,055)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/05/2026	3,202	904.84	95,990				72,379		87,208			(23,611)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/05/2027	3,533	904.84	119,360				97,351		111,691			(22,009)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/05/2028	4,858	904.84			176,440		150,420		170,236			(26,020)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	01/05/2023	01/03/2025	2,832	353.51			29,000		18,261		14,645			(10,739)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	3,964	351.74			32,760		8,762		7,894			(23,998)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	15,007	361.63			64,130		17,152		5,069			(46,978)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	01/05/2023	01/10/2024	5,097	354.57			35,280		9,436		6,424			(25,844)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	2,378	257.39			9,300		2,487		78			(6,813)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	1,585	251.59			10,200		2,728		318			(7,472)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	16,481	378.32			74,240		19,856		455			(54,384)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/05/2023	01/10/2024	14,776	368.82			127,400		34,074		4,377			(93,326)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/05/2023	01/10/2024	4,457	201.11			21,690		5,801		529			(15,889)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/05/2023	01/03/2025	1,486	201.92			9,180		5,781		2,113			(3,399)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	01/05/2023	01/10/2024	206	2,432.67			8,400		2,247		13,317			(6,153)					
ASIAN RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	01/06/2023	01/10/2024	2,200	0.99			56,100		15,042		74,647			(41,058)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	299	4,005.77			19,800		5,309		26,433			(14,491)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/10/2024	80	33,462.45			59,994		16,086		54,280			(43,908)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	01/06/2023	01/10/2024	3,500	11,040.35			33,250		8,915		80,077			(24,335)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	145	10,819.54			38,288		10,266		64,586			(28,022)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	1,004	1,780.25			41,418		11,106		38,971			(30,312)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/06/2023	01/10/2024	57,379	257.67			338,920		90,876		33,768			(248,044)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/06/2023	01/06/2025	22,874	256.64			193,520		122,316		65,772			(71,204)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/10/2024	42,091	107.01			88,650		23,770		30,962			(64,880)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/10/2024	9,354	107.01			19,700		5,282		6,881			(14,418)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/06/2025	20,578	106.80			60,500		38,239		36,927			(22,261)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/06/2025	48,639	106.58			147,160		93,013		91,169			(54,147)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/06/2026	57,057	106.80			195,810		147,823		127,158			(47,987)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/06/2027	56,122	106.80			213,000		173,868		139,244			(39,132)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/06/2023	01/06/2028	72,023	106.80			294,140		250,920		189,464			(43,220)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/10/2024	11,842	258.90			52,800		14,157		2,206			(38,643)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/06/2026	4,342	254.08			55,110		41,604		27,894			(13,506)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/10/2024	1,843	271.64			12,050		3,231		3,562			(8,819)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/06/2025	2,948	278.15			20,080		12,692		10,374			(7,388)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/10/2024	24,770	286.06			166,140		44,548		96,691			(121,592)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/06/2023	01/06/2025	38,027	286.06			358,610		226,662		272,306			(131,948)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/06/2025	2,811	356.42			28,900		18,266		14,095			(10,634)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	14,900	364.24			64,130		17,195		3,354			(46,935)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	4,779	357.48			32,640		8,752		4,209			(23,888)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	16,365	381.35			71,340		19,129		188			(52,211)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	14,672	371.78			122,720		32,905		2,188			(89,815)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/06/2023	01/06/2025	951	600.02			17,500		11,061		3,933			(6,439)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/06/2023	01/10/2024	643	2,462.56			23,120		6,199		23,968			(16,921)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	3,936	354.64			32,060		8,596		5,642			(23,464)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SP500LV5 DOUBLE EUROPEAN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/06/2023	01/10/2024	3,104	353.71			20,680		5,545		3,266			(15,135)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/17/2024	1,966	917.58			34,380		9,814		10,781			(24,566)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/17/2024	1,747	916.66			31,360		8,951		10,124			(22,409)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	874	919.41			20,720		13,226		11,749			(7,494)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/10/2025	2,730	915.75			69,250		44,202		40,470			(25,048)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/09/2026	3,058	915.75			93,240		70,767		63,424			(22,473)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/11/2027	3,385	920.32			110,360		90,456		77,854			(19,904)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/11/2023	01/11/2028	4,368	915.75			164,800		141,029		122,592			(23,771)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/11/2023	01/17/2024	24	33,973.01			40,280		11,498		1,711			(28,782)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/11/2023	01/17/2024	56	33,905.06			31,635		9,030		5,606			(22,605)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	SG	01/11/2023	01/17/2024	4,000	11,402.52			47,600		13,587		49,818			(34,013)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/11/2023	01/17/2024	325	1,783.19			9,960		2,843		12,548			(7,117)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/11/2023	01/10/2025	3,364	356.05			37,320		23,821		17,444			(13,499)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/11/2023	01/17/2024	17,378	356.41			136,400		38,934		19,870			(97,466)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/11/2023	01/17/2024	17,098	364.26			79,910		22,810		4,418			(57,100)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/11/2023	01/17/2024	5,606	357.84			40,400		11,532		5,023			(28,868)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/11/2023	01/17/2024	392	259.77			1,622		463		9			(1,159)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/11/2023	01/17/2024	1,961	261.55			6,900		1,969		25			(4,930)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/11/2023	01/10/2025	4,707	253.65			43,715		27,903		10,332			(15,812)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/11/2023	01/17/2024	5,409	203.55			23,870		6,814		388			(17,056)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/11/2023	01/10/2025	984	203.75			5,980		3,817		1,239			(2,163)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	01/11/2023	01/17/2024	24,811	380.57			119,680		34,162		697			(85,518)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	01/11/2023	01/17/2024	17,199	368.86			168,360		48,057		6,664			(120,303)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	01/11/2023	01/17/2024	196	2,537.72			10,000		2,854		4,109			(7,146)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/12/2023	01/18/2024	68,190	257.75			458,430		132,078		43,396			(326,352)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/12/2023	01/10/2025	39,296	258.27			335,580		214,487		96,735			(121,093)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/18/2024	30,818	105.90			84,480		24,339		38,196			(60,141)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/18/2024	27,083	106.43			66,700		19,217		26,944			(47,483)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/10/2025	10,273	105.25			38,720		24,748		25,010			(13,972)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/10/2025	59,768	106.33			193,920		123,944		118,359			(69,976)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/09/2026	56,967	106.22			215,940		164,040		138,765			(51,900)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/12/2027	73,777	106.33			303,360		248,852		194,667			(54,508)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/12/2023	01/12/2028	89,653	106.33			394,560		337,859		248,938			(56,701)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	01/12/2023	01/18/2024	2,700	0.98			70,740		20,381		83,951			(50,359)					
DJ EURO STOXX 50 - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	606	4,044.14			69,500		20,024		80,174			(49,476)					
DOW INDUSTRIAL - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/18/2024	120	33,711.31			94,464		27,216		76,308			(67,248)					
S&P 400 MIDCAP - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	857	2,519.57			51,084		14,718		40,943			(36,366)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	01/12/2023	01/18/2024	4,000	11,459.61		51,200			14,751		57,448								
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	314	11,230.41		83,268			23,990		136,369								
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/12/2023	01/18/2024	1,013	1,821.65		32,699			9,421		24,695								
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/18/2024	15,280	258.30		84,240			24,270		3,916								
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/12/2026	10,578	258.30		125,280			95,252		54,413								
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/18/2024	6,595	271.58		48,600			14,002		13,615								
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/10/2025	13,556	275.95		112,110			71,655		56,737								
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/18/2024	21,169	285.27		166,530			47,979		93,973								
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/12/2023	01/10/2025	29,498	284.99		315,350			201,557		227,190								
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/12/2023	01/10/2025	3,352	356.94		37,800			24,160		16,419								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	17,317	357.30		139,500			40,191		17,300								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	17,038	365.53		79,300			22,847		3,469								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/12/2023	01/18/2024	5,866	358.73		43,260			12,464		4,565								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	24,851	379.96		117,920			32,974		872								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	17,226	368.27		168,360			48,506		8,572								
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/12/2023	01/18/2024	4,236	351.98		30,150			8,686		5,907								
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/12/2023	01/10/2025	2,096	592.62		41,690			26,646		8,977								
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	1,970	909.25		42,120			12,842		18,586								
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	875	907.42		19,440			5,927		8,975								
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	875	907.42		24,720			16,034		18,011								
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	2,736	910.16		74,000			47,997		53,082								
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/16/2026	2,955	910.16		93,690			71,762		74,455								
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/19/2027	3,392	910.16		120,900			99,746		100,587								
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/19/2028	4,268	910.16		163,800			140,878		141,096								
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2023	01/24/2024	7,465	200.73		34,050			10,381		1,633								
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2023	01/17/2025	2,986	200.73		18,780			12,181		5,395								
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/19/2023	01/24/2024	21	33,176.73		32,011			9,760		13,924								
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	01/19/2023	01/24/2024	33	33,110.64		14,047			4,283		19,423								
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/19/2023	01/24/2024	238	2,511.85		10,080			3,073		8,847								
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2023	01/24/2024	5,400	11,295.67		57,240			17,452		59,004								
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	01/19/2023	01/24/2024	327	1,838.18		8,040			2,451		3,346								
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/17/2025	4,467	357.12		50,240			32,586		21,907								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	12,842	357.48		103,040			31,415		13,371								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	18,146	367.15		75,400			22,988		2,992								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	8,934	361.06		56,960			17,366		4,961								
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2023	01/24/2024	4,711	261.62		15,720			4,793		92								
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2023	01/24/2024	2,748	255.25		16,310			4,973		396								
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/19/2023	01/17/2025	393	252.20		3,950			2,562		1,063								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	19,383	375.72		91,800			27,988		1,921								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/19/2023	01/24/2024	25,084	368.36		198,880			60,635		12,407								
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/20/2023	01/24/2024	65,615	258.05		413,100			126,271		41,456								

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/20/2023	01/17/2025	23,544	259.34		184,220			119,647		51,731			(64,573)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/24/2024	43,019	106.39		103,500			31,636		44,882			(71,864)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/24/2024	11,222	106.28		27,600			8,436		12,228			(19,164)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/17/2025	8,417	108.64		18,720			12,158		10,288			(6,562)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/17/2025	57,982	106.28		184,760			119,998		116,387			(64,762)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/20/2026	66,399	106.39		242,110			185,819		158,261			(56,291)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/20/2027	75,750	106.28		307,800			254,151		201,239			(53,649)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/20/2028	91,649	106.39		393,960			339,042		252,795			(54,918)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	CITI	01/20/2023	01/24/2024	1,600	0.96		39,680			12,129		46,489			(27,551)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	510	4,107.54		49,140			15,020		54,583			(34,120)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	144	33,542.36		104,592			31,970		97,328			(72,622)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	1,055	2,555.90		69,714			21,309		48,992			(48,405)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	01/20/2023	01/24/2024	5,500	11,619.03		58,850			17,988		124,766			(40,862)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	250	11,502.83		67,019			20,485		108,351			(46,534)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/20/2023	01/24/2024	1,125	1,869.20		41,139			12,575		24,233			(28,564)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/24/2024	22,683	258.76		124,700			38,117		5,879			(86,583)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/20/2026	14,079	256.21		184,326			141,465		82,007			(42,855)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/24/2024	6,560	272.47		50,220			15,351		12,283			(34,869)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/17/2025	4,738	281.26		32,760			21,277		13,504			(11,483)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/24/2024	22,232	286.14		161,920			49,493		90,245			(112,427)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/20/2023	01/17/2025	29,527	284.99		312,800			203,158		228,759			(109,642)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2023	01/17/2025	4,463	357.46		50,240			32,630		21,414			(17,610)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	12,551	357.82		100,350			30,674		12,346			(69,676)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	18,129	367.50		75,400			23,047		2,774			(52,353)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/20/2023	01/24/2024	8,925	361.40		56,960			17,411		4,651			(39,549)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	19,049	377.39		89,780			27,443		1,676			(62,337)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	25,304	370.00		192,240			58,761		10,792			(133,479)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/20/2023	01/24/2024	1,990	352.77		9,730			2,974		1,892			(6,756)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	GS	01/20/2023	01/17/2025	3,276	582.23		67,289			43,703		31,828			(23,586)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/30/2024	1,089	923.11		17,700			5,680		4,042			(12,020)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/30/2024	1,633	916.68		31,200			10,013		9,070			(21,187)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/24/2025	653	921.27		15,360			10,094		8,101			(5,266)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/24/2025	1,633	923.11		37,200			24,448		19,332			(12,752)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/23/2026	1,960	922.19		55,440			42,776		32,061			(12,664)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/25/2027	2,177	922.19		73,200			60,688		41,621			(12,512)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/25/2028	3,048	921.27		111,720			96,447		64,774			(15,273)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/30/2024	24	33,980.04		34,320			11,014		2,413			(23,306)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/30/2024	27	34,418.71		16,110			5,170		286			(10,940)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	01/25/2023	01/30/2024	232	2,556.54		36,240			11,630		3,032			(24,610)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	01/25/2023	01/30/2024	232	2,616.06		8,580			2,754		149			(5,826)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	01/25/2023	01/30/2024	5,400	11,814.69		64,260			20,623		95,824			(43,637)					

E06.46



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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	01/25/2023	01/30/2024	265	1,814.70			41,600		13,350		6,759			(28,250)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	12,799	359.03			100,280		32,182		11,130			(68,098)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	14,469	367.65			63,440		20,360		2,424			(43,081)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	4,452	364.06			25,120		8,062		1,545			(17,058)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/24/2025	5,008	357.95			57,060		37,499		23,519			(19,561)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/25/2023	01/24/2025	1,176	253.66			11,035		7,252		2,665			(3,783)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	20,426	376.82			100,800		32,349		1,955			(68,451)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/25/2023	01/30/2024	19,291	371.88			135,320		43,428		5,502			(91,892)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/25/2023	01/30/2024	2,478	204.57			8,150		2,616		171			(5,534)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	01/25/2023	01/24/2025	1,487	204.57			7,530		4,949		1,747			(2,581)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/25/2023	01/30/2024	3,135	261.58			11,148		3,578		68			(7,570)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/25/2023	01/30/2024	1,176	254.94			7,375		2,367		195			(5,008)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/26/2023	01/26/2024	80,107	259.65			465,920		146,418		37,987			(319,502)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	01/26/2023	01/24/2025	50,837	259.65			403,920		265,809		108,878			(138,111)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	01/26/2023	01/31/2024	1,700	0.99			30,770		9,957		32,027			(20,813)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	01/26/2023	01/31/2024	743	4,132.24			85,560		27,687		85,097			(57,873)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	183	33,813.61			131,192		42,454		108,982			(88,738)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	1,035	2,573.40			73,494		23,783		46,069			(49,711)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	01/26/2023	01/31/2024	5,400	12,051.48			66,960		21,668		48,274			(45,292)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/31/2024	357	11,894.81			104,447		33,799		160,651			(70,648)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	01/26/2023	01/31/2024	1,209	1,893.54			52,808		17,089		25,390			(35,719)				
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	01/26/2023	01/31/2024	3,900	179.29			101,490		2,990		4,166			(6,250)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/26/2024	19,917	260.15			96,400		31,694		4,314			(69,596)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/26/2026	7,811	258.10			96,400		74,506		41,329			(21,894)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/26/2024	5,453	273.43			41,100		9,276		9,276			(28,184)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/24/2025	5,816	275.91			53,760		35,378		24,963			(18,382)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/26/2024	13,875	288.57			88,400		27,780		42,083			(60,620)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	01/26/2023	01/24/2025	21,506	288.57			196,540		129,338		133,359			(67,202)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2023	01/26/2024	12,806	358.86			98,440		30,935		9,602			(67,505)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2023	01/26/2024	14,197	367.48			60,180		18,912		1,718			(41,268)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2023	01/26/2024	4,454	363.88			24,640		7,743		1,220			(16,897)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	01/26/2023	01/24/2025	5,011	357.78			57,240		37,668		26,385			(19,572)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/26/2023	01/31/2024	20,417	376.97			101,520		32,852		1,980			(68,668)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/26/2023	01/31/2024	19,567	371.68			141,450		45,773		6,042			(95,677)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/26/2023	01/31/2024	3,686	351.58			23,660		7,656		5,407			(16,004)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	01/26/2023	01/24/2025	2,304	593.78			39,240		25,823		8,838			(13,417)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/27/2028	51,316	107.07			211,750		183,030		131,250			(28,720)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/30/2024	16,794	107.18			36,180		11,671		12,932			(24,509)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/30/2024	16,794	106.96			37,980		12,252		14,193			(25,728)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/24/2025	6,531	107.07			19,250		12,685		11,267			(6,565)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/24/2025	29,856	107.18			86,720		57,145		50,386			(29,575)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/27/2026	27,057	107.07			93,670		72,480		58,341			(21,190)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	01/27/2023	01/27/2027	28,923	107.28			108,500		90,100		67,721			(18,400)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
RUSSELL 2000 - ASIAN, NASDAQ 100 - CLIQUET, S&P 400 MIDCAP -	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	357	1,966.69		9,352	3,179		3,179		8			(6,173)					
ASIAN, DOW INDUSTRIAL -	INDEX LIAB.	EX5	Equity/Index	NS-	02/01/2023	02/06/2024	4,900	12,363.10		68,110	23,152		23,152		13,071			(44,958)					
ASIAN, DOW INDUSTRIAL -	INDEX LIAB.	EX5	Equity/Index	WF-	02/01/2023	02/06/2024	371	2,700.83		13,200	4,487		4,487		2			(8,713)					
ASIAN, BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	38	34,161.14		15,665	5,325		5,325		2,023			(10,340)					
ASIAN, BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	26	34,127.05		40,707	13,837		13,837		1,686			(26,870)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	1,945	921.52		75,841	65,763		65,763		55,170			(10,078)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/01/2023	02/06/2024	1,405	922.45		28,127	9,561		9,561		7,624			(18,566)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/01/2023	02/06/2024	648	921.52		13,265	4,509		4,509		3,688			(8,756)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	5,274	361.69		53,200	35,473		35,473		19,627			(17,727)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	14,434	359.88		113,360	38,534		38,534		11,901			(74,826)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	12,769	369.25		52,900	17,982		17,982		1,803			(34,918)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	6,107	363.85		37,180	12,638		12,638		2,506			(24,542)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/01/2023	02/06/2024	5,084	261.57		18,988	6,454		6,454		141			(12,533)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	391	246.22		5,419	3,613		3,613		1,724			(1,806)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/01/2023	02/06/2024	989	202.46		4,340	1,475		1,475		167			(2,865)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/01/2023	01/31/2025	494	203.47		2,790	1,860		1,860		754			(930)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	20,356	379.16		93,600	31,817		31,817		1,470			(61,783)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	21,204	368.90		196,500	66,796		66,796		13,121			(129,704)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	999	1,977.20		49,560	16,993		16,993		11,147			(32,567)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB-	02/02/2023	02/07/2024	383	12,559.88		123,970	42,508		42,508		177,579			(81,462)					
NASDAQ 100 - CLIQUET, S&P 400 MIDCAP -	INDEX LIAB.	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	4,900	12,803.14		67,130	23,018		23,018		10,040			(44,112)					
CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	1,027	2,699.34		50,064	17,166		17,166		16,943			(32,898)					
DOW INDUSTRIAL -	INDEX LIAB.	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	188	33,951.77		136,192	46,698		46,698		109,199			(89,494)					
CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	188	33,951.77		136,192	46,698		46,698		109,199			(89,494)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	02/02/2023	02/07/2024	78,464	260.48		489,950	167,997		167,997		31,825			(321,953)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	02/02/2023	01/31/2025	47,079	260.48		393,600	262,855		262,855		94,124			(130,745)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	02/02/2028	51,006	107.61		215,600	187,079		187,079		122,746			(28,521)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	13,911	107.72		31,050	10,647		10,647		8,858			(20,403)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	32,458	107.61		73,850	25,322		25,322		21,692			(48,528)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	02/07/2024	20,282	260.73		101,920	34,947		34,947		4,432			(66,973)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	02/02/2026	7,021	259.20		84,600	65,934		65,934		35,296			(18,666)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	02/07/2024	7,256	274.79		52,000	17,830		17,830		10,547			(34,170)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	01/31/2025	6,531	279.47		52,560	35,101		35,101		21,930			(17,459)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	02/07/2024	25,034	291.01		171,550	58,822		58,822		55,857			(112,728)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/02/2023	01/31/2025	23,320	291.30		222,360	148,497		148,497		121,393			(73,863)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	26,894	107.61		81,490	54,421		54,421		41,753			(27,069)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	22,257	106.64		77,280	51,609		51,609		42,109			(25,671)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	02/02/2026	26,894	107.72		94,250	73,455		73,455		52,554			(20,795)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/02/2023	02/02/2027	33,386	107.72		129,960	108,464		108,464		73,956			(21,496)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	02/02/2023	02/07/2024	3,000	0.99		70,800	24,276		24,276		58,097			(46,524)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50 - CAPPED - S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	WF	02/02/2023	02/07/2024	495	4,207.19		50,610			17,353		43,502			(33,257)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2023	01/31/2025	5,270	361.61		53,677			35,847		21,942			(17,830)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2023	02/07/2024	14,423	360.16		113,734			38,998		9,353			(74,736)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2023	02/07/2024	13,036	369.18		56,250			19,287		1,259			(36,962)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/02/2023	02/07/2024	6,379	363.77		40,050			13,733		2,047			(26,317)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/02/2023	02/07/2024	20,656	378.84		94,900			32,540		1,692			(62,360)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/02/2023	02/07/2024	21,222	368.59		195,000			66,863		14,274			(128,137)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/02/2023	02/07/2024	5,942	353.04		45,570			15,625		10,375			(29,945)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	24	33,507.67		41,920			15,118		9,952			(26,802)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	29	33,711.36		16,800			6,059		8,052			(10,741)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	5,200	12,495.38		49,920			18,003		67,533			(31,917)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	309	1,932.88		8,640			3,116		30			(5,524)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/07/2025	3,151	920.28		78,880			53,421		50,002			(25,459)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/06/2026	3,369	923.96		93,930			73,728		68,598			(20,202)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/08/2027	3,803	922.12		123,200			103,373		97,068			(19,827)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/08/2028	3,369	919.35		122,450			106,689		100,780			(15,761)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/07/2025	2,608	917.51		68,160			46,161		44,021			(21,999)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/13/2024	1,521	920.28		28,560			10,300		9,597			(18,260)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/13/2024	2,065	920.28		38,760			13,979		13,025			(24,781)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/13/2024	12,894	356.40		98,615			35,565		17,080			(63,050)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/13/2024	14,015	364.96		58,575			21,125		3,927			(37,450)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/13/2024	3,924	361.75		20,842			7,517		2,065			(13,325)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/07/2025	3,364	352.83		41,652			28,209		23,781			(13,443)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/13/2024	2,373	259.14		8,339			3,008		169			(5,332)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/13/2024	1,187	251.55		7,959			2,870		587			(5,088)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/08/2023	02/07/2025	3,164	255.34		23,370			15,827		6,320			(7,543)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/07/2025	6,461	201.41		39,520			26,765		11,083			(12,755)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	15,407	201.61		66,340			23,925		3,359			(42,415)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/13/2024	27,827	372.25		199,920			72,100		10,883			(127,820)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/08/2023	02/13/2024	23,284	378.94		103,320			37,262		2,261			(66,058)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	188	2,670.75		26,700			9,629		15			(17,071)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/08/2023	02/13/2024	188	2,710.73		6,700			2,416		1			(4,284)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/09/2023	02/14/2024	74,508	257.43		439,680			159,870		67,743			(279,810)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/09/2023	02/07/2025	46,567	256.40		392,400			266,164		142,399			(126,236)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/09/2023	02/07/2025	39,073	106.84		124,320			84,326		71,430			(39,994)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/09/2023	02/07/2025	40,934	107.70		114,840			77,896		62,797			(36,944)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	02/09/2023	02/09/2026	44,655	107.81		146,400			115,117		86,310			(31,283)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168	107.49			193,600		162,587		117,041			(31,013)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401	107.49			249,480		217,517		150,027			(31,963)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/09/2023	02/14/2024	29,770	107.16			68,800		25,016		25,040			(43,784)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/09/2023	02/14/2024	53,028	107.16			122,550		44,560		44,602			(77,990)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	2,400	0.97			45,120		16,406		46,925			(28,714)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML-	02/09/2023	02/14/2024	400	4,220.38			26,520		9,643		23,478			(16,877)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB-	02/09/2023	02/14/2024	110	33,497.68			101,750		36,997		89,921			(64,753)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	1,026	2,603.68			49,032		17,828		30,273			(31,204)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	02/09/2023	02/14/2024	5,100	12,381.17			51,000		18,544		57,347			(32,456)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	275	12,195.45			48,960		17,802		72,588			(31,158)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	940	1,892.35			31,248		11,362		16,755			(19,886)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	02/09/2023	02/14/2024	2,890	170.08			6,900		2,509		5,994			(4,391)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	19,383	259.12			81,340		29,576		6,856			(51,764)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/09/2026	12,263	255.07			146,940		115,541		77,681			(31,399)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	4,039	271.80			28,050		10,199		9,657			(17,851)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	6,242	277.25			46,750		31,710		24,982			(15,040)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	21,263	290.42			150,660		54,781		53,737			(95,879)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	24,006	289.25			249,200		169,032		144,585			(80,168)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	02/09/2023	02/07/2025	3,092	351.85			37,840		25,667		18,697			(12,173)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	12,930	355.41			99,820		36,295		19,482			(63,525)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	14,335	363.95			62,220		22,624		5,383			(39,596)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	3,654	360.75			19,890		7,232		2,396			(12,658)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	23,358	378.09			103,320		37,568		3,616			(65,752)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	27,915	371.42			195,020		70,910		15,127			(124,110)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/07/2025	3,291	584.24			76,840		52,120		22,476			(24,720)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/09/2023	02/14/2024	1,709	347.90			15,120		5,498		4,700			(9,622)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	1,632	922.84			27,600		10,572		7,494			(17,028)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	1,523	919.17			28,140		10,779		8,608			(17,361)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/14/2025	1,197	919.17			30,030		20,652		16,209			(9,378)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/14/2025	2,067	918.25			52,250		35,933		28,622			(16,317)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/13/2026	2,285	917.33			69,510		55,045		41,479			(14,465)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/12/2027	2,502	916.41			86,020		72,597		52,595			(13,423)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/15/2028	3,155	919.17			112,520		98,507		69,433			(14,013)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	15	34,093.92			23,050		8,829		1,551			(14,221)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS-	02/15/2023	02/21/2024	50	34,093.92			28,900		11,070		5,165			(17,830)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG-	02/15/2023	02/21/2024	5,400	12,687.89			72,360		27,717		31,631			(44,643)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	16,921	354.59			126,624		48,503		31,277			(78,121)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	3,384	354.23			35,868		24,667		22,342			(11,201)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	18,049	362.03			80,122		30,690		9,958			(49,431)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	3,384	356.71			22,004		8,429		4,557			(13,576)					
SPIAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	1,988	257.80			6,800		2,605		165			(4,195)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/15/2023	02/21/2024	3,578		252.02		20,430		7,826		1,343			(12,604)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/15/2023	02/14/2025	1,988		251.52		16,750		11,519		5,026			(5,231)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	02/15/2023	02/21/2024	21,541		378.21		107,920		41,338		2,887			(66,582)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	02/15/2023	02/21/2024	13,605		368.68		129,120		49,459		10,944			(79,661)				
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/16/2023	02/22/2024	87,245		256.74		501,760		193,679		97,880			(308,081)				
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/16/2023	02/14/2025	45,180		258.54		316,680		218,120		112,806			(98,560)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/16/2028	66,330		106.71		273,350		239,470		176,989			(33,880)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/22/2024	30,830		107.14		65,010		25,094		27,038			(39,916)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/22/2024	40,172		107.14		84,710		32,698		35,231			(52,012)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/14/2025	34,567		106.71		104,340		71,866		65,144			(32,474)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/14/2025	45,777		107.14		129,360		89,099		79,240			(40,261)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/13/2026	48,580		107.25		159,120		126,135		102,547			(32,985)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	02/16/2023	02/16/2027	56,054		106.61		218,400		184,554		143,688			(33,846)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/22/2024	18,273		256.52		85,974		33,186		11,989			(52,788)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/22/2024	6,636		271.24		44,118		17,030		17,813			(27,089)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/22/2024	33,127		292.51		222,033		85,705		64,770			(136,328)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/14/2025	29,029		294.56		249,900		172,124		122,593			(77,776)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	2,200		1.00		51,040		19,701		43,672			(31,339)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	02/16/2023	02/22/2024	465		4,314.42		43,400		16,752		29,629			(26,648)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	02/16/2023	02/22/2024	131		33,899.03		77,440		29,892		65,874			(47,548)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	1,049		2,688.90		87,416		33,742		31,783			(53,674)				
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	5,500		12,442.48		73,700		28,448		102,600			(45,252)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/22/2024	241		12,678.88		74,910		28,915		115,610			(45,959)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/16/2023	02/22/2024	1,030		1,946.09		44,340		17,115		16,298			(27,225)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	16,663		354.43		123,310		47,598		31,731			(75,712)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/16/2023	02/14/2025	3,389		354.08		34,680		23,887		20,821			(10,793)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	17,793		361.86		80,010		30,884		10,254			(49,126)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/16/2023	02/22/2024	3,107		356.20		20,460		7,898		4,565			(12,562)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	02/16/2023	02/22/2024	21,584		377.47		109,440		42,244		3,438			(67,196)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	02/16/2023	02/22/2024	13,348		367.96		126,900		48,983		12,349			(77,917)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	02/16/2023	02/22/2024	2,840		352.12		17,200		6,639		4,078			(10,561)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS	02/16/2023	02/14/2025	1,542		591.92		30,352		20,906		8,750			(9,446)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	1,317		910.82		24,120		9,770		13,522			(14,350)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	1,098		908.99		21,000		8,506		12,123			(12,494)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/21/2025	2,745		915.37		61,500		43,004		49,222			(18,496)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/21/2025	1,866		909.90		45,900		32,095		37,576			(13,805)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/23/2026	2,086		915.37		55,860		44,701		49,348			(11,159)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/23/2027	2,415		909.90		78,320		66,591		72,713			(11,729)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/23/2028	4,062		911.73		140,230		123,434		133,206			(16,796)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	33		33,120.75		54,010		21,877		25,652			(32,133)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	69	33,120.75			37,720		15,278		43,462			(22,442)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,600	12,180.14			64,020		25,931		96,865			(38,089)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	262	1,938.62			26,000		10,531		47			(15,469)					
RUSSELL 2000 - ASIAN, S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	576	1,915.72			16,940		6,861		212			(10,079)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	21,587	352.77			153,520		62,183		53,997			(91,337)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	20,166	360.16			86,620		35,085		16,972			(51,535)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	7,669	355.23			46,440		18,810		13,729			(27,630)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/21/2025	7,385	352.42			73,580		51,450		49,892			(22,130)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,813	255.24			24,480		9,916		1,276			(14,564)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	3,206	250.00			18,320		7,420		2,072			(10,900)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	26,701	376.34			148,520		60,157		6,905			(88,363)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	02/23/2023	02/28/2024	23,576	371.41			182,600		73,961		15,009			(108,639)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	191	2,647.86			25,100		10,167		122			(14,933)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	535	2,626.93			24,780		10,037		806			(14,743)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/28/2024	6,476	199.73			32,110		13,006		3,599			(19,104)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	02/23/2023	02/21/2025	2,491	201.34			14,700		10,279		4,726			(4,421)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/24/2023	02/28/2024	103,773	254.91			564,960		229,593		170,820			(335,367)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	02/24/2023	02/24/2025	45,990	254.40			354,510		248,711		175,167			(105,799)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/24/2028	72,355	106.42			285,670		251,624		199,707			(34,046)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/27/2024	25,371	106.84			49,410		19,999		25,528			(29,411)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/27/2024	30,070	106.63			61,120		24,739		32,746			(36,381)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/21/2025	37,587	106.84			100,400		70,313		69,487			(30,087)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/21/2025	36,647	106.52			102,570		71,833		72,089			(30,737)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/24/2026	42,285	106.52			139,050		111,410		100,047			(27,640)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/24/2027	41,346	106.73			146,960		125,061		104,456			(21,899)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	CITI	02/24/2023	02/28/2024	2,100	0.99			49,980		20,311		53,689			(29,669)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	646	4,174.64			66,690		27,102		64,913			(39,588)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	02/24/2023	02/28/2024	2,970	168.68			9,150		3,718		9,937			(5,432)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	216	33,145.08			142,781		58,025		150,496			(84,756)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	1,500	2,616.28			57,018		23,171		36,705			(33,847)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	02/24/2023	02/28/2024	6,700	11,969.65			63,650		25,867		94,910			(37,783)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	02/24/2023	02/28/2024	443	12,113.28			95,930		38,985		149,207			(56,945)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	02/24/2023	02/28/2024	1,375	1,903.71			52,390		21,291		28,354			(31,099)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/28/2024	34,233	253.76			148,750		60,450		39,053			(88,300)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/24/2026	18,526	251.03			211,140		169,170		146,103			(41,970)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/28/2024	11,158	269.39			70,500		38,787		41,850			(41,850)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/24/2025	7,439	276.92			46,400		32,553		31,224			(13,847)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/28/2024	32,017	288.14			242,730		98,643		114,810			(144,087)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	02/24/2023	02/24/2025	41,312	288.72			412,800		289,605		261,255			(123,195)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/28/2024	21,663	351.53			154,295		62,704		63,475			(91,591)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/28/2024	20,238	358.89			85,321		34,673		20,918			(50,647)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	02/24/2023	02/28/2024	7,696	354.33			45,325		18,420		15,618			(26,905)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	02/24/2023	02/24/2025	7,126	351.53			71,580		50,218		55,163			(21,362)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	26,735	375.86			151,340		61,503		8,892			(89,837)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	23,606	370.93			186,750		75,893		19,293			(110,857)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	1,422	353.35			11,400		4,633		3,440			(6,767)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	02/24/2023	02/24/2025	4,060	587.56			83,790		58,784		22,460			(25,006)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	263	1,854.76			8,300		3,520		1,756			(4,780)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	5,100	11,938.57			51,000		21,629		33,545			(29,371)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	43	32,269.89			21,280		9,025		30,572			(12,255)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	24	32,563.85			40,560		17,201		31,801			(23,359)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/01/2028	18	5,628.41			4,630		4,092		4,703			(538)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422	906.36			148,400		131,157		154,199			(17,243)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095	908.17			94,080		80,404		95,448			(13,676)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764	908.17			74,000		59,625		73,437			(14,375)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	2,543	908.17			57,040		40,412		53,411			(16,628)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	1,769	905.46			41,600		29,473		39,252			(12,127)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	03/06/2024	995	908.17			16,470		6,985		11,646			(9,485)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	03/01/2023	03/06/2024	1,769	907.27			29,920		12,689		21,430			(17,231)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	307	2,573.36			13,200		5,598		3,179			(7,602)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	16,605	367.11			143,260		60,755		21,938			(82,505)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	27,770	373.75			159,080		67,464		11,441			(91,616)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	6,532	199.41			37,570		26,618		17,258			(10,952)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/06/2024	9,044	199.41			37,620		15,954		5,865			(21,666)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	02/28/2025	8,544	352.19			82,500		58,450		51,836			(24,050)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	19,935	351.84			141,400		59,966		54,885			(81,434)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	16,233	362.02			55,860		23,690		10,715			(32,170)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	6,835	355.00			39,360		16,692		12,539			(22,668)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/06/2024	2,016	244.29			16,050		6,807		4,759			(9,243)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/06/2024	806	248.76			4,480		1,900		920			(2,580)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	403	245.78			3,790		2,685		1,994			(1,105)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/06/2024	18	5,584.05			2,190		929		1,455			(1,261)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	02/27/2026	18	5,628.41			3,540		2,852		3,413			(688)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/01/2023	03/01/2027	18	5,628.41			4,110		3,513		3,873			(597)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	1,104	1,929.29			45,507		19,349		21,532			(26,158)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	282	12,153.27			76,806		32,657		121,433			(44,149)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	5,100	12,044.87			53,040		22,552		71,289			(30,488)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	993	2,619.52			46,670		19,844		30,883			(26,826)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	133	32,937.56			80,256		34,124		85,982			(46,132)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	18,062	256.61			67,050		28,509		13,507			(38,541)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	03/02/2026	6,422	251.13			75,360		60,815		50,656			(14,545)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	4,471	270.24			25,080		10,919		14,435			(14,761)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	4,471	279.37			23,760		16,856		15,955			(6,904)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	37,452	292.49			221,270		94,082		79,113			(127,188)				

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2023	02/28/2025	14,087	295.40			105,780		75,043		57,117			(30,737)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/02/2023	03/06/2024	96,216	254.35			512,400		217,869		182,320			(294,531)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/02/2023	02/28/2025	56,389	252.83			450,450		319,562		246,504			(130,888)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	03/02/2028	74,563	105.95			290,720		257,097		216,831			(33,623)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	03/06/2024	27,371	106.37			53,070		22,565		33,637			(30,505)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	03/06/2024	7,551	106.69			13,680		5,817		8,296			(7,863)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	02/28/2025	17,933	106.37			47,500		33,698		36,501			(13,802)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	02/28/2025	39,641	106.47			103,320		73,298		79,077			(30,022)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	03/02/2026	42,473	106.47			131,400		106,039		101,391			(25,361)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/02/2023	03/02/2027	53,799	106.05			193,800		165,760		148,157			(28,040)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	03/02/2023	03/06/2024	2,200	1.01			51,480		51,889		51,982			(29,591)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	03/02/2023	03/06/2024	354	4,312.68			19,800		8,419		15,468			(11,381)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2023	03/06/2024	20,238	351.53			144,840		61,585		61,504			(83,255)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2023	02/28/2025	8,266	351.88			80,040		56,783		58,311			(23,257)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2023	03/06/2024	16,247	361.70			57,000		24,236		11,467			(32,764)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/02/2023	03/06/2024	6,556	354.68			38,180		16,234		13,305			(21,946)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/02/2023	03/06/2024	27,690	374.83			158,110		67,227		9,259			(90,883)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/02/2023	03/06/2024	16,557	368.52			139,200		59,187		17,361			(80,013)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/02/2023	03/06/2024	3,140	349.25			23,870		10,149		7,409			(13,721)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/02/2023	02/28/2025	1,362	582.29			29,120		20,659		10,806			(8,461)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/13/2024	1,769	908.06			27,680		12,255		19,652			(15,425)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/13/2024	2,764	906.25			45,500		20,145		33,103			(25,355)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/07/2025	2,654	908.06			58,080		41,697		50,555			(16,383)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/07/2025	2,543	908.06			55,660		39,960		48,449			(15,700)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/06/2026	2,764	904.45			77,000		62,527		71,606			(14,473)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/08/2027	3,317	908.06			98,700		84,818		95,503			(13,882)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/08/2023	03/08/2028	4,533	908.06			147,190		130,642		143,964			(16,548)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	TB	03/08/2023	03/13/2024	34	33,093.58			47,850		21,186		28,745			(26,664)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	TB	03/08/2023	03/13/2024	49	33,224.77			22,720		10,059		27,633			(12,661)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/08/2023	03/13/2024	193	2,573.49			28,850		12,773		2,475			(16,077)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/08/2023	03/13/2024	425	2,599.36			14,960		6,624		2,359			(8,336)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	03/08/2023	03/13/2024	5,000	12,215.33			53,500		23,687		105,469			(29,813)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	03/08/2023	03/13/2024	426	1,886.99			11,696		5,178		825			(6,518)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/08/2023	03/13/2024	17,397	349.92			135,420		59,958		69,004			(75,463)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/08/2023	03/13/2024	14,830	359.04			61,360		27,167		19,723			(34,193)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/08/2023	03/13/2024	11,123	354.13			65,910		29,182		27,646			(36,728)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/08/2023	03/07/2025	6,274	349.57			67,760		48,647		50,935			(19,113)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/08/2023	03/13/2024	2,427	250.70		10,595			4,691		1,982			(5,904)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/08/2023	03/13/2024	2,427	247.48		13,977			6,188		3,504			(7,789)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/08/2023	03/07/2025	2,022	247.98		15,790			11,336		8,152			(4,454)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/13/2024	18	5,585.70		2,360			1,045		1,475			(1,315)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/07/2025	18	5,585.70		3,290			2,362		2,844			(928)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/13/2024	4,523	201.37		15,300			6,774		1,846			(8,526)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/07/2025	3,518	201.57		17,150			12,312		7,379			(4,838)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/13/2024	25,746	375.43		142,200			62,959		13,702			(79,241)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/08/2023	03/13/2024	18,880	366.34		180,180			79,775		37,627			(100,405)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	21,324	253.27		98,580			43,760		29,672			(54,820)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/09/2026	10,058	252.52		109,000			88,647		74,597			(20,353)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	10,381	269.18		70,840			31,446		39,037			(39,394)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/07/2025	5,561	262.16		71,850			51,652		57,855			(20,198)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	41,026	292.79		262,800			116,659		86,486			(146,141)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/07/2025	40,342	290.16		415,360			298,598		235,923			(116,762)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/09/2023	03/13/2024	108,819	254.64		565,800			251,163		202,849			(314,637)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/09/2023	03/07/2025	49,284	254.39		360,000			258,800		191,354			(101,200)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/09/2028	71,949	108.41		247,940			220,198		158,713			(27,742)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/13/2024	31,770	107.34		63,580			28,224		28,253			(35,356)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/13/2024	28,032	106.91		61,500			27,300		29,167			(34,200)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/07/2025	28,967	106.91		83,700			60,171		53,435			(23,529)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/07/2025	46,720	107.34		127,000			91,299		79,224			(35,701)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/09/2026	50,458	106.91		170,100			138,339		113,238			(31,761)					
4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/09/2023	03/09/2027	56,064	107.34		199,200			171,317		131,566			(27,883)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	03/09/2023	03/13/2024	2,800	0.99		80,640			35,797		89,641			(44,843)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	03/09/2023	03/13/2024	630	4,273.26		65,340			29,005		51,687			(36,335)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG	03/09/2023	03/13/2024	3,525	169.34		6,060			2,690		5,938			(3,370)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	03/09/2023	03/13/2024	208	32,383.87		143,380			63,647		172,626			(79,733)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/13/2024	1,228	2,531.60		75,330			33,440		64,648			(41,890)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/13/2024	5,000	11,995.88		50,000			22,195		113,261			(27,805)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	03/09/2023	03/13/2024	350	11,971.88		103,530			45,958		158,505			(57,572)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	1,807	1,833.89		75,867			33,678		60,441			(42,189)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/13/2024	17,384	350.18		135,420			60,114		63,853			(75,306)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/13/2024	14,534	359.31		61,200			27,167		16,110			(34,033)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/13/2024	11,115	354.39		66,300			29,431		24,521			(36,869)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	25,855	373.85		137,700			61,126		17,679			(76,574)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	18,673	364.80		172,900			76,752		45,117			(96,148)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/13/2024	1,724	347.05		13,140			5,833		5,517			(7,307)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/09/2023	03/07/2025	6,270	349.83		66,880			48,079		49,716			(18,801)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	03/09/2023	03/07/2025	1,967	579.17		39,100			28,109		17,476			(10,991)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	1,205	915.75		20,570			9,491		11,182			(11,079)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	1,643		914.84		28,800		13,289		15,806			(15,511)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/14/2025	657		922.15		13,740		9,994		10,231			(3,746)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/14/2025	1,752		915.75		41,120		29,910		31,365			(11,210)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/13/2026	2,081		914.84		58,710		48,044		49,538			(10,666)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/15/2027	2,300		916.67		72,240		62,420		62,431			(9,820)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/15/2028	3,614		914.84		127,380		113,539		111,008			(13,841)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/20/2024	31		31,778.94		53,000		24,455		66,026			(28,545)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/20/2024	47		31,715.19		25,350		11,697		37,840			(13,653)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	292		2,334.88		10,710		4,942		15,179			(5,768)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	5,800		12,251.32		63,220		29,171		81,105			(34,049)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	TB	03/15/2023	03/20/2024	286		1,810.54		23,900		11,028		8,643			(12,872)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	TB	03/15/2023	03/20/2024	458		1,714.51		11,120		5,131		16,189			(5,989)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	14,007		364.82		64,500		29,761		6,918			(34,739)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	11,205		357.68		83,200		38,390		16,668			(44,810)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	17,929		356.61		142,080		65,558		30,893			(76,522)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/14/2025	8,404		356.25		92,700		67,428		47,025			(25,272)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/20/2024	6,388		254.21		26,560		12,255		3,005			(14,305)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/20/2024	1,597		250.46		9,280		4,282		1,522			(4,998)						
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/15/2027	36		5,601.87		8,440		7,293		8,193			(1,147)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/15/2028	36		5,601.87		9,540		8,503		8,794			(1,037)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	54		5,612.94		5,370		2,478		3,810			(2,892)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/20/2024	18		5,629.55		1,670		771		1,154			(899)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/14/2025	36		5,624.01		5,360		3,899		4,777			(1,461)						
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/15/2023	03/13/2026	36		5,601.87		7,200		5,892		6,686			(1,308)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/20/2024	11,599		199.68		43,930		20,270		8,008			(23,660)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/15/2023	03/14/2025	2,521		198.10		15,700		11,420		7,870			(4,280)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/15/2023	03/20/2024	33,269		373.77		135,720		62,623		19,057			(73,097)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/15/2023	03/20/2024	13,767		365.75		96,480		44,517		27,793			(51,963)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	03/16/2023	03/20/2024	3,000		1.00		66,900		30,949		78,251			(35,951)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	03/16/2023	03/20/2024	632		4,145.79		56,680		26,221		61,767			(30,459)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	03/16/2023	03/20/2024	192		32,246.55		145,700		67,404		178,803			(78,296)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	03/16/2023	03/20/2024	5,900		12,581.39		69,620		32,208		79,944			(37,412)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	03/16/2023	03/20/2024	342		12,367.50		80,539		37,259		113,692			(43,280)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/20/2024	1,299		1,709.24		41,676		19,280		45,157			(22,396)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/20/2024	22,842		252.53		123,120		56,958		37,424			(66,162)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/16/2026	2,004		255.52		20,750		17,006		12,874			(3,744)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/20/2024	6,190		275.44		39,780		18,403		10,993			(21,377)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/14/2025	6,190		281.21		43,690		31,822		19,893			(11,868)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/20/2024	50,988		285.76		343,100		158,726		253,575			(184,374)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/16/2023	03/14/2025	46,099		288.91		377,520		274,967		293,960			(102,553)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/16/2023	03/20/2024	120,539		255.83		726,150		335,933		188,873			(390,217)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDMFDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/16/2023	03/14/2025	49,152	255.57			405,720		295,506		170,493			(110,214)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	01/19/2028	11,249	107.96			40,080		35,607		25,953			(4,473)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/16/2028	67,492	106.03			292,320		260,713		194,565			(31,607)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/20/2024	27,184	106.14			65,830		30,454		37,522			(35,376)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/20/2024	28,121	106.35			65,100		30,117		36,198			(34,983)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/14/2025	10,311	106.46			31,020		22,593		20,822			(8,427)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/14/2025	41,245	106.25			128,040		93,258		86,680			(34,782)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/16/2026	43,120	106.46			150,880		123,656		103,608			(27,224)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/16/2023	03/16/2027	50,619	106.25			200,340		173,241		136,362			(27,099)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	14,016	364.23			65,000		30,070		9,445			(34,930)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	10,932	357.09			81,900		37,889		19,760			(44,011)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	18,221	356.02			145,600		67,358		37,591			(78,242)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/14/2025	8,409	355.66			94,500		68,829		48,982			(25,671)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	32,873	375.01			140,300		64,906		17,318			(75,394)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	13,721	367.32			102,240		47,298		23,330			(54,942)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/20/2024	3,144	348.78			19,360		8,956		8,465			(10,404)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	03/16/2023	03/14/2025	2,538	582.40			41,600		30,299		17,965			(11,301)					
S&P 400 MIDCAP - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	03/16/2023	03/20/2024	1,317	2,430.26			65,920		30,496		71,254			(35,424)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	1,203	905.50			27,390		13,149		16,556			(14,241)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	2,405	909.16			50,380		24,186		29,085			(26,194)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/21/2025	1,640	910.07			44,100		32,494		36,945			(11,606)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/21/2025	1,640	905.50			47,550		35,036		33,710			(12,514)					
BESGUVX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/20/2026	1,749	910.99			54,560		44,992		44,462			(9,568)					
BESGUVX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/22/2027	2,077	910.99			72,580		63,055		60,624			(9,525)					
BESGUVX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/22/2028	3,061	910.99			116,760		104,512		98,684			(12,248)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	41	31,998.07			62,920		30,207		78,499			(32,713)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	66	31,901.98			37,590		18,046		57,656			(19,544)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	292	2,378.02			45,430		21,810		47,140			(23,620)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	375	2,327.68			18,450		8,857		26,071			(9,593)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	6,200	12,567.15			72,540		34,825		80,361			(37,715)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	03/22/2023	03/27/2024	463	1,718.72			11,920		5,723		17,967			(6,197)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	15,640	358.05			120,400		57,802		23,302			(62,598)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	15,640	369.14			56,560		27,153		3,970			(29,407)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/27/2024	13,685	360.91			88,200		42,343		13,547			(45,857)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/22/2023	03/21/2025	10,613	357.33			116,280		85,678		56,320			(30,602)					
SFMASSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/22/2023	03/27/2024	3,993	252.94			19,436		9,331		2,446			(10,105)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPMIESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/22/2023	03/21/2025	1,996	252.19		15,178			11,183		5,810			(3,994)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/22/2028	36	5,545.87		10,740			9,613		10,630			(1,127)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/27/2024	90	5,540.30		13,800			6,625		9,710			(7,175)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/27/2024	18	5,540.30		2,760			1,325		1,942			(1,435)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/21/2025	18	5,518.03		3,920			2,888		3,459			(1,032)						
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/20/2026	36	5,534.74		8,920			7,356		8,367			(1,564)						
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/22/2027	36	5,540.30		9,920			8,618		9,117			(1,302)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/22/2023	03/27/2024	25,311	371.65		125,840			60,413		24,010			(65,427)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/22/2023	03/27/2024	24,448	363.31		205,700			98,752		74,020			(106,948)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/22/2023	03/27/2024	14,680	195.77		76,850			36,894		26,016			(39,956)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/27/2024	32,988	258.40		131,970			63,522		22,580			(68,448)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/23/2026	6,756	251.86		87,720			72,443		52,448			(15,277)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/27/2024	6,537	274.79		46,080			22,180		13,180			(23,900)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/21/2025	3,269	281.68		23,400			17,265		10,296			(6,135)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/27/2024	41,867	288.72		278,300			133,956		154,531			(144,344)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/21/2025	52,247	291.61		431,860			138,631		282,559			(113,229)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	116,465	256.55		732,000			352,338		163,133			(379,662)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	67,162	257.07		548,410			404,623		207,368			(143,787)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/23/2028	78,322	107.14		324,240			290,403		200,057			(33,837)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/27/2024	35,431	107.57		71,820			34,570		30,627			(37,250)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/27/2024	31,702	107.25		68,680			33,058		30,766			(35,622)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/21/2025	32,634	107.14		96,950			71,531		58,209			(25,419)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/21/2025	47,552	107.25		138,720			102,349		83,065			(36,371)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/23/2026	53,147	107.46		177,840			146,869		110,370			(30,971)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/23/2027	61,538	107.57		227,040			197,399		140,646			(29,641)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	2,500	0.99		40,500			19,494		47,276			(21,006)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	03/23/2023	03/27/2024	570	4,177.69		58,320			28,072		57,106			(30,248)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/27/2024	181	31,880.51		122,032			58,738		150,557			(63,294)						
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/27/2024	6,200	12,729.23		66,960			32,230		82,541			(34,730)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	03/23/2023	03/27/2024	306	12,614.66		85,293			41,055		119,360			(44,238)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	1,279	1,749.53		35,926			17,293		40,696			(18,634)						
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	03/23/2023	03/27/2024	2,692	182.76		6,270			3,018		2,271			(3,252)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	03/23/2023	03/27/2024	1,006	2,376.93		74,376			35,800		92,580			(38,576)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	15,827	360.14		117,420			56,519		17,556			(60,901)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/21/2025	10,551	359.41		119,320			88,036		41,095			(31,284)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	15,827	371.30		57,000			27,436		2,687			(29,564)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	03/23/2023	03/27/2024	13,606	362.66		86,730			41,746		10,328			(44,984)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	03/23/2023	03/27/2024	25,367	371.54		106,480			51,253		26,173			(55,227)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	03/23/2023	03/27/2024	24,502	363.21		187,850			90,419		75,452			(97,431)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	03/23/2023	03/27/2024	2,883	345.86		19,800			9,530		10,859			(10,270)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	03/23/2023	03/21/2025	2,178	368.76		37,950			28,000		23,158			(9,950)						

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	04/03/2024	1,525		917.38		29,263		14,695		13,985			(14,668)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	04/03/2024	3,485		917.38		66,886		33,359		31,966			(33,527)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	4,791		918.30		119,385		89,093		84,880			(30,292)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	2,287		919.21		56,104		41,868		39,740			(14,235)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.21		74,640		62,020		59,550			(12,620)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.30		93,555		81,719		79,363			(11,836)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.30		144,183		129,602		126,741			(14,581)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	24		33,077.49		33,120		16,518		24,532			(16,602)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	40		32,848.47		18,200		9,077		24,803			(9,123)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG-	03/29/2023	04/03/2024	4,600		12,846.03		59,800		29,825		40,466			(29,975)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	TB-	03/29/2023	04/03/2024	339		1,780.45		9,420		4,698		10,910			(4,722)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	03/29/2028	125		5,580.09		36,610		32,908		35,366			(3,702)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	04/03/2024	36		5,585.68		5,000		2,494		3,154			(2,506)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	04/03/2024	72		5,574.50		10,360		5,167		6,670			(5,193)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	107		5,580.09		21,060		15,716		17,646			(5,344)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	03/27/2026	107		5,585.68		25,020		20,790		22,665			(4,230)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	03/29/2027	125		5,580.09		33,390		29,166		29,710			(4,224)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	03/29/2023	03/28/2025	5,010		361.41		49,320		36,806		21,144			(12,514)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/29/2023	04/03/2024	10,021		361.41		67,320		33,575		11,379			(33,745)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/29/2023	04/03/2024	19,484		366.08		95,200		47,480		11,432			(47,720)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	03/29/2023	04/03/2024	13,639		361.41		91,630		45,700		15,489			(45,930)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	7,141		256.34		29,520		14,723		1,770			(14,797)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/29/2023	04/03/2024	3,174		251.80		19,440		9,696		2,021			(9,744)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	03/29/2023	03/28/2025	397		253.57		3,120		2,328		907			(792)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	04/03/2024	17,539		199.75		75,950		37,880		13,391			(38,070)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	7,015		198.96		44,660		33,328		20,466			(11,332)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/29/2023	04/03/2024	31,291		376.85		140,800		70,223		14,115			(70,577)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS	03/29/2023	04/03/2024	22,188		371.22		145,860		72,747		25,070			(73,113)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	20,616		256.51		101,400		50,705		20,251			(50,695)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.75		151,040		125,685		85,998			(25,355)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	9,065		274.97		65,000		32,503		18,429			(32,497)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	10,152		283.79		66,640		49,798		27,818			(16,842)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	39,136		289.54		288,420		144,225		134,100			(144,195)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	33,300		289.25		342,410		255,873		210,933			(86,537)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/30/2023	04/03/2024	94,965		258.50		526,750		263,402		100,872			(263,348)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	03/30/2023	03/28/2025	39,537		257.73		317,220		237,049		115,000			(80,171)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.68		372,480		335,011		216,497			(37,469)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	04/03/2024	34,326		107.79		74,740		37,374		28,024			(37,366)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	04/03/2024	55,664	107.68			123,600		61,806		47,264			(61,794)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	55,664	107.46			171,000		127,783		93,732			(43,217)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	56,592	107.35			176,290		131,736		97,326			(44,554)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	64,013	107.79			220,110		183,160		126,887			(36,950)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	68,652	107.46			270,840		236,756		159,280			(34,084)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML-	03/30/2023	04/03/2024	2,500	1.00			53,000		26,503		56,619			(26,497)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	03/30/2023	04/03/2024	723	4,229.70			81,530		40,769		69,477			(40,761)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	03/30/2023	04/03/2024	177	32,859.03			109,968		54,990		115,573			(54,978)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	03/30/2023	04/03/2024	1,458	2,463.86			65,124		32,565		70,578			(32,559)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	4,700	12,963.14			60,630		30,318		44,776			(30,312)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	355	12,924.25			87,124		43,566		118,028			(43,558)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	1,414	1,768.38			61,300		30,653		62,388			(30,647)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	03/30/2023	03/28/2025	4,723	361.73			46,750		34,935		19,539			(11,815)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	10,279	362.09			69,930		34,969		9,009			(34,961)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	19,726	366.41			100,820		50,415		8,738			(50,405)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	13,613	361.73			94,570		47,290		12,587			(47,280)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	31,254	377.29			141,900		70,957		13,049			(70,943)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	21,878	371.30			147,840		73,928		24,416			(73,912)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	5,683	351.59			34,600		17,302		12,810			(17,298)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	03/30/2023	03/28/2025	1,742	582.71			32,220		24,077		12,969			(8,143)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	04/05/2023	04/10/2024	514	1,759.14			12,780		6,618		17,197			(6,162)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS-	04/05/2023	04/10/2024	6,000	12,967.20			59,400		30,760		95,987			(28,640)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	571	2,446.63			20,020		10,367		26,577			(9,653)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	27	33,281.82			15,840		8,203		16,744			(7,637)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	15	33,147.89			26,000		13,464		14,552			(12,536)					
BESGUVX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593	917.35			96,480		84,739		71,950			(11,741)					
BESGUVX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485	921.06			79,120		66,241		55,002			(12,879)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,053	922.91			54,150		40,934		32,811			(13,216)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	1,296	913.65			39,600		29,935		25,158			(9,665)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/10/2024	2,377	916.43			55,000		28,482		22,840			(26,518)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/10/2024	1,512	921.06			31,500		16,312		12,134			(15,188)					
BESGUVX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/05/2023	04/05/2028	4,645	921.98			178,450		161,091		136,724			(17,359)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/05/2023	04/04/2025	4,969	199.63			34,300		25,929		13,664			(8,371)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	04/05/2023	04/10/2024	11,429	200.23			56,350		29,181		8,244			(27,169)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/04/2025	5,784	363.05			62,580		47,307		22,287			(15,273)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	18,179	371.03			84,480		43,748		4,038			(40,732)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	15,700	364.86			109,440		56,674		9,764			(52,766)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	15,976	361.96			133,400		69,081		15,348			(64,319)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/05/2023	04/10/2024	7,426	259.69		32,811			16,991		1,352			(15,820)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/05/2023	04/10/2024	2,345	254.83		15,503			8,028		1,149			(7,475)						
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/05/2027	125	5,572.69		35,910			31,540		30,068			(4,370)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/05/2028	143	5,572.69		45,600			41,164		36,680			(4,436)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	71	5,583.90		10,480			5,427		6,263			(5,053)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	89	5,572.69		13,600			7,043		8,284			(6,557)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/04/2025	107	5,572.69		22,320			16,873		16,827			(5,447)						
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/05/2023	04/02/2026	125	5,572.69		31,500			26,372		24,890			(5,128)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	04/05/2023	04/10/2024	28,183	380.73		115,000			59,553		9,159			(55,447)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF-	04/05/2023	04/10/2024	25,364	373.28		178,200			92,281		25,681			(85,919)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/10/2024	18,097	259.52		82,800			42,998		11,694			(39,802)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/06/2026	3,934	255.96		49,100			41,175		25,251			(7,925)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/10/2024	8,304	276.14		59,800			31,054		15,073			(28,746)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	02/19/2025	2,527	263.40		42,490			31,499		24,333			(10,991)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/04/2025	10,109	281.41		80,080			60,621		33,374			(19,459)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/10/2024	33,655	291.48		216,580			112,470		94,490			(104,110)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/04/2025	35,716	290.31		350,480			265,314		213,197			(85,166)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	36,822	260.19		305,280			231,098		83,460			(74,182)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	77,095	260.19		472,350			245,292		60,050			(227,058)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	69,787	106.93		285,000			250,515		173,448			(34,485)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	117,242	106.61		527,940			476,878		318,148			(51,062)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	41,872	106.28		115,650			60,057		58,114			(55,593)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	29,776	106.50		78,720			40,879		38,637			(37,841)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	41,872	106.50		141,750			107,305		85,176			(34,445)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	62,343	106.93		198,320			150,129		117,012			(48,191)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	66,065	106.71		250,630			210,028		153,852			(40,602)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	3,100	1.00		52,080			27,045		54,552			(25,035)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	766	4,296.52		47,850			24,849		38,552			(23,001)						
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	3,754	184.62		9,317			4,838		3,208			(4,479)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	206	33,485.29		133,515			69,334		131,420			(64,181)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	1,308	2,461.77		64,000			33,235		68,093			(30,765)						
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA-	04/06/2023	04/10/2024	6,100	13,062.60		61,610			31,994		97,174			(29,616)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	5,785	362.98		63,420			48,009		22,425			(15,411)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	18,458	370.96		84,420			43,839		5,584			(40,581)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	15,703	364.79		108,870			56,536		11,947			(52,334)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	15,979	361.89		132,820			68,974		18,085			(63,846)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	27,868	380.81		117,810			61,179		6,148			(56,631)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	25,616	373.35		184,730			95,930		21,036			(88,800)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	4,785	355.24		34,850			18,098		11,545			(16,752)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	1,145	592.68		19,440			6,574		6,574			(4,724)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	398	13,036.47		110,448			57,356		150,941			(53,092)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	04/06/2023	04/10/2024	1,596	1,759.72		53,396			27,729		56,746			(25,667)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/17/2024	1,517	921.93		28,140		15,115			9,607			(13,025)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/17/2024	2,601	921.01		49,440		26,556			17,172			(22,884)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/11/2025	1,300	921.93		32,520		24,901			17,182			(7,619)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/11/2025	2,276	921.01		57,960		44,380			30,715			(13,580)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/10/2026	2,276	923.78		68,460		57,772			37,359			(10,688)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/12/2027	2,926	921.93		99,900		88,229			57,080			(11,671)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/12/2028	4,551	922.86		167,160		151,550			95,709			(15,610)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	42	33,343.68		71,540		38,427			35,123			(33,113)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	80	33,545.56		45,360		24,365			41,737			(20,995)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	322	2,472.99		47,760		25,654			28,128			(22,106)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	523	2,492.87		17,940		9,636			19,304			(8,304)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	8,800	12,848.35		114,400		61,449			146,991			(52,951)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	395	1,752.41		47,740		25,643			31,965			(22,097)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	04/12/2023	04/17/2024	677	1,770.15		17,160		9,217			20,559			(7,943)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/11/2025	6,629	363.47		67,195		51,452			27,978			(15,744)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	12,982	362.39		98,968		53,159			12,445			(45,809)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	16,573	370.35		74,442		39,986			4,571			(34,456)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	15,468	364.20		105,336		56,580			11,399			(48,756)					
SPMIESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	3,916	256.87		21,178		11,376			1,397			(9,803)					
SPMIESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/12/2023	04/17/2024	2,741	255.34		16,781		9,014			1,311			(7,767)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/12/2028	53	5,623.70		15,210		13,790			14,207			(1,420)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/17/2024	71	5,601.25		10,240		5,500			6,085			(4,740)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/17/2024	18	5,657.37		2,100		1,128			1,139			(972)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/11/2025	53	5,612.48		10,260		7,856			8,148			(2,404)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/10/2026	53	5,629.31		11,970		10,101			10,389			(1,869)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/12/2027	53	5,629.31		13,650		12,055			11,651			(1,595)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	04/12/2023	04/17/2024	39,952	381.02		180,340		96,867			14,778			(83,473)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	04/12/2023	04/17/2024	36,013	373.20		282,880		151,946			41,814			(130,934)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/17/2024	4,966	200.17		24,900		13,375			3,840			(11,525)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/12/2023	04/11/2025	5,959	200.37		39,360		30,138			15,317			(9,222)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2023	04/17/2024	14,491	260.94		65,490		35,275			7,966			(30,215)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2023	04/13/2026	6,658	259.41		76,330		64,506			36,077			(11,824)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2023	04/17/2024	4,325	276.32		31,800		17,129			7,983			(14,671)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2023	04/17/2024	31,925	290.72		218,550		117,720			100,304			(100,830)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	04/13/2023	04/11/2025	24,029	290.43		235,200		180,346			143,429			(54,854)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	04/13/2023	04/13/2028	66,939	107.77		271,440		246,243			159,644			(25,197)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/13/2023	04/17/2024	25,102	107.66		53,460		28,796			22,617			(24,664)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/13/2023	04/17/2024	32,540	107.56		70,700		38,082			30,428			(32,618)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	22,313	107.88		62,400			47,847		35,036			(14,553)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	35,329	107.77		100,320			76,923		56,664			(23,397)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/13/2023	04/13/2026	40,907	107.66		139,480			117,873		83,083			(21,607)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/13/2023	04/13/2027	52,994	107.66		201,210			177,843		120,206			(23,367)						
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/13/2023	04/17/2024	113,656	259.91		692,640			373,083		97,062			(319,557)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	42,621	260.43		341,880			262,146		95,573			(79,734)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	3,700	0.99		91,020			49,027		88,117			(41,993)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,169	4,341.42		106,590			57,414		73,560			(49,176)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	270	33,893.57		219,144			118,040		192,402			(101,104)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,798	2,497.55		91,800			49,447		89,126			(42,353)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	8,700	13,109.39		119,190			64,200		121,322			(54,990)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	580	13,017.62		162,564			87,563		214,505			(75,001)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	2,449	1,785.90		98,560			53,088		93,940			(45,472)						
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG-	04/13/2023	04/17/2024	3,163	185.92		7,740			4,169		2,372			(3,571)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	6,604	364.84		66,960			51,343		18,172			(15,617)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	12,934	363.75		99,170			53,417		9,696			(45,753)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	16,511	371.74		74,400			40,075		3,712			(34,325)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	15,686	365.57		107,160			57,721		9,054			(49,439)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	39,904	381.47		186,020			100,198		11,193			(85,822)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	36,251	373.64		278,640			150,086		36,494			(128,554)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	5,339	355.13		38,000			20,468		11,829			(17,532)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	1,904	595.54		33,500			25,687		12,744			(7,813)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	445	1,819.23		11,840			6,588		9,901			(5,252)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF-	04/19/2023	04/24/2024	6,500	13,088.71		72,150			40,146		26,065			(32,004)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	279	2,502.19		11,060			6,154		10,807			(4,906)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	04/19/2023	04/24/2024	50	34,235.98		26,860			14,946		13,059			(11,914)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	04/19/2023	04/24/2024	27	34,303.77		33,390			18,579		7,152			(14,811)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226	923.75		150,930			137,423		122,303			(13,507)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276	922.83		75,390			66,949		59,166			(8,441)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059	921.90		60,990			51,865		45,352			(9,125)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	1,842	923.75		44,710			34,657		29,285			(10,053)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	2,167	921.90		54,200			42,014		35,835			(12,187)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/24/2024	4,118	921.90		77,520			43,134		33,933			(34,386)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	04/19/2023	04/24/2024	1,300	923.75		23,400			13,020		9,977			(10,380)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	9,427	201.33		42,560			23,681		5,739			(18,879)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/19/2023	04/17/2025	6,450	201.33		39,910			30,937		13,715			(8,973)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	8,309	360.70		90,444			70,108		41,615			(20,336)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	11,632	360.70		92,673			51,565		14,833			(41,108)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	14,402	369.73		63,310			35,227		4,817			(28,083)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	13,294	362.87		92,702			51,582		12,615			(41,121)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	2,753	255.04		15,884			8,838		1,488			(7,046)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	787	250.46		8,256			6,400		2,766			(1,856)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/19/2028	107	5,599.80		31,920			29,063		26,431			(2,857)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	107	5,599.80		14,520			8,079		9,054			(6,441)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 6YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	71	5,588.60		10,080			5,609		6,383			(4,471)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 7YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	71	5,594.20		13,760			10,666		10,677			(3,094)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 8YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/17/2026	71	5,583.00		17,200			14,627		14,026			(2,573)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 9YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/19/2023	04/19/2027	89	5,599.80		23,900			21,224		20,585			(2,676)					
SP500LV5 EUROPEAN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	32,300	382.03		157,550			87,665		15,643			(69,885)					
SP500LV5 EUROPEAN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/19/2023	04/24/2024	16,571	375.97		119,180			66,315		18,290			(52,865)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/24/2024	20,505	258.16		99,320			55,418		18,745			(43,902)					
MSDB - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/20/2026	4,732	255.62		57,720			49,153		31,360			(8,567)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/24/2024	3,985	274.94		29,150			16,265		9,022			(12,885)					
MSDB - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/17/2025	5,796	273.01		64,000			49,680		33,852			(14,320)					
MSDB - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/24/2024	44,966	291.03		301,300			168,119		139,737			(133,181)					
MSDB - UNCAPPED - 6YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/17/2025	32,609	291.33		305,900			237,453		185,112			(68,447)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/20/2023	04/24/2024	104,095	258.60		645,300			360,063		118,626			(285,237)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	33,542	259.63		262,740			203,951		80,953			(58,789)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	78,169	107.46		320,040			291,576		193,319			(28,464)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	28,848	107.46		62,620			34,941		28,551			(27,679)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	78,169	107.35		173,040			96,552		80,178			(76,488)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	36,293	107.46		105,690			82,041		62,202			(23,649)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	44,668	107.46		130,080			100,974		76,556			(29,106)					
LSMANFI - UNCAPPED - 6YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/20/2026	48,390	107.46		165,880			141,260		101,668			(24,620)					
4YR RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	56,765	107.13		223,260			198,419		137,883			(24,841)					
DJ EURO STOXX 50 - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	ML-	04/20/2023	04/24/2024	2,500	0.99		41,500			23,156		40,821			(18,344)					
DOW INDUSTRIAL - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	639	4,371.70		45,640			25,466		30,453			(20,174)					
S&P 400 MIDCAP - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	222	33,685.26		166,800			93,071		156,272			(73,729)					
NASDAQ 100 - CLIQUET - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	1,200	2,477.76		70,110			39,120		68,381			(30,990)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	6,500	12,985.98		68,900			38,445		53,819			(30,455)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	377	12,921.05		96,187			53,670		127,913			(42,517)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	04/20/2023	04/24/2024	1,341	1,791.48		49,440			27,586		47,147			(21,854)					
S&P MARC 5% EXCESS RETURN - 3YR	INDEX LIAB.	EX5	Equity/Index	UBS-	04/20/2023	04/17/2025	8,577	361.45		91,760			71,228		30,245			(20,532)					
S&P MARC 5% EXCESS RETURN - 4YR	INDEX LIAB.	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	11,343	361.45		87,740			48,957		12,219			(38,783)					
S&P MARC 5% EXCESS RETURN - 5YR	INDEX LIAB.	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	14,663	370.12		63,600			35,487		4,502			(28,113)					
SP500LV5 EUROPEAN - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	13,557	363.61		91,630			51,127		10,874			(40,503)					
SP500LV5 EUROPEAN - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	32,283	382.22		150,650			84,059		10,867			(66,591)					
SP500LV5 EUROPEAN - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	16,563	375.81		121,540			67,817		14,721			(53,723)					
SP500LV5 DOUBLE EUROPEAN - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	4,492	355.15		34,080			19,016		10,698			(15,064)					
SP500LV8 EUROPEAN - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	5,516	593.56		100,630			78,114		32,748			(22,516)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	04/25/2025	977	923.00		23,400			18,374		16,716			(5,026)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	04/25/2025	2,388	922.08		58,080			45,606		41,650			(12,474)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	1,628	922.08		29,550			17,012		14,947			(12,538)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	651	926.68		10,560			6,079		5,027			(4,481)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	04/24/2026	2,714	922.08		79,000			67,694		62,188			(11,306)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	04/26/2027	3,040	921.16		101,360			90,505		83,545			(10,855)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	04/26/2028	5,319	921.16		193,550			176,982		163,375			(16,568)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	04/26/2023	05/01/2024	24	33,268.56		38,240			22,015		22,995			(16,225)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	04/26/2023	05/01/2024	36	33,235.26		24,360			14,024		25,739			(10,336)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	04/26/2023	05/01/2024	288	2,427.73		13,510			7,778		17,276			(5,732)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	MS	04/26/2023	05/01/2024	4,600	12,806.48		58,880			33,898		43,971			(24,982)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	04/26/2023	05/01/2024	462	1,735.60		13,520			7,784		18,080			(5,736)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	04/25/2025	8,877	360.50		95,360			74,879		41,182			(20,481)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	10,541	372.75		35,720			20,564		2,328			(15,156)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	16,089	363.38		104,400			60,104		15,054			(44,296)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	19,417	360.50		151,200			87,047		26,713			(64,153)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/26/2023	05/01/2024	4,734	257.53		20,642			11,884		1,730			(8,758)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/26/2023	05/01/2024	789	254.24		4,545			2,617		523			(1,929)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/26/2023	04/25/2025	2,762	253.73		23,486			18,442		7,521			(5,044)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	04/26/2028	54	5,550.57		15,990			14,621		13,399			(1,369)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	05/01/2024	180	5,556.12		23,300			13,414		18,545			(9,886)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	05/01/2024	18	5,556.12		2,330			1,341		1,854			(989)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	04/25/2025	36	5,561.66		6,520			5,120		5,751			(1,400)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	04/24/2026	54	5,556.12		12,240			10,488		10,757			(1,752)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	UBS	04/26/2023	04/26/2027	54	5,533.93		14,730			13,153		14,040			(1,577)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	26,473	381.00		119,380			68,728		12,543			(50,652)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	04/26/2023	05/01/2024	15,208	373.89		113,400			65,285		19,585			(48,115)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	05/01/2024	8,466	200.80		37,400			21,532		6,161			(15,868)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	04/26/2023	04/25/2025	1,494	201.20		8,850			6,949		3,268			(1,901)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	05/01/2024	19,309	259.86		47,808			47,808		14,480			(35,002)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	04/27/2026	6,305	259.60		67,040			57,525		34,408			(9,515)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	05/01/2024	2,548	274.47		17,570			10,143		6,287			(7,427)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	04/25/2025	4,004	277.77		33,440			26,295		17,490			(7,145)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	05/01/2024	30,129	291.49		205,920			118,881		91,124			(87,039)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	04/27/2023	04/25/2025	30,813	291.49		297,900			234,247		174,423			(63,653)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	04/27/2023	04/27/2028	104,980	107.53		437,310			400,118		257,746			(37,192)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/27/2023	05/01/2024	30,658	107.53		67,980			39,246		30,281			(28,734)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	04/27/2023	05/01/2024	48,309	107.53		107,120			61,842		47,715			(45,278)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	04/27/2023	04/24/2025	18,580	107.64		54,400			42,760		30,933			(11,640)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	49,238	107.53			146,280		114,981		83,690			(31,299)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/27/2023	04/27/2026	50,167	107.31			179,820		154,299		107,940			(25,521)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	04/27/2023	04/27/2027	61,315	107.53			237,600		212,320		141,927			(25,280)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	19,306	259.50			149,500		117,556		48,329			(31,944)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/27/2023	05/01/2024	114,293	259.76			624,560		360,569		111,710			(263,991)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML-	04/27/2023	05/01/2024	3,200	1.00			60,160		34,731		59,958			(25,429)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	780	4,358.05			66,300		38,276		42,774			(28,024)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	4,330	188.62			8,960		5,173		2,935			(3,787)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	148	33,859.98			88,600		51,150		82,240			(37,450)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	1,175	2,472.29			55,738		32,178		57,457			(23,560)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	WF-	04/27/2023	05/01/2024	4,500	13,160.03			57,600		33,253		39,062			(24,347)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	289	13,107.38			72,922		42,099		93,921			(30,823)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	1,713	1,754.72			48,210		27,832		51,330			(20,378)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	04/27/2023	04/25/2025	9,140	361.04			98,340		77,328		41,076			(21,012)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	19,111	361.04			149,040		86,043		24,512			(62,997)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	10,248	373.31			34,780		20,079		2,058			(14,701)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPW-	04/27/2023	05/01/2024	16,065	364.28			102,080		58,932		13,244			(43,148)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPW-	04/27/2023	05/01/2024	26,063	383.23			116,250		67,113		8,741			(49,137)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPW-	04/27/2023	05/01/2024	15,414	376.45			111,650		64,457		14,094			(47,193)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPW-	04/27/2023	05/01/2024	1,962	356.47			14,770		8,527		3,939			(6,243)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPW-	04/27/2023	04/25/2025	2,088	598.51			35,310		27,765		11,055			(7,545)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149	925.10			256,080		235,142		188,396			(20,938)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657	924.18			153,940		138,193		107,124			(15,747)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791	925.10			109,200		94,272		72,591			(14,928)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	3,791	924.18			91,700		72,888		51,637			(18,812)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	2,599	924.18			45,120		26,834		16,521			(18,286)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	4,800	1,753.19			12,064		7,175		16,328			(4,889)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	286	13,030.21			67,680		40,251		59,472			(27,429)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	245	2,473.78			14,560		8,659		16,575			(5,901)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	51	2,441.91			33,900		20,161		29,517			(13,739)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	15	33,681.55			25,653		15,257		24,173			(10,396)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/02/2025	2,487	34,049.11			17,390		10,342		6,789			(7,048)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	3,979	201.87			14,400		11,446		4,832			(2,954)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	3,979	203.28			13,840		8,231		1,518			(5,609)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	7,722	362.23			85,120		67,658		26,339			(17,462)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	18,202	362.60			141,240		84,000		19,984			(57,241)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/08/2024	13,238	370.93		59,040			35,113		4,304			(23,927)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	05/03/2023	05/08/2024	11,583	366.95		68,040			40,465		6,930			(27,575)						
SPMIESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/03/2023	05/08/2024	4,328	259.51		16,830			10,009		808			(6,821)						
SPMIESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/03/2023	05/02/2025	1,574	255.19		13,040			10,365		3,323			(2,675)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/08/2024	592	5,518.34		99,198			58,996		77,574			(40,202)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/08/2024	36	5,579.66		4,904			2,917		3,609			(1,987)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/02/2025	36	5,596.38		6,606			5,251		5,827			(1,355)						
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/01/2026	54	5,607.53		11,841			10,222		11,092			(1,619)						
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/03/2027	54	5,607.53		13,599			12,208		12,298			(1,391)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	05/03/2023	05/03/2028	54	5,601.96		15,171			13,931		14,844			(1,240)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	05/03/2023	05/08/2024	29,221	382.24		127,920			76,078		13,126			(51,842)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	05/03/2023	05/08/2024	20,511	375.12		148,920			88,567		24,420			(60,353)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	1,629	1,739.43		63,252			37,717		72,381			(25,535)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/08/2024	324	13,073.35		91,266			54,422		122,693			(36,844)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	05/04/2023	05/08/2024	4,900	12,982.48		67,620			40,322		65,961			(27,298)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	160	33,260.25		121,900			72,689		127,203			(49,211)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	583	4,299.89		51,750			30,858		38,281			(20,892)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	05/04/2023	05/08/2024	3,000	0.99		70,800			42,218		77,127			(28,582)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/04/2023	05/08/2024	101,738	259.48		594,000			354,201		106,947			(239,799)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/04/2023	05/02/2025	46,630	259.74		367,840			292,773		115,358			(75,067)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/08/2024	18,906	259.22		86,400			51,520		16,567			(34,880)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/04/2026	7,484	257.44		87,400			75,553		45,965			(11,847)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/08/2024	3,232	280.42		19,440			11,592		3,963			(7,848)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/02/2025	12,927	283.21		101,520			80,802		39,583			(20,718)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/08/2024	36,231	292.27		243,800			145,377		102,920			(98,423)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/04/2023	05/02/2025	37,256	292.27		357,520			284,559		202,326			(72,961)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/04/2023	05/02/2025	7,982	362.94		88,450			70,400		32,347			(18,050)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	17,891	362.94		144,300			86,046		18,759			(58,254)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	13,487	371.66		62,230			37,108		3,902			(25,122)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/04/2023	05/08/2024	11,285	367.66		68,060			40,584		6,073			(27,476)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	29,533	381.83		123,900			73,881		14,014			(50,019)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	20,533	375.08		140,890			84,012		24,937			(56,878)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2023	05/08/2024	2,531	354.81		17,010			10,143		6,195			(6,867)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/04/2023	05/02/2025	2,292	598.32		33,240			26,457		12,593			(6,783)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	05/04/2023	05/08/2024	1,618	2,429.50		87,828			52,372		104,351			(35,456)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/13/2024	66,126	107.15		150,520			91,525		76,059			(58,995)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/13/2024	70,783	107.37		153,520			93,349		76,142			(60,171)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/08/2025	10,245	107.04		31,460			25,227		19,278			(6,233)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/08/2025	88,479	107.37		259,350			207,967		156,776			(51,383)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/08/2026	105,244	107.26		367,250			318,787		229,126			(48,463)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	05/08/2023	05/07/2027	110,832	107.37		424,830			382,774		262,328			(42,056)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	151,811	107.37		625,920			576,425		380,106			(49,495)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	1,730	925.12		31,872			19,550		10,938			(12,322)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	1,081	919.56		22,720			13,936		8,606			(8,784)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	1,621	925.12		40,485			32,562		20,656			(7,923)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	2,378	924.19		60,302			48,501		30,942			(11,801)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919	924.19		87,588			76,166		48,657			(11,422)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	2,702	925.12		88,250			79,639		51,182			(8,611)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	4,540	925.12		160,062			147,577		93,886			(12,485)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	24	33,531.33		37,200			22,818		19,565			(14,382)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	72	33,564.86		35,040			21,493		33,721			(13,547)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	286	2,431.87		10,990			6,741		13,822			(4,249)					
NASDAQ 100 - CLIQET	INDEX LIAB.	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	5,600	13,347.83		64,400			39,502		81,659			(24,898)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	341	1,771.82		33,180			20,352		25,550			(12,828)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	568	1,759.51		14,400			8,833		17,699			(5,567)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	23,120	362.59		189,798			116,421		26,708			(73,377)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	12,111	372.03		53,610			32,884		3,585			(20,726)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	18,716	365.49		128,636			78,904		14,645			(49,731)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	5,505	362.95		60,934			49,009		25,096			(11,925)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	2,752	257.14		13,593			8,338		1,240			(5,255)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	2,359	253.58		21,444			17,247		6,671			(4,197)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	36	5,605.77		5,042			3,093		3,249			(1,949)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	54	5,622.58		7,140			4,380		4,506			(2,760)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	89	5,611.37		17,315			13,927		14,010			(3,388)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	89	5,616.98		20,735			18,031		18,112			(2,704)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	89	5,616.98		23,640			21,333		20,090			(2,307)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	107	5,616.98		31,242			28,805		28,938			(2,437)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/10/2023	05/15/2024	5,959	201.59		25,920			15,899		3,996			(10,021)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/10/2023	05/09/2025	4,469	201.79		26,910			21,644		9,361			(5,266)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/10/2023	05/15/2024	33,910	382.87		150,040			92,033		15,615			(58,007)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/10/2023	05/15/2024	13,452	373.95		110,400			67,719		20,607			(42,881)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	3,000	1.00		59,100			36,347		59,442			(22,753)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	603	4,331.29		55,900			34,379		36,970			(21,521)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF-	05/11/2023	05/15/2024	2,672	188.43		5,950			3,659		2,073			(2,291)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	150	33,609.29		90,950			55,935		92,176			(35,015)					
NASDAQ 100 - CLIQET	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	5,700	13,389.78		64,410			39,613		47,307			(24,797)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	05/11/2023	05/15/2024	299	13,389.78		90,280			55,523		114,864			(34,757)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	1,605	1,746.45		59,024			36,301		63,285			(22,723)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/11/2023	05/15/2024	23,565	250.96		108,300			66,606		21,684			(41,694)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/11/2023	05/11/2026	5,498	250.40		68,880			59,976		37,092			(8,904)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/11/2023	05/15/2024	2,882	280.10		16,600			10,209		3,864			(6,391)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	7,204	283.16		54,320			43,749		22,503			(10,571)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	05/11/2023	05/15/2024	33,115	292.04		232,315			142,877		102,964			(89,438)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	05/11/2023	05/09/2025	18,776	293.50		173,580			139,799		97,412			(33,781)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/11/2023	05/15/2024	110,048	259.88		643,500			395,761		116,101			(247,739)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/11/2023	05/09/2025	53,485	259.62		435,070			350,399		138,136			(84,671)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/15/2024	36,303	108.07		68,640			42,214		30,004			(26,426)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/15/2024	14,893	108.50		25,600			15,744		10,629			(9,856)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/09/2025	26,994	107.64		76,850			61,894		44,325			(14,956)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/09/2025	64,228	107.75		180,090			145,042		103,298			(35,048)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/11/2026	61,435	107.96		199,320			173,554		118,288			(25,766)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/11/2027	76,329	107.85		281,260			254,004		167,221			(27,256)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	05/11/2023	05/11/2028	99,600	107.85		398,040			367,207		232,675			(30,833)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	23,151	362.10		190,680			117,271		28,483			(73,409)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	12,127	371.17		55,440			34,096		4,113			(21,344)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2023	05/15/2024	18,466	365.00		127,300			78,291		15,465			(49,009)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/11/2023	05/15/2024	33,956	381.99		154,880			95,253		17,803			(59,627)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/11/2023	05/15/2024	13,751	373.44		113,190			69,613		22,433			(43,577)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/11/2023	05/15/2024	1,684	357.40		13,740			8,450		4,637			(5,290)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/11/2023	05/09/2025	2,285	600.68		33,480			26,964		12,143			(6,516)						
S&P 400 MIDCAP - UNCAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/11/2023	05/15/2024	1,315	2,445.35		73,632			45,285		81,129			(28,347)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/11/2023	05/09/2025	5,237	362.46		57,760			46,519		22,139			(11,241)						
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/22/2024	1,196	916.89		23,760			15,018		11,739			(8,742)						
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/22/2024	1,196	917.81		23,210			14,670		11,366			(8,540)						
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/16/2025	1,087	916.89		28,200			22,948		19,322			(5,252)						
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/16/2025	1,631	917.81		41,550			33,811		28,444			(7,739)						
BESGUVX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/15/2026	1,957	917.81		58,680			51,397		44,647			(7,283)						
BESGUVX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/17/2027	2,501	918.73		84,640			76,780		66,728			(7,860)						
BESGUVX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/17/2023	05/17/2028	3,915	917.81		145,080			134,310		118,325			(10,770)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	05/17/2023	05/22/2024	30	32,852.61		57,440			36,305		41,190			(21,135)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	05/17/2023	05/22/2024	54	33,086.56		36,918			23,334		39,998			(13,584)						
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	WF	05/17/2023	05/22/2024	5,400	13,589.26		65,880			41,640		19,214			(24,240)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	05/17/2023	05/22/2024	394	1,749.65		10,920			6,902		12,801			(4,018)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	13,588	360.98		103,880			65,658		20,117			(38,222)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	11,092	368.91		50,800			32,108		5,686			(18,692)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	13,865	364.58		84,500			53,409		12,973			(31,091)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/16/2025	10,537	360.62		113,240			92,149		49,868			(21,091)						
SP1AESSSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	5,981	255.05		25,350			16,023		2,945			(9,327)						
SP1AESSSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	5,184	251.04		30,940			19,556		5,041			(11,384)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPIAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/16/2025	3,589	251.04			30,780		25,047		10,694			(5,733)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	36	5,564.77			5,180		3,274		3,700			(1,906)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	36	5,564.77			5,180		3,274		3,700			(1,906)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/16/2025	18	5,542.44			3,770		3,068		3,109			(702)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/15/2026	18	5,542.44			4,540		3,977		3,828			(563)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/17/2027	36	5,548.03			10,240		9,289		9,011			(951)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/17/2028	36	5,542.44			11,420		10,572		9,636			(848)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	6,505	200.03			28,080		17,748		6,297			(10,332)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/16/2025	3,002	199.44			18,900		15,380		8,209			(3,520)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	05/17/2023	05/22/2024	29,624	381.37			132,300		83,621		27,844			(48,679)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	05/17/2023	05/22/2024	22,571	371.80			184,000		116,298		57,912			(67,702)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	244	2,443.48			34,440		21,768		30,925			(12,672)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/17/2023	05/22/2024	447	2,436.10			17,050		10,777		20,618			(6,273)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	05/18/2023	05/22/2024	2,300	1.00			57,500		36,439		53,634			(21,061)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	504	4,336.87			48,400		30,672		29,938			(17,728)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	05/18/2023	05/22/2024	119	33,502.37			75,600		47,910		72,801			(27,690)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	5,500	13,834.62			64,900		41,129		8,861			(23,771)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	253	13,640.93			84,000		53,233		96,483			(30,767)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/22/2024	24,571	257.62			111,570		70,705		29,869			(40,865)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/18/2026	9,891	255.53			117,220		102,803		69,168			(14,416)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/18/2023	05/22/2024	85,238	257.58			514,800		326,243		140,686			(188,557)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	05/18/2023	05/16/2025	44,944	257.58			366,560		298,690		143,812			(67,870)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/22/2024	286,215	17.13			96,530		61,174		331,065			(35,356)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/22/2024	274,533	17.12			94,940		60,166		327,984			(34,774)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/16/2025	116,822	17.08			56,200		45,794		227,266			(10,406)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/16/2025	414,720	17.12			193,120		157,363		775,733			(35,757)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/15/2026	432,243	17.15			230,140		201,758		934,898			(28,382)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/18/2027	502,336	17.13			301,860		274,030		1,214,750			(27,830)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/18/2028	724,299	17.12			473,680		438,772		1,867,967			(34,908)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/16/2025	10,562	359.78			113,601		92,567		58,120			(21,034)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/22/2024	13,619	360.13			103,826		65,797		22,318			(38,029)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/22/2024	11,118	368.05			50,200		31,813		6,451			(18,387)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	05/18/2023	05/22/2024	14,175	363.73			86,027		54,518		14,829			(31,509)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	29,649	381.05			133,350		84,508		26,551			(48,842)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	22,590	371.49			186,400		118,127		59,287			(68,273)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/18/2023	05/22/2024	3,106	354.14			26,290		16,661		11,536			(9,629)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	05/18/2023	05/16/2025	1,732	593.33			28,260		23,028		11,468			(5,232)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	1,009	2,470.43			57,575		36,487		57,903			(21,089)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/22/2024	3,994	275.16			27,545		17,456		10,958			(10,089)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/16/2025	7,624	283.70			49,432		40,279		24,707			(9,152)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/22/2024	27,709	292.90		175,320			111,105		77,079								
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/18/2023	05/16/2025	26,682	292.33		251,171			204,665		146,816								
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/18/2023	05/22/2024	952	1,777.71		40,477			25,651		39,201								
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	05/24/2023	05/30/2024	453	1,774.06		12,912			8,414		15,141								
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	05/24/2023	05/30/2024	5,700	13,604.48		83,790			54,603		50,974								
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	49	32,865.51		32,320			21,062		38,861								
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	15	32,996.71		21,700			14,141		19,745								
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/23/2025	2,794	357.96		29,800			24,531		15,588								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	19,555	357.60		154,700			100,813		44,445								
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	10,057	365.83		46,440			30,263		8,405								
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	11,454	361.53		70,930			46,223		16,526								
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	05/24/2023	05/30/2024	2,013	255.80		6,279			4,091		1,284								
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/30/2024	2,416	245.12		18,662			12,161		6,996								
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/30/2024	36	5,532.29		5,240			3,415		4,346								
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/30/2024	36	5,554.51		4,840			3,154		3,953								
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/23/2025	54	5,526.73		10,860			8,940		9,651								
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/22/2026	54	5,526.73		13,110			11,565		11,553								
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/24/2027	54	5,554.51		14,310			13,048		13,644								
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	UBS	05/24/2023	05/24/2028	54	5,554.51		15,900			14,780		13,364								
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	1,416	920.61		24,700			16,096		15,564								
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	2,833	918.77		51,480			33,548		33,075								
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	4,249	918.77		102,570			84,435		83,421								
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/23/2025	1,961	916.02		49,680			40,896		40,618								
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/22/2026	1,852	916.94		54,400			47,991		47,436								
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/24/2027	1,852	915.10		63,240			57,665		56,303								
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/24/2028	3,268	915.10		120,600			112,101		109,741								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	25,602	377.20		125,100			81,524		31,526								
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	05/24/2023	05/30/2024	16,499	370.17		130,500			85,043		45,364								
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/30/2024	16,667	198.39		69,960			45,591		23,265								
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	05/24/2023	05/23/2025	7,576	198.59		44,100			36,303		22,957								
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	05/24/2023	05/30/2024	372	2,434.34		14,607			9,519		19,664								
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/25/2023	05/30/2024	2,775	176.59		5,175			3,381		3,387								
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/30/2024	798	1,763.37		42,518			27,781		43,620								
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	05/25/2023	05/30/2024	251	13,701.57		61,425			40,134		69,259								
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	05/25/2023	05/30/2024	5,700	13,938.53		84,360			55,120		46,183								
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/30/2024	128	32,764.65		103,446			67,590		110,545								
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	05/25/2023	05/30/2024	632	4,290.98		76,410			49,925		54,002								
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	CITI	05/25/2023	05/30/2024	1,900	0.97		52,060			34,015		52,780								
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/30/2024	18,487	254.79		77,970			50,945		33,826								
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/22/2026	2,411	250.28		23,298			20,572		16,009								
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/30/2024	4,407	271.46		31,188			20,378		16,509								
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/23/2025	13,222	275.00		110,592			91,162		71,412								
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	05/25/2023	05/30/2024	49,104	291.51		315,887			206,396		161,807								

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	29,188	291.22			273,190		225,192		173,173			(47,998)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2023	05/30/2024	120,555	255.16			660,050		431,268		267,489			(228,782)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	61,259	255.41			455,520		375,488		232,700			(80,032)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	38,523	106.43			82,410		53,846		56,879			(28,564)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	45,100	106.43			96,480		63,039		66,590			(33,441)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	50,738	106.32			148,500		122,409		109,811			(26,091)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	43,221	106.32			126,500		104,275		93,543			(22,225)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/22/2026	45,100	106.00			160,320		141,559		117,950			(18,761)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/25/2027	45,100	106.00			176,640		161,187		126,542			(15,453)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	88,321	106.43			355,320		330,472		245,417			(24,848)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	2,801	356.98			29,704		24,485		18,059			(5,219)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	19,889	356.98			152,820		99,851		48,378			(52,970)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	10,085	365.19			44,744		29,235		9,178			(15,509)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	11,485	360.90			68,646		44,853		17,879			(23,794)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	25,705	376.03			124,200		81,151		36,472			(43,049)					
SP500LV5 DOUBLE	INDEX LIAB.	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	16,851	369.03			132,160		86,352		52,083			(45,808)					
EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	1,714	349.42			10,320		6,743		5,636			(3,577)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	2,550	577.68			48,100		39,649		26,738			(8,451)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	992	2,414.96			58,776		38,403		65,024			(20,373)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	GS-	06/01/2023	06/05/2024	2,800	14,441.51			19,880		13,344		4,085			(6,536)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	21	33,061.57			30,926		20,759		27,197			(10,167)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	42	32,995.44			25,326		17,000		29,658			(8,326)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	14,968	361.48			111,240		74,669		20,785			(36,571)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	3,604	365.81			20,280		13,613		2,934			(6,667)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	21,344	362.92			145,530		97,686		24,951			(47,844)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	10,533	359.67			118,560		98,857		44,691			(19,703)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	2,016	251.29			9,085		6,098		2,799			(2,987)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	6,047	247.82			36,495		24,497		13,309			(11,998)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	53	5,630.04			7,260		4,873		4,222			(2,387)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	71	5,652.56			12,800		10,673		9,017			(2,127)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/01/2026	89	5,630.04			20,750		18,459		15,296			(2,291)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/01/2027	89	5,630.04			23,900		21,922		19,698			(1,978)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	UBS-	06/01/2023	06/01/2028	107	5,630.04			31,860		29,753		23,417			(2,107)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	1,082	927.09			18,440		12,378		6,749			(6,062)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	1,731	933.56			25,008		16,787		8,210			(8,221)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	3,462	931.71			75,072		62,596		38,974			(12,476)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/01/2023	05/30/2025	1,406	931.71			30,498		25,430		15,833			(5,068)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/01/2023	06/01/2026	1,623	924.32			49,320		43,876		27,443			(5,444)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	06/01/2023	06/01/2027	1,731	929.86			54,576		50,060		31,019			(4,516)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	06/01/2023	06/01/2028	2,921	927.09			103,464		96,620		59,464			(6,844)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/01/2023	06/05/2024	9,131	199.50			30,780		20,661		10,614			(10,119)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/01/2023	05/30/2025	507	198.52			2,790		2,326		1,554			(464)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	06/01/2023	06/05/2024	23,116	375.63			118,260		79,382		47,071			(38,878)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	06/01/2023	06/05/2024	25,113	367.58			211,200		141,767		105,373			(69,433)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	06/02/2023	06/05/2024	2,500	1.00			59,000		39,714		50,211			(19,286)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	ML	06/02/2023	06/05/2024	463	4,332.16			49,000		32,983		30,517			(16,017)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/02/2023	06/05/2024	104	33,526.42			77,735		52,325		72,854			(25,410)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/05/2024	2,900	14,546.64			21,750		14,640		12,310			(7,110)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	06/02/2023	06/05/2024	220	14,532.09			92,800		62,465		94,110			(30,335)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/05/2024	1,147	1,812.59			47,817		32,186		41,392			(15,631)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/05/2024	23,118	257.16			95,700		64,417		32,339			(31,283)					
MSDB - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/02/2026	11,957	254.90			133,530		118,914		85,622			(14,616)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/05/2024	2,548	274.73			17,143		11,539		6,960			(5,604)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/05/2024	48,552	294.23			327,184		220,233		121,909			(106,951)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/02/2025	23,767	295.11			218,680		182,742		111,297			(35,938)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/02/2023	06/05/2024	79,195	258.62			418,200		281,498		108,441			(136,702)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/02/2023	06/02/2025	42,315	257.59			333,540		278,726		133,512			(54,814)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/05/2024	18,613	108.52			31,800		21,405		14,807			(10,395)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/05/2024	57,701	107.87			113,460		76,372		56,374			(37,088)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/02/2025	32,573	108.41			81,900		68,441		48,231			(13,459)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/02/2025	31,643	108.20			82,280		68,758		48,837			(13,522)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/02/2026	48,395	107.87			157,040		139,851		97,118			(17,189)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/02/2027	57,701	107.77			211,420		194,072		130,578			(17,348)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/02/2023	06/02/2028	75,384	107.87			294,840		275,501		178,803			(19,339)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	06/05/2024	15,282	360.61			113,850		76,634		28,635			(37,216)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	06/05/2024	3,612	364.93			20,280		13,651		4,179			(6,629)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	06/05/2024	21,395	362.05			145,530		97,959		34,322			(47,571)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/02/2023	06/02/2025	10,281	358.82			116,180		97,087		55,834			(19,093)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/02/2023	06/05/2024	1,078	2,483.00			52,434		35,294		51,067			(17,140)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	06/02/2023	06/05/2024	22,961	378.16			116,640		78,512		27,280			(38,128)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	06/02/2023	06/05/2024	24,662	370.05			214,020		144,061		72,329			(69,959)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS	06/02/2023	06/02/2025	1,551	586.82			28,560		23,866		15,703			(4,694)					
BX1TRGE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/02/2023	06/02/2025	309	321.64			3,624		3,028		3,491			(596)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	582	1,858.23			20,735		14,280		11,477			(6,455)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	06/07/2023	06/12/2024	5,600	14,303.29			63,840		43,965		39,691			(19,875)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	318	1,828.01			46,014		31,688		15,245			(14,326)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	467	2,545.49			19,680		13,553		15,558			(6,127)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	234	2,519.80			38,220		26,321		19,216			(11,899)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	50	33,496.69		32,045			22,068		31,034			(9,977)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/07/2023	06/12/2024	24	33,631.35		34,384			23,679		21,301			(10,705)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/06/2025	9,763	357.77		107,450			90,517		56,136			(16,933)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	20,084	357.77		162,720			112,060		47,734			(50,660)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	6,137	366.37		28,600			19,696		5,302			(8,904)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	14,505	363.50		82,160			56,581		17,949			(25,579)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/07/2023	06/12/2024	3,220	250.64		16,131			11,109		4,837			(5,022)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/07/2023	06/12/2024	4,026	248.41		24,252			16,702		8,137			(7,550)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/07/2023	06/06/2025	1,208	248.41		10,163			8,562		5,335			(1,602)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/12/2024	124	5,633.73		18,781			12,934		10,704			(5,847)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/06/2025	53	5,645.04		10,617			8,944		7,816			(1,673)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/12/2024	230	5,588.48		40,326			27,771		24,192			(12,555)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/06/2025	301	5,582.82		69,292			58,372		52,141			(10,920)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/05/2026	318	5,582.82		85,446			76,473		70,293			(8,973)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/07/2027	354	5,582.82		105,480			97,191		85,428			(8,289)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/07/2028	371	5,582.82		119,742			112,221		106,138			(7,521)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/12/2024	1,193	915.94		25,256			17,393		11,641			(7,863)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/12/2024	3,903	917.78		79,164			54,518		35,614			(24,646)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/06/2025	2,819	917.78		73,892			62,247		43,638			(11,645)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/06/2025	1,409	918.71		36,387			30,653		21,394			(5,734)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/05/2026	1,735	920.55		52,704			47,169		32,001			(5,535)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/07/2027	2,060	917.78		71,288			65,686		43,760			(5,602)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	06/07/2023	06/07/2028	2,927	922.40		103,329			96,839		63,196			(6,490)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	06/07/2023	06/12/2024	17,563	374.20		121,520			83,687		35,991			(37,833)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	06/07/2023	06/12/2024	18,129	367.84		184,960			127,376		70,641			(57,584)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/12/2024	18,645	197.84		87,320			60,135		32,292			(27,185)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/07/2023	06/06/2025	3,528	198.83		20,790			17,514		12,197			(3,276)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	06/08/2023	06/12/2024	2,739	180.70		6,650			4,592		3,579			(2,058)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	06/08/2023	06/12/2024	1,382	1,826.23		63,180			43,631		50,899			(19,549)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/08/2023	06/12/2024	276	14,296.24		102,560			70,826		104,938			(31,734)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	5,700	14,484.54		66,120			45,661		48,744			(20,459)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/08/2023	06/12/2024	151	33,393.77		130,662			90,233		122,256			(40,429)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	06/08/2023	06/12/2024	512	4,246.10		62,040			42,844		46,025			(19,196)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	06/08/2023	06/12/2024	2,100	0.97		52,710			36,401		46,572			(16,309)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/05/2026	75,736	106.41		272,970			244,532		187,796			(28,438)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/08/2027	83,216	106.09		340,870			314,322		231,442			(26,548)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/08/2028	101,917	106.09		443,630			416,011		293,897			(27,619)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BX1TRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/08/2023	06/12/2024	309	318.60		3.331			2,300		3,097			(1,031)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/12/2024	19,985	360.27		156,398			108,006		36,137			(48,392)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/12/2024	5,829	368.55		26,519			18,313		3,775			(8,205)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/12/2024	14,711	365.67		81,631			56,373		13,906			(25,258)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/06/2025	9,715	359.90		106,176			89,569		54,619			(16,607)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/08/2023	06/12/2024	118,255	256.62		756,400			522,358		224,898			(234,042)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	17,519	375.13		122,760			84,776		39,407			(37,984)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	18,367	368.40		188,500			130,175		77,620			(58,325)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/08/2023	06/06/2025	48,078	256.36		411,680			347,288		168,421			(64,392)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/08/2023	06/12/2024	2,543	352.83		17,280			11,933		7,837			(5,347)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/08/2023	06/06/2025	1,544	586.93		29,760			25,105		14,933			(4,655)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/08/2023	06/12/2024	1,095	2,490.79		72,968			50,391		66,978			(22,577)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/12/2024	16,308	254.92		84,460			58,327		31,261			(26,133)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/08/2026	6,762	250.40		90,950			81,501		59,920			(9,449)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/12/2024	6,555	273.79		46,620			32,195		20,189			(14,425)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/06/2025	5,826	276.81		50,240			42,382		28,632			(7,858)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/12/2024	47,191	290.38		354,660			244,923		179,863			(109,737)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	06/08/2023	06/06/2025	31,802	290.67		322,710			272,234		197,446			(50,476)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/12/2024	47,686	106.41		114,750			79,245		72,420			(35,505)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/12/2024	36,466	105.98		95,550			65,985		62,065			(29,565)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/06/2025	30,856	105.02		117,150			98,826		83,788			(18,324)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/08/2023	06/06/2025	69,191	106.20		222,740			187,901		154,165			(34,839)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	06/14/2023	06/20/2024	21	33,911.37		30,800			21,829		15,442			(8,971)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	06/14/2023	06/20/2024	32	33,979.33		16,940			12,006		13,204			(4,934)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	06/14/2023	06/20/2024	5,000	15,005.69		66,500			47,132		26,961			(19,368)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/14/2023	06/20/2024	480	1,832.86		13,734			9,734		9,896			(4,000)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	14,434	359.52		118,040			83,661		32,456			(34,379)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	8,883	368.53		40,320			28,577		7,411			(11,743)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	19,986	363.85		124,560			88,282		28,598			(36,278)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	3,886	363.49		36,680			31,258		16,462			(5,422)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,218	253.07		13,280			9,412		2,911			(3,868)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,620	246.36		26,100			18,498		8,550			(7,602)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	950	5,668.73		133,380			94,533		59,796			(38,847)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	141	5,685.79		18,640			13,211		8,084			(5,429)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	88	5,674.41		16,600			14,146		10,446			(2,454)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/13/2025	123	5,697.16		22,050			18,790		13,621			(3,260)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/12/2026	211	5,680.10		47,640			42,947		33,596			(4,693)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/14/2027	176	5,685.79		44,800			41,498		35,436			(3,302)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/14/2028	176	5,685.79		49,100			46,207		39,104			(2,893)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/20/2024	1,184	928.69		21,450			15,203		7,048			(6,247)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/20/2024	6,891	929.61		121,600			86,184		39,369			(35,416)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/13/2025	1,831	927.76		46,070			39,259		24,501			(6,811)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/12/2026	2,046	927.76		61,370			55,325		37,871			(6,045)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/14/2027	2,477	930.54		80,730			74,779		52,691			(5,951)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/14/2023	06/14/2028	5,169	928.69		188,160			177,073		129,591			(11,087)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	25,407	379.73		135,900			96,319		30,014			(39,581)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	06/14/2023	06/20/2024	22,584	371.23		210,400			149,120		67,644			(61,280)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	06/14/2023	06/20/2024	195	2,504.95		8,200			5,812		7,039			(2,388)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/14/2023	06/20/2024	3,519	193.54		26,460			18,753		11,303			(7,707)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/20/2024	5,100	15,185.48		65,790			46,758		29,513			(19,032)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/20/2024	277	15,094.36		84,470			60,034		74,250			(24,436)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	1,270	1,876.05		48,216			34,268		35,631			(13,948)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	06/15/2023	06/20/2024	2,700	0.99		73,440			52,195		55,726			(21,245)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	550	4,360.75		45,840			32,579		28,393			(13,261)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	125	34,167.20		91,418			64,972		76,154			(26,446)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/20/2024	15,385	257.30		78,780			55,990		22,875			(22,790)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/13/2025	26,937	107.87		75,400			64,344		44,607			(11,056)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/15/2026	4,339	257.04		49,610			44,778		28,400			(4,832)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/13/2025	52,944	107.55		155,610			132,792		93,092			(22,818)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/20/2024	3,231	279.34		20,880			14,840		5,622			(6,040)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/15/2026	57,589	107.87		190,340			171,801		116,226			(18,539)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/13/2025	19,389	280.45		171,180			146,079		76,590			(25,101)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/15/2027	65,020	107.87		238,700			221,271		145,650			(17,429)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/20/2024	55,319	297.05		354,240			251,762		107,027			(102,478)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/15/2028	117,035	107.76		467,460			440,177		281,493			(27,283)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/15/2023	06/13/2025	44,525	296.75		415,800			354,828		190,640			(60,972)						
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/15/2023	06/13/2025	92	1,090.41		6,752			5,762		4,676			(990)						
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/15/2023	06/20/2024	303	325.52		3,277			2,329		2,029			(948)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/15/2023	06/20/2024	99,041	258.96		598,810			425,581		139,401			(173,229)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/15/2023	06/13/2025	16,186	261.04		116,760			99,639		37,536			(17,121)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	14,093	361.14		115,770			82,279		21,890			(33,491)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	9,119	369.83		42,900			30,490		4,899			(12,411)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/20/2024	19,897	365.48		125,280			89,038		18,544			(36,242)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/20/2024	34,367	107.87		71,040			50,489		34,904			(20,551)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	06/15/2023	06/20/2024	25,265	381.86		141,300			100,423		32,271			(40,877)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	06/15/2023	06/20/2024	22,177	373.31		205,400			145,980		64,148			(59,420)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/15/2023	06/20/2024	52,016	107.76		110,320			78,406		54,559			(31,914)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	06/15/2023	06/13/2025	3,592	364.76		34,450			29,398		11,210			(5,052)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/15/2023	06/20/2024	926	2,569.79		44,064			31,317		37,344			(12,747)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/22/2023	06/26/2024	32	34,150.39		20,240			14,760		14,760			(5,480)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG-	06/22/2023	06/26/2024	6,200	15,042.32		70,060			51,092		22,451			(18,968)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	325	1,851.87		7,470			5,448		5,276			(2,022)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/22/2028	7,111	927.20		248,470			234,935		195,438			(13,535)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	12,831	360.30		89,263			65,096		24,765			(24,167)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	9,205	366.39		42,603			31,069		8,741			(11,534)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	22,176	382.60		119,290			86,994		26,276			(32,296)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	13,389	361.73		85,003			61,990		22,054			(23,014)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/22/2028	281	5,674.77		86,080			81,391		62,854			(4,689)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	16,281	372.27		161,240			117,586		54,094			(43,654)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	3,068	358.51		32,775			28,289		18,903			(4,486)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	3,003	201.41		11,340			8,270		2,735			(3,070)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	1,611	252.95		6,538			4,768		1,880			(1,770)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/22/2023	06/20/2025	1,501	199.42		9,570			8,260		4,720			(1,310)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	2,014	247.99		12,435			9,068		4,518			(3,367)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	806	247.99		6,894			5,950		3,732			(943)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	229	5,663.40		34,060			24,839		16,817			(9,221)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	123	5,680.46		17,290			12,609		8,343			(4,681)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/20/2025	246	5,674.77		48,860			42,173		31,005			(6,687)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/22/2026	176	5,674.77		42,400			38,546		29,217			(3,854)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/22/2023	06/22/2027	281	5,680.46		66,400			61,875		57,433			(4,525)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	275	2,556.79		9,485			6,917		7,902			(2,568)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	1,616	928.13		30,920			22,548		13,519			(8,371)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	2,694	930.91		65,045			56,143		40,111			(8,902)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	1,939	928.13		49,059			42,345		30,574			(6,714)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/22/2026	2,586	928.13		76,102			69,183		53,734			(6,918)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694	929.05		86,328			80,444		65,020			(5,883)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	1,401	927.20		27,383			19,970		12,089			(7,414)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML-	06/23/2023	06/26/2024	1,600	0.98		42,720			31,241		37,801			(11,479)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	342	14,951.04		94,304			68,964		88,918			(25,340)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF-	06/23/2023	06/26/2024	492	4,284.42		49,560			36,243		36,681			(13,317)				
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG-	06/23/2023	06/26/2024	3,367	179.09		7,620			5,572		4,889			(2,048)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	122	33,761.15		91,996			67,276		86,590			(24,720)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	6,300	14,891.48		71,190			52,061		22,501			(19,129)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	21,567	254.88		102,600			75,031		44,053			(27,569)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2023	06/23/2026	3,595	254.38		39,780			36,201		26,881			(3,579)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	06/23/2023	06/23/2025	3,068	358.91		32,010			27,686		16,709			(4,324)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	9,719	276.43		72,360			52,916		23,795			(19,444)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	17,637	284.48		123,970			107,223		54,124			(16,747)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	59,590	294.46		418,880			306,323		155,841			(112,557)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	13,108	360.71		89,300			65,304		24,195			(23,996)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/23/2025	57,897	293.87			583,110		504,336		300,308			(78,774)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	9,203	366.80			41,580		30,407		8,304			(11,173)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/23/2023	06/26/2024	13,387	362.14			83,040		60,726		21,058			(22,314)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/23/2023	06/26/2024	95,749	256.66			560,880		410,167		188,702			(150,713)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/23/2023	06/23/2025	33,862	256.92			264,480		228,751		115,823			(35,729)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/26/2024	3,663	353.83			31,070		22,721		14,629			(8,349)				
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/23/2023	06/26/2024	279	1,047.01			19,005		13,898		13,271			(5,107)				
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/23/2023	06/26/2024	305	322.54			3,377		2,470		2,479			(907)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/23/2025	2,309	591.40			46,560		40,270		22,527			(6,290)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/26/2024	40,957	107.10			94,600		69,180		52,703			(25,420)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/26/2024	17,686	107.32			38,950		28,484		21,421			(10,466)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/23/2025	39,095	107.43			112,980		97,717		70,801			(15,263)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/23/2025	58,643	107.43			169,470		146,576		106,202			(22,894)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/23/2023	06/26/2024	1,034	2,522.48			57,616		42,134		53,774			(15,482)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/23/2026	69,813	107.21			242,250		220,453		155,473			(21,797)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/23/2027	77,260	107.10			299,630		279,419		190,615			(20,211)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	06/23/2023	06/23/2028	147,073	107.43			592,500		560,553		367,549			(31,947)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/26/2024	1,153	1,819.81			52,353		38,285		45,731			(14,068)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/26/2024	22,260	381.16			116,920		85,503		30,690			(31,417)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	06/23/2023	06/26/2024	16,061	370.87			156,180		114,213		60,153			(41,967)				
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	07/03/2024	4,800	14,964.58			53,760		40,133		9,358			(13,627)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/28/2023	07/03/2024	377	1,854.99			13,069		9,756		8,483			(3,313)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	272	2,541.52			40,530		30,257		20,861			(10,273)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	272	2,572.42			12,040		8,988		8,604			(3,052)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/28/2023	07/03/2024	35	33,954.21			46,116		34,427		27,509			(11,689)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/28/2023	07/03/2024	41	33,784.95			27,468		20,506		23,766			(6,962)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	07/03/2024	14,209	358.93			110,645		82,599		32,730			(28,045)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	07/03/2024	6,129	368.98			24,350		18,178		4,413			(6,172)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	07/03/2024	17,552	362.16			111,705		83,391		28,582			(28,314)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	06/28/2023	06/27/2025	5,851	359.28			61,660		53,749		34,917			(7,911)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	806	254.39			2,840		2,120		640			(720)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/28/2023	07/03/2024	4,029	247.94			24,900		18,589		8,114			(6,311)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/28/2023	06/27/2025	2,820	247.94			24,430		21,296		11,930			(3,134)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	07/03/2024	968	934.20			16,380		12,228		6,512			(4,152)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	07/03/2024	3,442	929.56			65,280		48,733		27,251			(16,547)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	07/03/2024	352	5,700.88			44,600		33,295		19,427			(11,305)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	53	5,695.19			9,480		8,264		5,958			(1,216)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	3,980	933.27		95,460			83,212		56,103			(12,248)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	1,721	930.48		43,200			37,657		25,711			(5,543)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/26/2026	1,399	930.48		41,990			38,400		28,021			(3,590)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	07/03/2024	35	5,661.06		5,140			3,837		2,392			(1,303)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	1,614	929.56		55,950			52,371		39,403			(3,579)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/27/2025	53	5,689.51		9,720			8,473		6,065			(1,247)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/26/2026	105	5,689.51		23,760			21,729		16,565			(2,031)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/28/2028	2,582	932.34		96,000			91,091		69,173			(4,909)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/28/2027	70	5,666.75		18,960			17,747		14,746			(1,213)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	06/28/2023	06/28/2028	105	5,689.51		30,720			29,149		23,394			(1,571)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/28/2023	07/03/2024	3,018	197.98		14,700			10,974		5,271			(3,726)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	06/28/2023	07/03/2024	29,602	380.23		161,700			120,714		38,720			(40,986)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/28/2023	06/27/2025	5,031	198.18		32,300			28,156		17,971			(4,144)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	06/28/2023	07/03/2024	22,554	371.72		212,000			158,264		72,106			(53,736)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	06/29/2023	07/03/2024	903	1,902.28		30,940			23,162		22,036			(7,778)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	07/03/2024	261	15,074.40		89,505			67,003		81,467			(22,502)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	07/03/2024	4,700	14,939.95		53,580			40,110		14,097			(13,470)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	161	34,190.66		123,475			92,433		106,301			(31,042)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	06/29/2023	07/03/2024	3,100	1.01		87,110			65,211		63,118			(21,899)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	551	4,359.04		59,040			44,197		37,152			(14,843)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	960	2,613.17		62,200			46,563		47,514			(15,637)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	07/03/2024	17,946	256.26		78,750			58,952		32,219			(19,798)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	06/29/2026	3,988	252.00		48,800			44,681		33,445			(4,119)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	07/03/2024	7,937	278.28		49,940			37,385		16,377			(12,558)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	06/27/2025	12,266	287.99		69,700			60,842		29,931			(8,858)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	07/03/2024	39,870	297.14		244,260			182,853		80,139			(61,407)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	06/29/2023	06/27/2025	11,150	298.91		91,740			80,081		42,129			(11,659)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	06/29/2023	06/27/2025	5,870	358.08		61,320			53,527		33,823			(7,793)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/29/2023	07/03/2024	109,746	257.72		592,200			443,321		189,729			(148,879)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	14,257	357.37		113,220			84,756		38,474			(28,464)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	06/29/2023	06/27/2025	31,134	256.95		242,400			211,595		106,421			(30,805)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	6,150	367.38		25,080			18,775		5,412			(6,305)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	06/29/2023	07/03/2024	17,611	360.94		112,140			83,948		32,757			(28,192)					
BX1TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/29/2023	07/03/2024	93	1,114.15		3,607			2,700		2,306			(907)					
BX1TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/29/2023	06/27/2025	93	1,132.34		4,752			4,148		3,681			(604)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	29,504	381.85		156,450			117,118		29,740			(39,332)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	22,198	373.31		206,190			154,354		59,439			(51,836)					
BX1TRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	06/29/2023	07/03/2024	611	329.69		4,540			3,399		3,208			(1,141)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/29/2023	07/03/2024	24,125	107.87		50,960			38,149		25,298			(12,811)					
SP600LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BNP	06/29/2023	07/03/2024	2,248	357.65		14,800			11,079		5,350			(3,721)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	06/29/2023	07/03/2024	46,395	107.77		100,500			75,234		50,204			(25,266)					

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

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	40,828	107.87			116,160		101,398		68,297			(14,762)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	42,683	107.77			123,280		107,613		72,831			(15,667)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	1,150	594.23			23,100		20,164		10,684			(2,936)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	38,044	107.66			130,380		119,374		79,611			(11,006)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	42,683	107.77			159,620		149,519		97,165			(10,101)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	55,674	107.12			237,600		225,581		143,962			(12,019)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	3,800	15,089.45			43,700		33,536		27,249			(10,164)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/06/2023	07/10/2024	21	34,329.32			10,360		7,950		7,605			(2,410)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/06/2023	07/10/2024	18	34,159.71			22,020		16,898		12,090			(5,122)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG-	07/06/2023	07/10/2024	23,512	382.98			136,920		105,073		33,724			(31,847)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG-	07/06/2023	07/10/2024	15,395	376.55			131,450		100,875		40,061			(30,575)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	758	912.73			18,480		14,182		10,406			(4,298)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	2,923	920.12			60,210		46,205		32,050			(14,005)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	3,356	917.35			94,860		83,691		65,494			(11,169)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	1,299	924.74			32,520		28,691		21,941			(3,829)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407	925.66			41,210		37,992		30,468			(3,218)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624	925.66			54,300		51,121		41,820			(3,179)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	4,655	923.82			174,580		166,410		137,716			(8,170)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/06/2023	07/10/2024	8,501	199.98			38,063		29,210		10,794			(8,853)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	9,001	199.58			57,420		50,659		28,395			(6,761)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	3,932	356.04			41,580		36,684		27,859			(4,896)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	12,920	356.04			100,280		76,955		40,711			(23,325)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	7,864	363.51			37,240		28,578		11,410			(8,662)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	13,482	359.24			85,440		65,567		30,958			(19,873)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/06/2023	07/10/2024	2,839	253.24			9,366		7,188		3,584			(2,179)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	1,622	246.59			13,352		11,780		8,812			(1,572)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	794	5,652.37			111,600		85,642		57,291			(25,958)						
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	106	5,675.04			13,740		10,544		6,816			(3,196)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	71	5,658.04			13,320		11,752		8,987			(1,568)						
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	159	5,675.04			28,710		25,330		19,210			(3,380)						
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	194	5,675.04			48,950		46,084		40,215			(2,866)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	212	5,669.38			60,240		57,421		48,627			(2,819)						
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	194	5,680.71			42,020		38,738		31,214			(3,282)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	283	4,287.43			30,000		23,083		23,531			(6,917)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	86	33,768.61			58,493		45,007		54,240			(13,486)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	07/07/2023	07/10/2024	3,700	15,036.85			42,180		32,455		17,952			(9,725)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/07/2023	07/10/2024	11,572	254.61			57,130		43,959		25,671			(13,171)						

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

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/07/2026	2,793	255.12	30.030	27,712	20,449	27,712		20,449				(2,318)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/10/2024	146	15,051.88	47,960	36,903	43,085				43,085			(11,057)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/10/2024	7,638	275.20	50,400	38,780	22,103				22,103			(11,620)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/07/2025	20,733	280.97	147,630	130,518	81,643				81,643			(17,112)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/10/2024	55,514	293.62	365,120	280,941	164,266				164,266			(84,179)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS-	07/07/2023	07/07/2025	27,587	293.62	257,580	227,724	147,396				147,396			(29,856)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/07/2023	07/10/2024	858	1,860.93	37,104	28,550	29,239				29,239			(8,554)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/07/2023	07/10/2024	92,679	255.15	505,040	388,602	233,329				233,329			(116,438)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/07/2023	07/07/2025	31,417	255.40	231,200	204,402	123,728				123,728			(26,798)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/07/2023	07/10/2024	499	2,582.41	29,146	22,426	23,339				23,339			(6,720)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/10/2024	30,689	107.20	70,620	54,338	39,432				39,432			(16,282)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/10/2024	23,597	381.95	128,520	98,890	27,467				27,467			(29,630)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/10/2024	15,451	375.54	128,700	99,028	36,132				36,132			(29,672)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/10/2024	53,008	107.09	124,830	96,050	70,141				70,141			(28,780)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	27,899	107.20	84,300	74,529	53,067				53,067			(9,771)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	48,359	107.42	141,440	125,046	88,520				88,520			(16,394)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	50,219	107.53	168,480	155,473	107,407				107,407			(13,007)					
4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/07/2027	59,518	107.53	220,160	207,418	139,791				139,791			(12,742)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	1,150	594.56	24,180	21,377	10,942				10,942			(2,803)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/07/2023	07/07/2028	106,947	107.42	426,650	406,912	267,881				267,881			(19,738)					
EX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/07/2023	07/10/2024	564	1,055.13	32,886	25,304	25,454				25,454			(7,582)					
EX11TRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/07/2023	07/10/2024	2,145	324.45	19,796	15,232	15,888				15,888			(4,564)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/07/2025	3,645	357.33	38,090	33,675	22,442				22,442			(4,415)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/10/2024	12,618	357.68	90,900	69,943	36,355				36,355			(20,957)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/10/2024	7,851	365.17	33,880	26,069	10,813				10,813			(7,811)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	07/07/2023	07/10/2024	13,740	360.89	80,360	61,833	29,229				29,229			(18,527)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG-	07/12/2023	07/17/2024	4,500	15,307.23	67,500	52,922	29,534				29,534			(14,578)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	07/12/2023	07/17/2024	621	1,923.70	16,152	12,664	5,307				5,307			(3,488)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	49	34,210.04	28,220	22,125	19,604				19,604			(6,095)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/12/2023	07/11/2025	3,879	359.10	45,080	40,152	21,443				21,443			(4,928)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	16,348	360.54	131,570	103,155	33,802				33,802			(28,415)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	7,204	368.12	35,880	28,131	6,351				6,351			(7,749)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	17,733	364.15	114,560	89,819	24,842				24,842			(24,741)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/12/2023	07/17/2024	2,001	256.36	7,000	5,488	1,610				1,610			(1,512)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/12/2023	07/17/2024	2,401	249.62	15,000	11,761	4,759				4,759			(3,240)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/12/2023	07/11/2025	3,602	249.62	31,140	27,736	15,222				15,222			(3,404)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/12/2023	07/17/2024	88	5,729.67	11,050	8,664	4,334				4,334			(2,386)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/12/2023	07/11/2025	123	5,706.82	23,240	20,699	13,558				13,558			(2,541)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/12/2023	07/10/2026	105	5,735.39	22,740	21,083	14,909				14,909			(1,657)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/12/2023	07/12/2027	140	5,735.39		35,600			33,659		26,051			(1,941)						
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	07/12/2023	07/12/2028	158	5,706.82		46,620			44,589		34,094			(2,031)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/12/2023	07/17/2024	535	945.22		7,150			5,606		1,663			(1,544)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/12/2023	07/17/2024	642	916.27		17,760			13,924		6,778			(3,836)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/12/2023	07/11/2025	535	935.88		12,800			11,401		6,037			(1,399)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/12/2023	07/12/2028	1,178	945.22		37,180			35,560		24,451			(1,620)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/12/2023	07/11/2025	1,000	201.11		5,718			5,093		2,746			(625)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	07/12/2023	07/17/2024	22,940	383.55		128,576			100,808		31,682			(27,768)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	07/12/2023	07/17/2024	18,464	376.04		161,898			126,933		52,566			(34,965)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/12/2023	07/17/2024	15	34,278.73		20,200			15,837		9,434			(4,363)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/12/2023	07/17/2024	447	2,662.64		17,760			13,924		6,463			(3,836)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	07/12/2023	07/17/2024	259	1,859.90		39,215			30,746		10,278			(8,469)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/17/2024	289	15,431.83		89,550			70,397		71,066			(19,153)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/13/2023	07/17/2024	974	1,935.28		38,722			30,440		23,664			(8,282)						
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG	07/13/2023	07/17/2024	2,747	180.73		7,250			5,699		4,118			(1,551)						
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	07/13/2023	07/17/2024	4,500	15,571.98		68,850			54,124		16,467			(14,726)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/13/2023	07/17/2024	134	34,429.53		97,336			76,518		81,656			(20,818)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	07/13/2023	07/17/2024	3,100	0.99		54,588			45,494		45,494			(14,852)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/17/2024	18,078	259.28		86,020			67,622		24,004			(18,398)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/13/2026	4,323	257.75		50,050			46,456		28,099			(3,594)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/17/2024	5,778	278.86		34,240			26,917		11,770			(7,323)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/11/2025	7,944	284.96		52,140			46,503		24,398			(5,637)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/17/2024	41,790	296.68		234,930			184,683		92,276			(50,247)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/13/2023	07/11/2025	2,378	297.27		19,530			17,418		10,182			(2,112)						
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/13/2023	07/17/2024	112,311	261.03		598,600			470,570		125,462			(128,030)						
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	07/13/2023	07/11/2025	22,308	260.51		171,100			152,601		56,491			(18,499)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/17/2024	27,014	107.88		51,910			40,807		29,135			(11,103)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/17/2024	27,946	107.77		54,900			43,158		31,070			(11,742)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/11/2025	15,836	107.35		45,730			40,786		29,436			(4,944)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/11/2025	36,330	107.56		101,790			90,785		64,983			(11,005)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/13/2026	38,193	107.56		125,870			116,831		81,446			(9,039)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/13/2027	46,577	107.56		170,500			161,321		109,050			(9,179)						
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	07/13/2023	07/13/2028	70,796	107.77		273,600			261,826		170,627			(11,774)						
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/13/2023	07/17/2024	997	1,127.17		46,992			36,941		22,328			(10,051)						
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/13/2023	07/11/2025	544	1,151.43		31,182			27,811		19,180			(3,371)						
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/13/2023	07/17/2024	4,513	334.72		34,080			26,791		17,354			(7,289)						
BX11TR6E - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/13/2023	07/11/2025	903	334.06		9,468			8,444		6,263			(1,024)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/13/2023	07/17/2024	433	4,317.10		48,260			37,938		31,277			(10,322)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/11/2025	3,861	360.04		46,340			41,330		16,998			(5,010)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/17/2024	16,272	361.49		136,290			107,140		27,565			(29,150)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/17/2024	7,447	369.10		38,610			30,352		5,312			(8,258)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	07/13/2023	07/17/2024	17,927	365.11			120,900		95,042		20,437			(25,858)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	07/13/2023	07/17/2024	22,906	384.11			122,180		96,048		23,003			(26,132)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	07/13/2023	07/17/2024	18,437	376.59			159,720		125,559		41,604			(34,161)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	07/13/2023	07/17/2024	1,955	358.69			16,030		12,601		6,147			(3,429)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/13/2023	07/17/2024	1,000	2,683.24			50,868		39,988		32,560			(10,880)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	07/19/2023	07/24/2024	504	1,965.03			16,670		13,381		3,035			(3,289)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	07/19/2023	07/24/2024	5,200	15,826.35			60,840		48,836		3,965			(12,004)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	34	35,026.14			15,600		12,522		6,482			(3,078)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	20	34,991.08			28,910		23,206		7,026			(5,704)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	07/19/2023	07/18/2025	8,240	363.70			90,900		81,822		40,032			(9,078)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/19/2023	07/24/2024	21,424	363.70			173,160		138,995		32,707			(34,165)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/19/2023	07/24/2024	7,141	371.35			35,620		28,592		4,431			(7,028)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	07/19/2023	07/24/2024	16,206	368.07			100,300		80,511		15,032			(19,790)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/19/2023	07/24/2024	4,374	258.03			15,246		12,238		3,070			(3,008)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	07/19/2023	07/24/2024	398	251.24			2,560		2,055		693			(505)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	07/19/2023	07/18/2025	1,193	251.24			10,302		9,273		4,768			(1,029)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/24/2024	417	5,786.34			51,600		41,419		17,804			(10,181)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/18/2025	139	5,728.77			28,480		25,636		14,821			(2,844)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/24/2024	156	5,723.01			24,210		19,433		9,129			(4,777)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/18/2025	226	5,734.52			45,630		41,073		23,679			(4,557)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/17/2026	243	5,740.28			58,660		54,756		33,570			(3,904)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/19/2027	243	5,734.52			67,900		64,519		45,444			(3,381)					
5YR SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	UBS	07/19/2023	07/19/2028	278	5,746.04			84,480		81,117		51,069			(3,363)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	1,997	201.26			8,040		6,454		2,355			(1,586)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	1,166	930.27			30,030		24,105		9,486			(5,925)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	2,120	942.53			41,800		33,553		11,215			(8,247)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/18/2025	3,604	944.42			92,480		83,244		40,372			(9,236)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/18/2025	1,484	943.48			38,640		34,781		16,972			(3,859)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/17/2026	2,438	941.59			77,510		72,352		40,241			(5,158)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/19/2027	2,544	943.48			89,520		85,062		50,527			(4,458)					
5YR SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/19/2028	6,041	939.70			242,250		232,607		143,992			(9,643)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/19/2023	07/24/2024	15,066	389.25			58,320		46,813		8,818			(11,507)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/19/2023	07/24/2024	23,994	375.63			231,340		185,696		63,523			(45,644)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	220	2,682.27			36,060		28,945		5,340			(7,115)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	07/19/2023	07/24/2024	293	2,704.08			11,040		8,862		2,832			(2,178)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/20/2023	07/24/2024	5,472	182.00			13,340		10,736		7,332			(2,604)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/20/2023	07/24/2024	1,169	1,955.35			41,630		33,505		24,073			(8,125)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	07/20/2023	07/24/2024	168	15,419.69			66,040		53,151		53,021			(12,889)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	07/20/2023	07/24/2024	5,200	15,466.09			59,800		48,129		13,919			(11,671)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	116	34,696.80			93,357		75,137		69,305			(18,220)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/24/2024	412	4,356.23			42,840		34,479		28,262			(8,361)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	2,400	0.98			52,080		41,916		35,905			(10,164)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/24/2024	14,543	258.48			73,260		58,962		21,977			(14,298)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/20/2026	7,468	254.41			97,280		90,905		57,177			(6,375)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/24/2024	3,973	275.74			26,930		23,284		11,385			(5,646)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	19,144	282.11			143,100		128,982		71,535			(14,118)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/24/2024	61,222	291.65			471,600		379,559		226,529			(92,041)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	36,053	293.42			346,620		312,423		197,676			(34,197)				
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2023	07/24/2024	79,372	255.12			640,660		515,624		204,017			(125,036)				
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	50,474	257.98			432,300		389,650		161,119			(42,650)				
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/24/2024	1,084	1,058.56			87,156		70,146		48,476			(17,010)				
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	1,445	1,108.39			107,072		96,508		67,747			(10,564)				
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/24/2024	300	332.93			2,562		2,062		1,332			(500)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/24/2024	27,080	106.98			59,450		47,847		37,917			(11,603)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/24/2024	49,491	107.09			106,530		85,739		67,372			(20,791)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	42,955	107.09			123,280		111,117		83,959			(12,163)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	34,550	107.19			97,680		88,043		66,275			(9,637)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	47,623	107.19			158,100		147,711		107,120			(10,389)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/20/2027	53,226	107.19			196,080		186,447		130,511			(9,633)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/20/2023	07/20/2028	111,121	107.19			440,300		423,010		285,616			(17,290)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	8,282	361.88			90,600		81,662		32,966			(8,938)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	21,256	361.88			170,940		137,578		35,328			(33,362)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	7,177	369.13			36,400		29,296		5,267			(7,104)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	16,287	365.87			102,070		82,149		17,536			(19,921)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	14,682	391.66			58,300		46,922		6,321			(11,378)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	24,101	377.94			239,250		192,556		50,788			(46,694)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	4,155	359.89			31,200		25,111		9,729			(6,089)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	2,816	608.91			55,650		50,160		19,912			(5,490)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	811	2,703.58			54,912		44,195		32,929			(10,717)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/26/2023	07/31/2024	252	1,944.70			6,905		5,672		1,696			(1,234)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	20	35,413.55			29,470		24,206		4,684			(5,265)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	25	35,839.80			11,430		9,388		2,240			(2,042)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	3,400	15,499.26			51,680		42,448		8,813			(9,232)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	183	2,716.78			7,650		6,283		1,788			(1,367)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411	361.65			49,760		45,260		24,118			(4,500)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	11,027	362.37			88,800		72,937		20,050			(15,863)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	16,567	378.46			171,420		140,798		43,213			(30,622)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	2,757	370.35			13,300		10,924		2,032			(2,376)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	30,925	388.97			175,280		143,968		28,843			(31,312)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	17,643	365.64			116,480		95,672		22,554			(20,808)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	2,781	258.47			9,380		7,704		1,378			(1,676)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	1,589	251.68			9,720		7,984		2,160			(1,736)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/26/2023	07/25/2025	3,463	201.13			23,177		21,081		9,700			(2,096)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	10,388	201.13			51,933		42,656		11,875			(9,277)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/31/2024	818	5,711.66			123,610		101,528		46,504			(22,082)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/26/2028	4,781	934.72			187,200		180,453		121,563			(6,747)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594	927.19			63,600		60,732		39,880			(2,868)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	261	5,734.64			50,550		45,979		26,917			(4,571)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169	932.83			40,040		37,627		22,967			(2,413)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/31/2024	261	5,728.90			37,200		30,555		13,580			(6,645)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	348	5,734.64			67,400		61,305		35,889			(6,095)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/24/2026	383	5,734.64			89,320		83,938		54,993			(5,382)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/26/2027	435	5,734.64			116,500		111,247		81,538			(5,253)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM-	07/26/2023	07/26/2028	487	5,734.64			146,160		140,892		101,129			(5,268)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,169	931.89			35,640		32,417		17,696			(3,223)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,487	925.30			50,120		45,588		25,652			(4,532)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	3,612	939.42			74,120		60,879		23,096			(13,241)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	637	932.83			15,120		12,419		5,079			(2,701)					
S&P MARC 5% EXCESS RETURN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/26/2023	07/25/2025	795	251.68			6,840		6,221		2,603			(619)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF-	07/27/2023	07/31/2024	2,771	178.25			6,350		5,230		4,045			(1,120)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	246	15,372.14			91,580		75,420		72,358			(16,160)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	1,074	1,945.12			45,108		37,149		27,152			(7,959)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	3,300	15,464.93			51,150		42,124		9,785			(9,026)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	133	35,176.87			97,290		80,123		66,719			(17,167)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	2,400	0.99			45,840		37,751		29,369			(8,089)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/31/2024	450	4,420.75			42,600		35,083		24,770			(7,517)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/31/2024	16,548	259.12			75,180		61,914		23,917			(13,266)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/27/2026	3,152	257.60			35,520		33,416		20,946			(2,104)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/31/2024	9,026	276.98			61,250		50,442		23,418			(10,808)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	6,499	282.51			47,880		43,609		23,920			(4,271)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/31/2024	58,945	294.89			398,460		328,151		163,107			(70,309)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	45,394	294.89			432,820		394,213		229,437			(38,607)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/27/2023	07/31/2024	135,713	259.15			751,140		618,599		208,062			(132,541)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	31,705	261.21			214,020		194,930		77,154			(19,090)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/31/2024	27,012	107.68			54,230		44,661		31,777			(9,569)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/31/2024	47,504	107.46			99,960		82,322		59,232			(17,638)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	10,246	108.86			23,430		21,340		14,576			(2,090)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	51,230	107.46			145,200		132,248		94,098			(12,952)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/27/2026	55,887	107.46			185,400		174,415		121,403			(10,985)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/27/2027	60,544	107.57			220,350		210,563		141,951			(9,787)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	07/27/2023	07/27/2028	115,499	107.03			474,920		458,059		302,204			(16,861)					
BX1 ITR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/31/2024	900	1,108.75			52,260		43,039		25,320			(9,221)					
BX1 ITRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/31/2024	1,199	320.50			18,588		15,308		11,409			(3,280)					
BX1 ITRGE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	1,799	332.17			21,030		19,154		13,696			(1,876)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	11,111	359.28			90,400		74,449		27,621			(15,951)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	2,500	367.20			12,240		10,080		2,679			(2,160)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	18,056	362.52			120,900		99,567		32,345			(21,333)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/27/2023	07/31/2024	31,352	387.09			171,760		141,453		26,192			(30,307)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	07/27/2023	07/31/2024	16,647	376.63			174,600		143,791		42,552			(30,809)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	07/27/2023	07/25/2025	4,722	358.92			52,530		47,844		26,767			(4,686)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	1,695	596.40			41,760		38,035		16,507			(3,725)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	1,002	2,686.53			58,185		47,918		37,631			(10,267)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	14	35,141.38			22,400		18,817		4,755			(3,583)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	37	35,211.95			19,890		16,708		7,076			(3,182)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	3,800	15,370.74			50,540		42,455		14,744			(8,085)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	356	1,958.96			9,870		8,291		2,325			(1,579)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	186	2,659.32			29,800		25,033		6,071			(4,767)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	17,262	359.17			134,540		113,017		39,748			(21,523)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	10,023	367.07			46,800		39,313		10,063			(7,487)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	15,870	361.68			106,020		89,059		28,458			(16,961)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	8,353	359.17			89,100		81,885		39,878			(7,215)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	802	255.92			2,712		2,278		820			(434)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	4,009	248.94			24,940		20,950		9,655			(3,990)					
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	2,405	249.44			19,920		18,307		11,127			(1,613)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	351	5,704.59			46,940		39,431		25,805			(7,509)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	105	5,715.99			18,942		17,408		13,479			(1,534)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	649	5,698.88			122,766		112,825		87,449			(9,941)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	456	5,698.88			62,270		52,308		34,380			(9,962)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	07/31/2026	698	5,693.18			161,040		152,350		127,903			(8,690)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/02/2027	789	5,687.47			205,290		197,001		161,568			(8,289)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/02/2023	08/02/2028	841	5,687.47			239,472		231,743		209,913			(7,729)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	3,214	933.43			61,800		51,914		24,543			(9,886)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/02/2023	08/01/2025	1,178	933.43			30,360		27,902		17,074			(2,458)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/02/2023	07/31/2026	1,286	933.43			39,360		37,236		24,444			(2,124)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/02/2023	08/02/2027	1,500		933.43		51,940		49,843		34,173			(2,097)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/02/2023	08/02/2028	5,142		935.29		191,520		185,339		129,128			(6,181)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/02/2023	08/07/2024	7,974		200.45		37,120		31,182		10,185			(5,938)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/02/2023	08/01/2025	6,479		201.26		39,260		36,081		16,351			(3,179)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	08/02/2023	08/07/2024	18,339		387.23		97,680		82,054		23,823			(15,826)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	SG	08/02/2023	08/07/2024	10,559		378.23		95,760		80,441		30,290			(15,319)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/03/2023	08/07/2024	119		35,427.18		92,652		78,037		65,020			(14,615)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	08/03/2023	08/07/2024	3,900		15,353.54		51,090		43,031		18,240			(8,059)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/07/2024	156		15,583.84		56,544		47,625		46,045			(8,919)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/03/2023	08/07/2024	1,377		1,981.01		58,266		49,075		32,390			(9,191)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BNP	08/03/2023	08/07/2024	2,200		0.99		56,320		47,436		40,578			(8,884)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/03/2023	08/07/2024	256		4,356.28		25,080		21,124		17,908			(3,956)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/03/2023	08/07/2024	895		2,709.31		55,584		46,816		35,565			(8,768)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/07/2024	19,777		259.14		82,500		69,487		29,452			(13,013)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/03/2026	2,769		257.37		30,100		28,506		18,723			(1,594)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/07/2024	6,241		272.39		41,650		35,080		25,256			(6,570)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/01/2025	11,014		277.83		79,800		73,437		54,460			(6,363)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/07/2024	81,259		291.36		542,730		457,121		318,161			(85,609)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	08/03/2023	08/01/2025	47,658		291.07		454,530		418,287		304,017			(36,243)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/03/2023	08/01/2025	58,224		257.62		453,000		416,879		192,337			(36,121)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/03/2023	08/07/2024	133,527		257.62		767,120		646,116		256,518			(121,004)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/07/2024	45,910		106.51		102,900		86,669		74,003			(16,231)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/07/2024	40,289		106.62		88,150		74,245		63,245			(13,905)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/01/2025	35,604		106.62		103,360		95,118		76,000			(8,242)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/01/2025	62,775		106.51		185,590		170,791		136,442			(14,799)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	07/31/2026	66,523		106.40		230,750		218,495		167,538			(12,255)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/03/2027	76,829		106.51		289,460		277,967		204,827			(11,493)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/03/2028	136,794		106.62		544,580		527,296		374,377			(17,284)					
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/03/2023	08/07/2024	1,729		1,097.62		98,477		82,943		55,136			(15,534)					
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/03/2023	08/01/2025	1,729		1,138.27		103,227		94,996		67,940			(8,231)					
BX11TR6E - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/03/2023	08/01/2025	603		333.33		6,286		5,785		4,397			(501)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/07/2024	17,586		358.58		134,190		113,023		47,928			(21,167)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/07/2024	10,049		366.46		45,720		38,508		12,161			(7,212)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/07/2024	15,912		361.09		103,740		87,376		33,974			(16,364)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/03/2023	08/01/2025	8,375		358.58		87,900		80,891		53,981			(7,009)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	08/03/2023	08/07/2024	18,423		385.47		95,040		80,049		20,648			(14,991)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	08/03/2023	08/07/2024	10,886		376.52		99,060		83,434		30,178			(15,626)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	08/03/2023	08/07/2024	3,350		356.10		26,640		22,438		11,345			(4,202)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	08/09/2023	08/14/2024	259		1,942.35		25,800		22,154		4,580			(3,646)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	08/09/2023	08/14/2024	363		1,930.76		11,760		10,098		3,921			(1,662)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	08/09/2023	08/14/2024	26		35,158.48		37,170		31,917		9,089			(5,253)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	08/09/2023	08/14/2024	34		35,017.98		27,360		23,494		10,551			(3,866)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG-	08/09/2023	08/14/2024	4,200	15,101.71			49,140		42,196		30,294			(6,944)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	338	2,654.95			15,750		13,524		6,474			(2,226)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/08/2025	6,424	358.06			68,770		63,851		38,619			(4,919)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	13,964	357.70			111,500		95,744		42,313			(15,756)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	7,820	365.57			37,520		32,218		10,817			(5,302)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	16,757	361.28			107,400		92,223		36,118			(15,177)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	401	245.59			3,210		2,756		1,212			(454)					
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	2,005	250.07			11,350		9,746		3,541			(1,604)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/14/2024	633	5,691.52			84,132		72,243		50,163			(11,889)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	316	5,697.21			58,500		54,315		43,144			(4,185)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/14/2024	316	5,731.36			37,026		31,794		21,146			(5,232)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	387	5,742.74			63,822		59,257		46,664			(4,565)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/09/2027	422	5,754.12			99,000		95,469		76,696			(3,531)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/09/2028	439	5,759.81			113,225		109,997		98,721			(3,228)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	1,076	935.00			18,100		15,542		7,907			(2,558)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	1,829	935.93			30,090		25,838		13,028			(4,252)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/08/2025	1,721	929.43			44,640		41,447		27,010			(3,193)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/08/2025	968	934.07			23,220		21,559		13,831			(1,661)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/07/2026	1,184	934.07			34,320		32,684		22,562			(1,636)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/09/2027	1,184	934.07			39,270		37,869		26,810			(1,401)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/09/2023	08/09/2028	5,595	934.07			204,880		199,039		143,779			(5,841)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/14/2024	4,517	199.25			20,106		17,265		7,474			(2,841)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	5,019	199.64			30,290		28,123		16,521			(2,167)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/09/2023	08/14/2024	31,867	386.35			145,920		125,300		34,537			(20,620)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/09/2023	08/14/2024	8,386	375.26			79,500		68,266		27,447			(11,234)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/09/2023	08/07/2026	387	5,742.74			79,970		76,158		64,363			(3,812)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	185	15,007.80			54,656		47,058		48,798			(7,598)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	1,092	1,934.15			38,871		33,467		25,915			(5,404)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG-	08/10/2023	08/14/2024	6,194	177.42			13,420		11,554		9,932			(1,866)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	08/10/2023	08/14/2024	4,300	15,128.84			51,170		44,056		26,484			(7,114)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	77	35,352.03			58,131		50,049		41,799			(8,082)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/14/2024	1,200	1.02			26,880		23,143		17,760			(3,737)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	502	4,353.35			53,900		46,407		35,492			(7,493)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	13,707	357.47			106,330		91,548		42,423			(14,782)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	8,113	365.33			37,410		32,209		11,520			(5,201)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	16,505	361.04			102,070		87,880		36,420			(14,190)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	32,182	385.92			147,200		126,736		36,556			(20,464)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	8,675	374.49			83,700		72,064		30,382			(11,636)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	1,911	602.66			34,000		31,611		13,642			(2,389)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/10/2023	08/14/2024	939	2,671.72			47,150		40,595		33,186			(6,555)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/14/2024	13,489	258.36			56,100		48,301		22,599			(7,799)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/10/2026	5,554	256.59			60,480		57,657		39,214			(2,823)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/14/2024	9,880	272.99			67,230		57,883		38,520			(9,347)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/08/2025	23,420	279.28			166,400		154,706		107,259			(11,694)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/14/2024	55,666	294.51			285,120		245,482		165,936			(39,638)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	08/10/2023	08/08/2025	38,829	294.22			310,750		288,911		207,603			(21,839)					
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/10/2023	08/14/2024	87,842	258.30			463,300		398,891		154,935			(64,409)					
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/10/2023	08/08/2025	67,242	257.28			524,190		487,351		234,116			(36,839)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/14/2024	29,013	108.02			48,050		41,370		31,978			(6,680)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/14/2024	42,115	107.17			84,600		72,839		58,203			(11,761)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/08/2025	53,346	107.06			148,200		137,785		106,030			(10,415)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/08/2025	45,859	107.59			117,600		109,335		83,050			(8,265)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/10/2026	57,089	107.70			172,630		164,572		120,459			(8,058)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/10/2027	59,897	107.59			205,440		198,251		140,399			(7,189)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/10/2028	120,730	107.49			452,790		440,124		301,173			(12,666)					
BXITRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/10/2023	08/14/2024	605	329.85			5,304		4,567		3,423			(737)					
BXITRGE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/10/2023	08/08/2025	1,513	332.82			15,380		14,299		11,331			(1,081)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/10/2023	08/08/2025	6,434	357.47			68,310		63,509		44,161			(4,801)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	267	1,880.87			7,550		6,624		4,263			(926)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	WF	08/16/2023	08/21/2024	3,800	14,876.47			52,060		45,675		37,339			(6,385)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	32	34,626.67			22,990		20,170		12,748			(2,820)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	29	34,765.74			42,800		37,551		15,244			(5,249)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/15/2025	7,059	354.14			76,250		71,516		45,349			(4,734)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/21/2024	19,201	354.49			142,800		125,286		78,649			(17,514)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/21/2024	7,342	361.93			33,280		29,198		15,261			(4,082)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/16/2023	08/21/2024	11,577	357.68			70,110		61,511		35,936			(8,599)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/21/2024	1,624	253.17			4,708		4,131		2,515			(577)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/15/2025	406	246.28			3,514		3,296		2,355			(218)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/21/2024	603	5,657.89			72,760		63,836		47,272			(8,924)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/15/2025	390	5,657.89			68,420		64,172		51,747			(4,248)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/21/2024	177	5,646.62			22,300		19,565		14,633			(2,735)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/15/2025	302	5,635.35			55,930		52,458		42,648			(3,472)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/14/2026	373	5,584.63			92,610		88,779		75,879			(3,831)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/16/2027	408	5,640.98			104,650		101,410		91,244			(3,240)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/16/2023	08/16/2028	479	5,640.98			138,240		134,819		116,570			(3,421)					
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	35,452	384.19			165,564		145,258		67,284			(20,306)					
SP600LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	14,631	371.75			144,352		126,648		76,388			(17,704)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	08/16/2023	08/21/2024	1,087	919.95			20,390		17,889		11,069			(2,501)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/15/2025	652	904.31			21,060		19,753		13,806			(1,307)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/14/2026	544	920.86			15,970		15,309		10,059			(661)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/16/2027	544	919.95			18,525		17,952		11,403			(573)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/16/2028	3,696	921.78			138,210		134,790		81,396			(3,420)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/21/2024	2,528	197.75			11,040		9,686		5,369			(1,354)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/16/2023	08/15/2025	3,034	198.14			17,922		16,809		11,543			(1,113)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	08/16/2023	08/21/2024	192	2,622.56			24,400		21,407		9,782			(2,993)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/17/2023	08/21/2024	217	14,877.68			74,240		65,308		72,516			(8,932)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	08/17/2023	08/21/2024	1,027	1,863.00			38,190		33,595		31,648			(4,595)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	08/17/2023	08/21/2024	3,700	14,715.81			48,470		42,639		38,393			(5,831)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/17/2023	08/21/2024	125	34,509.30			96,191		84,618		80,798			(11,573)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	08/17/2023	08/21/2024	2,700	0.99			70,740		62,229		61,775			(8,511)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	CITI	08/17/2023	08/21/2024	520	4,232.05			45,980		40,448		38,971			(5,532)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/17/2023	08/21/2024	148,303	254.46			825,630		726,300		438,266			(99,330)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/17/2023	08/15/2025	48,385	254.20			371,460		348,869		216,859			(22,591)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/21/2024	15,976	106.41			34,170		30,059		26,939			(4,111)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/21/2024	31,952	106.30			69,700		61,315		55,264			(8,386)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/15/2025	14,096	106.30			40,800		38,319		31,962			(2,481)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/15/2025	21,615	106.19			63,480		59,619		49,873			(3,861)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/17/2026	23,494	106.09			81,000		77,728		62,034			(3,272)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/17/2027	31,952	106.30			118,320		114,737		87,510			(3,583)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	08/17/2023	08/17/2028	74,241	106.19			295,460		288,308		212,731			(7,152)					
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/17/2023	08/21/2024	1,127	1,090.91			49,884		43,883		39,407			(6,001)					
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/17/2023	08/15/2025	1,503	1,105.82			85,312		80,124		73,296			(5,188)					
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/17/2023	08/21/2024	3,674	327.61			29,196		25,683		24,070			(3,513)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/21/2024	14,872	254.51			63,640		55,984		38,498			(7,656)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/17/2026	3,216	249.28			39,920		38,307		31,528			(1,613)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/21/2024	8,492	270.56			57,270		50,380		41,213			(6,890)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/15/2025	10,707	278.42			69,310		65,095		52,046			(4,215)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/21/2024	64,581	285.12			505,920		445,054		429,116			(60,866)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/15/2025	29,860	288.58			266,600		250,386		221,463			(16,214)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/17/2023	08/15/2025	7,087	353.09			73,000		68,560		54,990			(4,440)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	08/17/2023	08/21/2024	19,561	353.09			146,970		129,288		89,954			(17,682)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	08/17/2023	08/21/2024	7,371	360.85			33,020		29,047		17,020			(3,973)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	08/17/2023	08/21/2024	11,623	356.62			69,700		61,315		39,656			(8,386)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/17/2023	08/21/2024	35,599	382.60			162,540		142,985		61,665			(19,555)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/17/2023	08/21/2024	14,692	370.22			149,760		131,743		76,499			(18,017)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/17/2023	08/21/2024	6,781	354.29			38,160		33,569		20,125			(4,591)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/17/2023	08/15/2025	2,137	588.99			42,460		39,878		21,916			(2,582)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	08/17/2023	08/21/2024	778	2,591.57			45,280		39,832		38,473			(5,448)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	08/23/2023	08/28/2024	374	1,841.98			10,010		8,969		6,751			(1,041)					

EO6.90

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	08/23/2023	08/28/2024	5,200	15,148.06			59,280		53,116		23,029			(6,164)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	08/23/2023	08/28/2024	35	34,197.19			18,840		16,881		13,291			(1,959)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	08/23/2023	08/28/2024	15	34,197.19			24,150		21,639		12,105			(2,511)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	08/23/2023	08/28/2024	424	2,597.14			16,390		14,686		10,468			(1,704)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/22/2025	5,058	356.19			53,100		50,305		29,227			(2,795)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/28/2024	22,201	356.55			158,790		142,278		77,757			(16,512)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/28/2024	8,431	362.95			39,300		35,213		16,287			(4,087)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/28/2024	12,084	358.33			76,970		68,966		36,164			(8,004)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/23/2023	08/28/2024	10,550	252.84			31,720		28,422		17,484			(3,298)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/23/2023	08/28/2024	4,058	244.71			25,800		23,117		16,053			(2,683)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/23/2023	08/22/2025	812	246.44			6,126		5,804		4,693			(322)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/28/2024	478	5,705.04			51,570		46,208		30,542			(5,362)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/22/2025	159	5,705.04			25,830		24,470		18,482			(1,360)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/28/2024	301	5,665.46			37,740		33,816		23,121			(3,924)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/22/2025	424	5,671.12			75,360		71,393		54,464			(3,967)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/21/2026	478	5,676.77			102,330		98,741		79,812			(3,589)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/23/2027	531	5,676.77			132,000		128,536		111,662			(3,464)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/23/2023	08/23/2028	548	5,676.77			153,450		150,231		126,098			(3,219)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/23/2023	08/28/2024	23,691	384.34			102,900		92,200		47,506			(10,700)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/23/2023	08/28/2024	12,410	369.80			129,580		116,106		77,309			(13,474)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/28/2024	866	948.36			7,760		6,953		2,816			(807)					
BESGUVX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/28/2024	1,191	919.73			23,980		21,486		11,965			(2,494)					
BESGUVX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/22/2025	1,083	921.58			28,000		26,526		17,630			(1,474)					
BESGUVX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/21/2026	758	920.65			23,520		22,695		16,390			(825)					
BESGUVX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/23/2027	866	920.65			30,000		29,213		21,880			(787)					
BESGUVX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/23/2023	08/23/2028	3,465	923.43			125,760		123,122		95,960			(2,638)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/23/2023	08/28/2024	4,059	196.87			18,240		16,343		10,344			(1,897)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	08/23/2023	08/22/2025	1,522	195.29			10,530		9,976		7,214			(554)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	08/24/2023	08/28/2024	1,192	1,859.20			50,600		45,459		42,517			(5,141)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG	08/24/2023	08/28/2024	3,936	177.13			8,610		7,735		6,187			(875)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/28/2024	243	14,875.70			83,772		75,261		79,755			(8,511)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	08/24/2023	08/28/2024	5,100	14,816.44			58,140		52,233		39,514			(5,907)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/24/2023	08/28/2024	126	34,269.91			101,910		91,557		90,607			(10,353)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	NL	08/24/2023	08/28/2024	1,500	1.03			34,650		31,130		28,388			(3,520)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/24/2023	08/28/2024	402	4,249.14			35,530		31,920		31,020			(3,610)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/28/2024	14,880	254.13			64,750		58,172		40,855			(6,578)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/24/2026	4,424	250.89			51,370		49,618		40,704			(1,752)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/28/2024	4,765	273.39			30,680		27,563		18,514			(3,117)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/22/2025	22,723	281.30			141,980		134,688		93,899			(7,292)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/24/2023	08/28/2024	49,744	290.63			298,080		267,797		216,085			(30,283)					

EO6.91

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	35,926	286.58			376,480		357,145		297,946			(19,335)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI-	08/24/2023	08/28/2024	91,974	255.43			479,700		430,965		249,516			(48,735)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	54,241	254.41			416,760		395,357		240,071			(21,403)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/28/2024	27,215	106.87			54,230		48,721		41,355			(5,509)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/28/2024	34,722	106.56			74,370		66,814		57,014			(7,556)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	43,168	106.66			120,980		114,767		92,479			(6,213)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	38,476	106.56			109,880		104,237		83,905			(5,643)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/24/2026	43,168	106.66			141,680		136,847		105,667			(4,833)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/24/2027	38,476	106.66			139,400		135,835		101,084			(3,565)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	72,260	105.49			312,620		306,230		222,799			(6,390)					
BX11TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/28/2024	1,500	1,078.21			74,992		67,373		59,588			(7,619)					
BX11TR12 - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	1,031	1,137.93			49,324		46,791		41,455			(2,533)					
BX11TR6E - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/28/2024	1,223	326.96			10,244		9,203		8,415			(1,041)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	08/24/2023	08/22/2025	4,797	354.06			51,170		48,542		35,800			(2,628)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	22,290	354.42			171,430		154,014		93,513			(17,416)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	8,747	360.79			44,330		39,826		20,831			(4,504)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	12,132	356.19			83,420		74,945		43,835			(8,475)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	23,468	383.02			102,090		91,718		41,820			(10,372)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	12,158	368.52			133,300		119,758		74,800			(13,542)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	1,979	356.49			9,170		8,238		4,954			(932)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/24/2023	08/22/2025	4,281	590.99			81,840		77,637		45,385			(4,203)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	973	2,573.26			62,675		56,308		53,855			(6,367)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	14	34,785.56			21,700		19,854		8,362			(1,846)					
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	32	34,506.44			19,030		17,411		11,142			(1,619)					
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	3,800	15,462.43			46,360		42,415		9,187			(3,945)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	08/30/2023	09/05/2024	263	1,897.50			27,345		25,018		9,225			(2,327)					
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP-	08/30/2023	09/05/2024	263	1,865.14			7,055		6,455		4,106			(600)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	22,322	356.95			188,800		172,735		81,855			(16,065)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	12,277	365.55			58,960		53,943		21,403			(5,017)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	6,139	361.25			39,600		36,230		15,750			(3,370)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	7,813	357.31			88,200		84,391		50,886			(3,809)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/30/2023	09/05/2024	3,227	253.89			11,120		10,174		4,860			(946)					
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/30/2023	09/05/2024	5,647	246.94			35,546		32,521		18,235			(3,025)					
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS-	08/30/2023	08/29/2025	5,243	247.69			42,432		40,599		28,171			(1,833)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	369	5,670.40			53,340		48,801		28,219			(4,539)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	228	5,630.55			37,830		34,611		20,813			(3,219)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	351	5,676.10			68,800		65,829		44,642			(2,971)					

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

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
SPPR1SME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/29/2025	334	5,653.32			68,970		65,991		45,283			(2,979)				
SPPR1SME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/28/2026	386	5,653.32			95,040		92,305		68,274			(2,735)				
SPPR1SME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/30/2027	386	5,573.62			122,540		119,901		97,391			(2,639)				
SPPR1SME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	08/30/2028	439	5,579.31			151,250		148,646		117,937			(2,604)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	09/05/2024	1,182	921.94			27,940		25,563		14,296			(2,377)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	09/05/2024	967	922.87			22,410		20,503		11,394			(1,907)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	08/29/2025	1,935	925.66			54,540		52,185		34,176			(2,355)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	08/29/2025	1,290	923.80			37,440		35,823		23,595			(1,617)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	08/28/2026	1,397	924.73			45,890		44,569		31,648			(1,321)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	08/30/2027	1,505	924.73			54,180		53,013		39,298			(1,167)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	08/30/2023	08/30/2028	3,547	925.66			134,310		131,998		100,777			(2,312)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/30/2023	09/05/2024	5,052	197.76			23,000		21,043		11,145			(1,957)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	09/05/2024	27,767	386.13			119,790		109,597		38,818			(10,193)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	08/30/2023	09/05/2024	12,341	372.22			130,240		119,158		60,084			(11,082)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	08/30/2023	09/05/2024	189	2,591.89			8,000		7,319		4,749			(681)				
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/31/2023	09/05/2024	1,600	0.99			40,640		37,281		31,146			(3,359)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/31/2023	09/05/2024	233	4,310.00			26,100		24,009		20,820			(2,091)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/31/2023	09/05/2024	104	34,860.79			63,072		58,019		50,844			(5,053)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	08/31/2023	09/05/2024	3,900	15,501.07			48,360		44,363		8,625			(3,997)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	09/05/2024	258	15,470.06			79,600		73,021		64,031			(6,579)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	08/31/2023	09/05/2024	842	1,890.17			33,280		30,614		24,821			(2,666)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	10,328	257.27			45,760		42,094		21,023			(3,666)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	08/31/2026	7,150	255.51			79,740		77,593		54,058			(2,147)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	10,571	273.79			73,660		67,759		40,322			(5,901)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	08/29/2025	21,142	281.19			144,420		138,563		88,789			(5,857)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	62,990	291.52			428,720		394,372		257,087			(34,348)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	08/29/2025	20,198	291.81			190,570		182,841		126,786			(7,729)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2023	09/05/2024	102,227	257.01			599,640		551,599		227,997			(48,041)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	08/31/2023	08/29/2025	20,601	257.78			155,820		149,501		69,180			(6,319)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	09/05/2024	34,486	106.96			79,550		73,177		51,784			(6,373)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	09/05/2024	30,758	107.29			66,330		61,016		42,655			(5,314)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	08/29/2025	48,467	106.86			148,720		142,689		100,845			(6,031)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	08/29/2025	47,535	107.18			138,720		133,094		93,667			(5,626)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	08/28/2026	53,127	107.07			182,970		178,030		123,063			(4,940)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	08/31/2027	62,448	106.96			239,860		235,020		158,461			(4,840)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	08/31/2023	08/31/2028	101,594	107.29			403,300		396,795		259,481			(6,505)				
BX1TR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/31/2023	09/05/2024	362	1,061.57			27,976		25,735		16,799			(2,241)				
BX1TRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	08/31/2023	09/05/2024	901	334.90			6,930		6,375		3,867			(555)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	09/05/2024	22,612	356.77			191,160		175,360		84,107			(15,800)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	09/05/2024	12,562	365.37			60,300		55,316		22,277			(4,984)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	09/05/2024	6,421	360.71		42,320			38,822		17,253			(3,498)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	08/31/2023	08/29/2025	7,537	356.77		86,130			82,521		50,430			(3,609)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	27,866	384.75		126,720			116,568		57,544			(10,152)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	12,385	370.90		128,040			117,782		74,577			(10,258)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	1,970	355.27		11,550			10,625		6,459			(925)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	08/29/2025	1,547	597.98		27,760			26,634		16,308			(1,126)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	08/31/2023	09/05/2024	718	2,637.53		36,043			33,155		27,292			(2,888)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	MS	09/07/2023	09/11/2024	4,000	15,258.52		48,800			45,699		28,506			(3,101)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	09/07/2023	09/11/2024	377	1,865.03		9,450			8,850		6,405			(600)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	09/07/2023	09/11/2024	14	34,466.22		22,010			20,611		10,951			(1,399)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BNP	09/07/2023	09/11/2024	38	34,431.72		20,813			19,491		14,312			(1,322)						
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/11/2024	194	2,574.49		25,900			24,254		15,560			(1,646)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	3,377	354.62		37,200			36,005		25,269			(1,195)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	16,322	355.34		125,280			117,320		68,990			(7,960)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	13,508	363.15		60,960			57,087		29,995			(3,873)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	3,940	358.53		24,640			23,074		12,947			(1,566)						
SP1AESSSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/07/2023	09/11/2024	814	251.91		2,732			2,558		1,575			(174)						
SP1AESSSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/07/2023	09/11/2024	4,883	245.77		28,908			27,071		17,955			(1,837)						
SPPR1SME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	513	5,622.64		74,820			70,066		48,964			(4,754)						
SPPR1SME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	248	5,633.94		34,720			32,514		22,537			(2,206)						
SPPR1SME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	672	5,611.34		137,180			132,774		103,162			(4,406)						
SPPR1SME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/05/2025	354	5,650.90		65,600			63,493		48,634			(2,107)						
SPPR1SME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/04/2026	354	5,622.64		84,000			82,203		67,143			(1,797)						
SPPR1SME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/07/2027	425	5,650.90		108,960			107,217		94,047			(1,743)						
SPPR1SME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/07/2028	460	5,650.90		132,080			130,391		110,739			(1,689)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/11/2024	1,623	914.81		38,250			35,820		23,648			(2,430)						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/11/2024	2,489	924.06		47,610			44,585		28,064			(3,025)						
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/05/2025	2,164	919.43		59,800			57,879		42,647			(1,921)						
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/04/2026	2,489	919.43		80,500			78,778		60,016			(1,722)						
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/07/2027	2,814	919.43		101,400			99,778		78,181			(1,622)						
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/07/2023	09/07/2028	5,086	921.28		196,460			193,948		151,801			(2,512)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	29,984	382.86		129,320			121,103		61,267			(8,217)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/07/2023	09/11/2024	12,729	372.25		112,050			104,930		64,257			(7,120)						
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/07/2023	09/11/2024	7,141	196.04		30,688			28,738		20,203			(1,950)						
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/07/2023	09/05/2025	1,530	196.23		8,766			8,484		7,001			(282)						
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/08/2023	09/11/2024	105	15,280.23		31,440			29,524		27,015			(1,916)						
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/11/2024	1,134	1,858.95		51,240			48,117		42,640			(3,123)						
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	SG	09/08/2023	09/11/2024	3,900	15,280.23		47,190			44,314		19,725			(2,876)						
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/08/2023	09/11/2024	113	34,542.01		88,998			83,574		73,252			(5,424)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	09/08/2023	09/11/2024	2,300	0.99			54,740		51,404		45,984			(3,336)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/08/2023	09/11/2024	378	4,241.42					35,759		33,014			(2,321)				
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/08/2026	3,596	251.04			44,550		43,641		33,240			(909)				
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/11/2024	13,584	256.29			57,120		53,639		31,164			(3,481)				
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/08/2025	14,250	280.25			98,280		95,269		63,863			(3,011)				
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/11/2024	11,692	275.60			68,480		64,307		38,594			(4,173)				
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/08/2025	42,206	290.55			407,130		394,656		285,965			(12,474)				
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/08/2023	09/11/2024	62,794	293.47			355,020		333,384		218,924			(21,636)				
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/08/2023	09/11/2024	92,340	254.81			559,320		525,233		270,675			(34,087)				
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/08/2023	09/08/2025	63,386	255.83			482,760		467,968		250,487			(14,792)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/11/2024	49,417	106.28			129,320		121,439		87,973			(7,881)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/11/2024	47,552	106.92			109,140		102,489		72,736			(6,651)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/08/2025	71,795	106.49			230,230		223,176		159,449			(7,054)				
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/08/2025	57,809	106.71			179,800		174,291		123,931			(5,509)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/08/2026	68,998	106.71			246,420		241,391		168,444			(5,029)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/08/2027	84,848	106.71			331,240		326,172		222,125			(5,068)				
5YR BXITRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/08/2023	09/08/2028	113,753	106.71			470,920		465,161		309,158			(5,759)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/08/2023	09/11/2024	603	333.28			4,694		4,408		2,910			(286)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/08/2025	3,377	354.66			36,960		35,828		25,246			(1,132)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/11/2024	16,602	355.38			126,850		119,119		69,961			(7,731)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/11/2024	13,788	363.19			62,230		58,437		30,507			(3,793)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	JPM	09/08/2023	09/11/2024	3,939	358.57			24,500		23,007		12,904			(1,493)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/08/2023	09/11/2024	29,939	383.08			134,620		126,416		60,591			(8,204)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/08/2023	09/11/2024	12,710	372.46			114,750		107,757		63,372			(6,993)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/08/2023	09/11/2024	1,049	2,556.50			58,617		55,045		51,192			(3,572)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	GS	09/13/2023	09/18/2024	4,200	15,348.53			53,340		50,842		24,063			(2,498)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/18/2024	38	34,506.37			25,350		24,163		15,919			(1,187)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/18/2024	32	34,506.37			47,740		45,504		24,595			(2,236)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/13/2023	09/12/2025	8,447	355.15			88,500		86,402		60,492			(2,098)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/13/2023	09/18/2024	15,205	354.79			119,340		113,750		65,113			(5,590)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/13/2023	09/18/2024	18,584	363.31			83,160		79,265		37,639			(3,895)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/13/2023	09/18/2024	4,224	357.28			28,500		27,165		14,736			(1,335)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/13/2023	09/18/2024	2,439	252.39			8,160		7,778		4,584			(382)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	NS	09/13/2023	09/18/2024	3,659	245.75			21,861		20,837		13,688			(1,024)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/18/2024	106	5,696.91			12,240		11,667		7,395			(573)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/12/2025	177	5,742.16			26,500		25,872		18,711			(628)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/12/2025	247	5,595.07			53,760		52,485		39,840			(1,275)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/18/2024	177	5,685.59			21,300		20,302		12,972			(998)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/11/2026	265	5,685.59			56,550		55,657		43,981			(893)				

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/13/2027	300	5,691.25		73,100			72,236		62,128			(864)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/13/2023	09/13/2028	336	5,781.77		80,370			79,611		65,414			(759)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/13/2023	09/18/2024	35,479	384.61		158,760			151,324		66,271			(7,436)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/13/2023	09/18/2024	10,137	372.54		98,640			94,020		52,684			(4,620)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	07/01/2024	649	933.18		8,580			8,068		3,414			(512)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/18/2024	1,191	927.64		20,680			19,711		10,196			(969)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/12/2025	1,407	917.48		40,560			39,598		23,670			(962)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/12/2025	1,948	926.72		48,240			47,096		27,271			(1,144)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/11/2026	1,948	923.02		60,300			59,347		35,463			(953)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/13/2027	2,489	926.72		83,950			82,958		48,316			(992)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/13/2028	3,355	924.87		126,480			125,285		71,974			(1,195)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/18/2024	2,033	195.98		9,720			9,265		5,882			(455)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	MS	09/13/2023	09/18/2024	390	2,563.03		16,200			15,441		11,601			(759)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	09/14/2023	09/18/2024	1,125	1,872.23		49,140			46,968		39,892			(2,172)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/18/2024	349	15,334.62		135,000			129,033		109,872			(5,967)					
NASDAQ 100 - CLIQUE, DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	SG	09/14/2023	09/18/2024	4,300	15,473.89		53,750			51,374		19,219			(2,376)					
CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/14/2023	09/18/2024	146	34,732.57		117,963			112,749		93,013			(5,214)					
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	SG	09/14/2023	09/18/2024	2,822	175.92		6,250			5,974		4,502			(276)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	WF	09/14/2023	09/18/2024	421	4,266.91		45,180			43,183		37,356			(1,997)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	ML	09/14/2023	09/18/2024	2,200	1.00		44,880			42,896		35,112			(1,984)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/18/2024	18,314	257.45		75,900			75,900		38,147			(3,355)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/14/2026	7,962	254.19		90,800			89,452		64,562			(1,348)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/18/2024	9,490	273.70		61,878			64,740		37,453			(2,862)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/12/2025	33,214	279.45		242,060			236,651		157,026			(5,409)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/18/2024	63,857	290.20		497,420			475,433		297,084			(21,987)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/12/2025	29,709	296.93		228,810			228,697		140,167			(5,113)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/14/2023	09/18/2024	98,380	256.40		551,880			527,486		241,317			(24,394)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/14/2023	09/12/2025	38,649	256.14		298,980			292,299		149,052			(6,681)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/18/2024	30,698	107.39		67,650			64,660		42,360			(2,990)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/18/2024	32,558	107.82		65,450			62,557		40,346			(2,893)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/12/2025	19,535	108.14		51,030			49,890		32,864			(1,140)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/12/2025	55,814	106.96		173,400			169,525		115,016			(3,875)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/14/2026	58,605	107.50		196,560			193,643		128,678			(2,917)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/14/2027	67,907	106.96		265,720			262,764		172,789			(2,956)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/14/2023	09/14/2028	95,814	107.60		374,920			371,586		236,833			(3,334)					
BXITRGE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/14/2023	09/12/2025	598	330.17		7,682			7,510		5,122			(172)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/18/2024	15,472	355.12		121,550			116,177		57,652			(5,373)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/18/2024	18,285	363.65		81,900			78,280		31,599			(3,620)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/18/2024	4,220	357.61		28,500			27,240		12,712			(1,260)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS	09/14/2023	09/12/2025	8,721	355.48		91,760			89,710		53,630			(2,050)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/14/2023	09/18/2024	35,579	386.57		160,020			152,947		54,909			(7,073)					

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/14/2023	09/18/2024	9,805	374.08			98,000		93,668		45,374			(4,332)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	WF	09/14/2023	09/18/2024	2,802	354.09			20,000		19,116		15,676			(884)				
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	09/14/2023	09/12/2025	4,611	598.59			90,480		88,458		50,026			(2,022)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/14/2023	09/18/2024	964	2,604.85			52,525		50,203		43,635			(2,322)				
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	09/20/2023	09/25/2024	497	1,815.53			14,490		14,091		12,735			(399)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/25/2024	4,800	14,969.92			57,600		56,013		36,688			(1,587)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/25/2024	20	34,578.64			26,530		25,799		15,596			(731)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/25/2024	23	34,681.96			12,640		12,292		8,274			(348)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/19/2025	11,277	354.69			118,800		117,143		91,884			(1,657)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/25/2024	22,837	354.69			175,770		170,927		100,240			(4,843)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/25/2024	18,044	362.13			85,120		82,775		41,880			(2,345)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/25/2024	5,075	357.17			33,480		32,558		18,209			(922)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/25/2024	815	251.62			2,760		2,684		1,378			(76)				
SPWAESE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/25/2024	3,670	245.25			21,870		21,267		12,641			(603)				
SPWAESE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/20/2023	09/19/2025	408	245.25			3,430		3,382		2,262			(48)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/25/2024	606	5,617.71			79,220		77,037		60,157			(2,183)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/19/2025	107	5,595.26			20,760		20,470		17,318			(290)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/25/2024	232	5,612.10			30,810		29,961		23,535			(849)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/19/2025	303	5,612.10			56,440		55,653		46,893			(787)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/18/2026	339	5,612.10			76,190		75,482		66,247			(708)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/20/2027	374	5,612.10			95,970		95,303		88,960			(667)				
5YR GSEQTMIX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	JPM	09/20/2023	09/20/2028	410	5,606.48			117,760		117,105		106,128			(655)				
5YR GSEQTMIX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/25/2024	8,330	96.61			33,440		32,519		25,001			(921)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	GS	09/20/2023	09/19/2025	2,082	96.23			11,620		11,458		9,510			(162)				
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/25/2024	14,593	388.75			54,600		53,096		25,728			(1,504)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/25/2024	28,064	373.43			271,100		263,631		160,290			(7,469)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/25/2024	983	921.30			16,020		15,579		10,430			(441)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/25/2024	3,494	920.38			58,304		56,698		38,116			(1,606)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/19/2025	1,747	918.55			42,176		41,588		28,965			(588)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/19/2025	1,638	915.81			41,400		40,823		28,633			(577)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/18/2026	1,965	921.30			55,170		54,657		36,925			(513)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/20/2027	2,075	916.72			70,718		70,226		46,075			(492)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/20/2028	5,350	916.72			199,479		198,370		126,331			(1,109)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/25/2024	9,634	197.41			40,679		39,558		23,453			(1,121)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/20/2023	09/19/2025	9,127	197.41			52,866		52,129		38,358			(737)				
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	238	14,797.09			70,875		69,113		69,536			(1,762)				
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	09/21/2023	09/25/2024	1,010	1,792.51			39,600		38,615		38,662			(985)				
NASDAQ 100 - CLIQUET	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/25/2024	4,900	14,694.24			58,310		56,860		44,541			(1,450)				
SPDR GOLD - CAPPED	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/25/2024	3,370	181.07			6,300		6,143		4,710			(157)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/21/2023	09/25/2024	91		34,138.56		58,249		56,801		52,597			(1,448)						
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/21/2023	09/25/2024	1,700		0.99		45,730		44,593		43,030			(1,137)						
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/21/2023	09/25/2024	593		4,216.80		67,500		65,822		62,290			(1,678)						
BX1 ITR12 - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/21/2023	09/25/2024	1,135		1,070.08		55,728		54,342		50,477			(1,386)						
BX1 ITRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/21/2023	09/25/2024	1,228		325.52		10,408		10,149		9,498			(259)						
FIDMIFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/21/2023	09/25/2024	96,739		251.46		578,280		563,902		413,152			(14,378)						
FIDMIFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/21/2023	09/19/2025	38,061		250.96		310,080		306,183		223,137			(3,897)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/25/2024	30,977		106.53		66,000		64,359		52,986			(1,641)						
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/25/2024	39,426		106.42		86,100		83,959		69,101			(2,141)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/19/2025	33,793		106.31		99,000		97,756		77,674			(1,244)						
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/19/2025	44,119		106.21		131,130		129,482		103,159			(1,648)						
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/18/2026	48,813		106.21		167,440		166,038		127,733			(1,402)						
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/21/2027	55,383		106.31		205,910		204,621		152,111			(1,289)						
5YR	INDEX LIAB.	EX5	Equity/Index	GS	09/21/2023	09/21/2028	108,890		106.42		425,720		423,590		305,359			(2,130)						
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	14,609		249.37		77,040		75,125		65,959			(1,916)						
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/21/2026	3,652		244.20		49,320		48,908		44,924			(412)						
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	10,011		269.17		68,580		66,875		57,217			(1,705)						
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/19/2025	22,988		276.72		151,280		149,379		127,899			(1,901)						
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	75,035		288.62		505,610		493,039		399,664			(12,571)						
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/19/2025	29,247		289.75		280,500		276,974		225,625			(3,526)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/19/2025	11,101		351.32		114,660		113,219		95,487			(1,441)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/25/2024	23,056		351.32		174,960		170,610		130,822			(4,350)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/25/2024	18,502		358.69		85,800		83,667		58,341			(2,133)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/21/2023	09/25/2024	5,124		353.77		33,300		32,472		24,151			(828)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	14,690		386.19		54,600		53,242		32,123			(1,358)						
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	27,968		370.61		274,230		267,412		191,240			(6,818)						
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	4,238		352.21		30,300		29,547		83,266			(753)						
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/21/2023	09/19/2025	5,065		588.21		101,660		100,382		58,494			(1,278)						
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	MS	09/21/2023	09/25/2024	1,080		2,506.35		64,746		63,136		64,078			(1,610)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	24		33,382.51		38,800		38,479		35,649			(321)						
DOW INDUSTRIAL - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	36		33,449.61		20,760		20,588		18,975			(172)						
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	3,900		14,580.16		54,990		54,535		49,883			(455)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	09/27/2023	10/02/2024	337		1,775.34		34,800		34,512		34,914			(288)						
RUSSELL 2000 - ASIAN	INDEX LIAB.	EX5	Equity/Index	WF	09/27/2023	10/02/2024	337		1,796.69		8,220		8,152		8,129			(68)						
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/27/2023	10/02/2024	6,233		245.45		23,700		23,504		23,778			(196)						
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/27/2023	09/26/2025	4,156		240.64		33,500		33,360		33,632			(140)						
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/26/2025	9,782		347.58		100,300		99,880		100,539			(420)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	17,550		347.92		129,930		128,856		127,809			(1,074)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	27,620		356.61		113,280		112,344		105,631			(936)						
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	7,193		351.05		43,500		43,140		42,139			(360)						

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	233	5,568.09			32,630		32,360		30,614			(270)					
SPPRISME - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	107	5,501.07			18,840		18,684		17,758			(156)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/26/2025	197	5,568.09			37,730		37,572		35,741			(158)					
SPPRISME - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/26/2025	161	5,573.68			30,510		30,382		28,837			(128)					
SPPRISME - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/25/2026	161	5,512.24			41,310		41,195		39,275			(115)					
SPPRISME - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/27/2027	179	5,556.92			48,100		48,000		46,778			(100)					
SPPRISME - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/27/2028	215	5,534.58			65,640		65,531		60,884			(109)					
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/27/2023	10/02/2024	9,624	95.48			32,220		31,954		33,223			(266)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	241	2,509.89			28,740		28,502		30,278			(238)					
S&P 400 MIDCAP - ASIAN	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	523	2,504.92			22,620		22,433		22,246			(187)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/27/2023	10/02/2024	40,964	379.80			154,440		153,163		129,564			(1,277)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM	09/27/2023	10/02/2024	12,031	365.84			117,600		116,628		104,404			(922)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	996	921.14			12,060		11,960		12,609			(100)					
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	10/02/2024	2,323	910.29			37,380		37,071		38,993			(309)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/26/2025	2,655	917.52			52,320		52,101		54,732			(219)					
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/26/2025	1,438	903.06			36,400		36,248		38,091			(152)					
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/25/2026	1,217	898.54			38,610		38,502		39,687			(108)					
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/27/2027	1,327	906.68			42,720		42,631		43,115			(89)					
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	BOA	09/27/2023	09/27/2028	3,651	913.00			121,110		120,908		119,963			(202)					
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/27/2023	10/02/2024	7,772	192.22			36,600		36,297		33,030			(303)					
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/27/2023	09/26/2025	2,073	191.26			14,280		14,220		13,379			(60)					
RAINBOW OPTION	INDEX LIAB.	EX5	Equity/Index	BARCLAYS	09/28/2023	10/02/2024	2,100	0.99			52,920		52,628		52,920			(292)					
DJ EURO STOXX 50 - CAPPED	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2023	10/02/2024	457	4,186.52			41,040		40,813		41,040			(227)					
DOW INDUSTRIAL - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	09/28/2023	10/02/2024	143	33,733.67			116,640		115,996		116,640			(644)					
NASDAQ 100 - CLIQUE	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	10/02/2024	3,900	14,702.77			56,940		56,625		56,940			(315)					
NASDAQ 100 - CAPPED	INDEX LIAB.	EX5	Equity/Index	TB	09/28/2023	10/02/2024	258	14,643.95			80,750		80,304		80,750			(446)					
RUSSELL 2000 - CAPPED	INDEX LIAB.	EX5	Equity/Index	BNP	09/28/2023	10/02/2024	1,560	1,787.13			62,832		62,485		62,832			(347)					
S&P 400 MIDCAP - CAPPED	INDEX LIAB.	EX5	Equity/Index	GS	09/28/2023	10/02/2024	1,195	2,541.18			59,100		58,773		59,100			(327)					
MSDB - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	10/02/2024	12,637	251.93			48,980		48,709		48,980			(271)					
MSDB - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	09/28/2026	3,669	252.91			33,750		33,687		33,750			(63)					
MSDC - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	10/02/2024	4,849	264.35			40,820		40,594		40,820			(226)					
MSDC - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	09/26/2025	20,887	276.15			129,360		128,999		129,359			(361)					
MSDG - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	10/02/2024	65,773	291.37			317,520		315,766		317,521			(1,754)					
MSDG - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	MS	09/28/2023	09/26/2025	32,365	287.35			294,810		293,987		294,810			(823)					
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2023	10/02/2024	95,122	253.76			430,200		427,823		430,200			(2,377)					
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI	09/28/2023	09/26/2025	46,168	250.50			365,400		364,379		365,398			(1,021)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/28/2023	10/02/2024	40,532	106.83			73,530		73,124		73,528			(406)					
LSMANFI - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	GS	09/28/2023	10/02/2024	23,565	106.83			42,750		42,514		42,749			(236)					
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS	09/28/2023	09/26/2025	24,507	106.19			68,380		68,189		68,381			(191)					

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
LSMANFI - UNCAPPED - 2YR	INDEX LIAB.	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	50,900	107.78			110,700		110,391		110,698			(309)					
LSMANFI - UNCAPPED - 3YR	INDEX LIAB.	EX5	Equity/Index	GS-	09/28/2023	09/28/2026	51,843	106.83			155,650		155,361		155,648			(289)					
LSMANFI - UNCAPPED - 4YR	INDEX LIAB.	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	57,498	106.09			208,010		207,721		208,012			(289)					
LSMANFI - UNCAPPED - 5YR	INDEX LIAB.	EX5	Equity/Index	GS-	09/28/2023	09/28/2028	94,260	107.25			324,000		323,640		323,998			(360)					
BX1ITRGE - UNCAPPED - 1YR	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	09/28/2023	10/02/2024	1,231	325.00			10,240		10,183		10,240			(57)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	17,541	348.45			125,660		124,966		125,661			(694)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	27,318	357.14			107,350		106,757		107,350			(593)					
S&P MARC 5% EXCESS RETURN	INDEX LIAB.	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	7,189	351.93			41,000		40,773		41,000			(227)					
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB.	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777	348.10			98,600		98,325		98,600			(275)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	40,953	380.60			144,430		143,632		144,429			(798)					
SP500LV5 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	11,742	366.63			109,470		108,865		109,470			(605)					
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	5,155	351.62			26,820		26,672		26,820			(148)					
SP500LV8 EUROPEAN	INDEX LIAB.	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	2,590	571.61			53,170		53,021		53,170			(149)					
015999999 - Purchased Options - Hedging Other - Call Options and Warrants										287,823,390	635,793,260	0	492,303,260	XXX	670,127,642	0	0	(383,160,127)	0	0	XXX	XXX	
Purchased Options - Hedging Other - Put Options																							
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	05/04/2023	10/20/2023	25	3,700	96,880	250,042			25,004		1,447			(225,038)					
S & P 500 (SPX)	INDEX LIAB.	EX6	Equity/Index	Wolverine-	05/05/2023	10/20/2023	25	3,700	333,000	186,043			18,604		1,447			(167,439)					
016999999 - Purchased Options - Hedging Other - Put Options										429,880	436,085	0	43,609	XXX	2,895	0	0	(392,477)	0	0	XXX	XXX	
021999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										288,253,270	636,229,345	0	492,346,869	XXX	670,130,536	0	0	(383,552,604)	0	0	XXX	XXX	
043999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										287,823,390	635,793,260	0	492,303,260	XXX	670,127,642	0	0	(383,160,127)	0	0	XXX	XXX	
044999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										429,880	436,085	0	43,609	XXX	2,895	0	0	(392,477)	0	0	XXX	XXX	
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										288,253,270	636,229,345	0	492,346,869	XXX	670,130,536	0	0	(383,552,604)	0	0	XXX	XXX	
Written Options - Hedging Other - Call Options and Warrants																							
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	125	3,870	(3,704,683)				(154,362)		(5,265,624)			2,778,512					
S & P 500 (SPX)	INDEX LIAB.	EX6	Equity/Index	Wolverine-	10/11/2022	10/06/2023	100	3,990	(2,420,845)				(100,869)		(3,016,804)			1,815,634					
S & P 500 (SPX)	INDEX LIAB.	EX7	Equity/Index	Wolverine-	10/18/2022	10/13/2023	150	3,780	(5,972,770)				(248,865)		(7,712,087)			4,479,578					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	75	3,890	(2,556,858)				(106,536)		(3,037,962)			1,917,643					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	150	3,810	(7,078,720)				(294,947)		(7,324,138)			5,309,040					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	100	3,930	(4,048,745)				(168,698)		(3,713,232)			3,036,559					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	150	3,960	(5,650,872)				(256,858)		(5,239,860)			4,623,441					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	75	4,080	(2,360,958)				(107,316)		(1,801,230)			1,931,693					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	125	3,950	(4,746,184)				(593,273)		(4,583,097)			3,559,638					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	75	4,070	(2,383,983)				(297,998)		(1,942,137)			1,787,988					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	150	4,020	(6,527,322)				(815,915)		(4,674,834)			4,895,491					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	75	4,140	(2,752,608)				(344,076)		(1,574,189)			2,064,456					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	150	4,130	(5,249,172)				(656,146)		(3,405,433)			3,936,879					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	100	4,260	(2,827,346)				(353,418)		(1,295,034)			2,120,510					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	125	4,160	(3,968,934)				(496,117)		(2,630,823)			2,976,700					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	75	4,300	(1,867,308)				(233,414)		(831,989)			1,400,481					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	125	4,200	(3,625,309)				(755,273)		(2,350,800)			2,718,982					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	75	4,340	(1,674,333)				(348,819)		(715,730)			1,255,750					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	150	4,140	(5,362,422)				(1,117,171)		(3,630,222)			4,021,816					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	75	4,270	(2,160,858)				(450,179)		(1,097,231)			1,620,644					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	150	4,110	(3,982,122)				(829,609)		(4,099,317)			2,986,591					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	100	4,240	(2,069,146)				(431,072)		(1,744,624)			1,551,860					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	175	4,000	(5,572,260)				(1,160,887)		(6,516,220)			4,179,195					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	125	4,110	(3,293,934)				(686,236)		(3,512,220)			2,470,450					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	150	3,990	(4,694,322)				(1,066,891)		(5,808,679)			3,627,430					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	75	4,120	(1,864,758)				(423,809)		(2,097,205)			1,440,950					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	100	3,980	(3,520,046)				(1,026,680)		(4,025,609)			2,493,366					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	75	4,100	(2,149,533)				(626,947)		(2,270,846)			1,522,586					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	125	4,110	(4,017,934)				(1,171,997)		(3,783,546)			2,846,037					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	75	4,240	(1,879,308)				(548,132)		(1,534,725)			1,331,177					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	100	4,120	(3,175,146)				(926,084)		(3,015,983)			2,249,062					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	100	4,230	(2,552,346)				(744,434)		(2,187,076)			1,807,912					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	125	4,190	(3,687,433)				(1,173,274)		(3,188,036)			2,514,159					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine-																			

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/07/2023	02/02/2024	150	4,280	4,139.470	(4,139.470)	(1,552,301)	(1,552,301)	(2,977,086)		(2,977,086)			2,587,169					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/07/2023	02/02/2024	75	4,420	4,514.508	(1,567,940)	(1,567,940)	(1,567,940)	(868,628)		(868,628)			946,567					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/14/2023	02/09/2024	125	4,280	(3,810.058)	(1,428,772)	(1,428,772)	(1,428,772)	(2,567,645)		(2,567,645)			2,381,286					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/14/2023	02/09/2024	75	4,420	(1,709.808)	(641,178)	(641,178)	(641,178)	(917,526)		(917,526)			1,068,630					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/21/2023	02/16/2024	100	4,290	(2,417.845)	(906,692)	(906,692)	(906,692)	(2,055,815)		(2,055,815)			1,511,153					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	02/21/2023	02/16/2024	75	4,410	(1,374.183)	(515,318)	(515,318)	(515,318)	(1,004,782)		(1,004,782)			858,864					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/01/2023	02/23/2024	125	4,180	(3,262.433)	(1,334,632)	(1,334,632)	(1,334,632)	(3,604,448)		(3,604,448)			1,927,801					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/01/2023	02/23/2024	75	4,310	(1,460.283)	(597,388)	(597,388)	(597,388)	(1,485,926)		(1,485,926)			862,894					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/07/2023	03/01/2024	150	4,140	(4,490.320)	(2,058,063)	(2,058,063)	(2,058,063)	(4,867,272)		(4,867,272)			2,432,257					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/07/2023	03/01/2024	100	4,270	(2,288.945)	(1,049,100)	(1,049,100)	(1,049,100)	(2,308,034)		(2,308,034)			1,239,845					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/14/2023	03/08/2024	150	4,130	(3,606.070)	(1,652,782)	(1,652,782)	(1,652,782)	(5,070,632)		(5,070,632)			1,953,288					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/14/2023	03/08/2024	75	4,280	(1,264.233)	(579,440)	(579,440)	(579,440)	(1,727,342)		(1,727,342)			684,793					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/21/2023	03/15/2024	150	4,070	(4,973.170)	(2,279,370)	(2,279,370)	(2,279,370)	(5,854,465)		(5,854,465)			2,693,800					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/21/2023	03/15/2024	100	4,210	(2,518.945)	(1,154,517)	(1,154,517)	(1,154,517)	(2,848,231)		(2,848,231)			1,364,429					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/28/2023	03/22/2024	175	4,110	(5,303.808)	(2,430,912)	(2,430,912)	(2,430,912)	(6,396,789)		(6,396,789)			2,872,896					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	03/28/2023	03/22/2024	100	4,250	(2,263.145)	(1,037,275)	(1,037,275)	(1,037,275)	(2,633,559)		(2,633,559)			1,225,870					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/04/2023	03/28/2024	150	4,170	(5,132.270)	(2,566,135)	(2,566,135)	(2,566,135)	(4,885,389)		(4,885,389)			2,566,135					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/04/2023	03/28/2024	75	4,320	(1,915.383)	(957,691)	(957,691)	(957,691)	(1,668,253)		(1,668,253)			957,691					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/11/2023	04/05/2024	175	4,270	(5,032.908)	(2,726,158)	(2,726,158)	(2,726,158)	(4,592,389)		(4,592,389)			2,306,749					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/11/2023	04/05/2024	100	4,410	(2,116.445)	(1,176,408)	(1,176,408)	(1,176,408)	(1,760,856)		(1,760,856)			970,037					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/18/2023	04/12/2024	175	4,290	(5,172.383)	(2,801,707)	(2,801,707)	(2,801,707)	(4,480,839)		(4,480,839)			2,370,675					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/18/2023	04/12/2024	75	4,440	(1,593.408)	(863,096)	(863,096)	(863,096)	(1,249,547)		(1,249,547)			730,312					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/25/2023	04/19/2024	175	4,300	(4,622.358)	(2,503,777)	(2,503,777)	(2,503,777)	(4,485,958)		(4,485,958)			2,118,581					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	04/25/2023	04/19/2024	100	4,460	(1,798.345)	(974,104)	(974,104)	(974,104)	(1,627,830)		(1,627,830)			824,242					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/02/2023	04/26/2024	150	4,280	(4,273.120)	(2,525,026)	(2,525,026)	(2,525,026)	(4,137,333)		(4,137,333)			1,748,095					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/02/2023	04/26/2024	75	4,430	(1,516.608)	(896,177)	(896,177)	(896,177)	(1,385,941)		(1,385,941)			620,430					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/09/2023	05/03/2024	150	4,270	(4,373.920)	(2,733,700)	(2,733,700)	(2,733,700)	(4,330,918)		(4,330,918)			1,640,220					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/09/2023	05/03/2024	75	4,410	(1,602.408)	(1,001,505)	(1,001,505)	(1,001,505)	(1,515,394)		(1,515,394)			600,903					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/16/2023	05/10/2024	150	4,300	(4,062.520)	(2,539,075)	(2,539,075)	(2,539,075)	(4,126,204)		(4,126,204)			1,523,445					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/16/2023	05/10/2024	75	4,450	(1,419.483)	(887,177)	(887,177)	(887,177)	(1,396,553)		(1,396,553)			532,306					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/23/2023	05/17/2024	150	4,330	(4,324.120)	(2,702,575)	(2,702,575)	(2,702,575)	(3,929,960)		(3,929,960)			1,621,545					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	05/23/2023	05/17/2024	100	4,470	(2,087.645)	(1,304,778)	(1,304,778)	(1,304,778)	(1,816,618)		(1,816,618)			782,867					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/01/2023	05/24/2024	125	4,330	(3,847.433)	(2,623,250)	(2,623,250)	(2,623,250)	(3,350,987)		(3,350,987)			1,224,183					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/01/2023	05/24/2024	75	4,470	(1,689.933)	(1,152,227)	(1,152,227)	(1,152,227)	(1,406,712)		(1,406,712)			537,706					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/06/2023	05/31/2024	125	4,380	(3,849.058)	(2,624,357)	(2,624,357)	(2,624,357)	(3,034,908)		(3,034,908)			1,224,700					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/06/2023	05/31/2024	75	4,520	(1,691.883)	(1,153,556)	(1,153,556)	(1,153,556)	(1,257,571)		(1,257,571)			538,326					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/13/2023	06/07/2024	125	4,450	(4,055.058)	(2,872,332)	(2,872,332)	(2,872,332)	(2,613,216)		(2,613,216)			1,182,729					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/13/2023	06/07/2024	75	4,600	(1,756.983)	(1,244,529)	(1,244,529)	(1,244,529)	(1,033,974)		(1,033,974)			512,453					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/20/2023	06/14/2024	125	4,560	(3,391.058)	(2,401,999)	(2,401,999)	(2,401,999)	(2,004,051)		(2,004,051)			989,058					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/20/2023	06/14/2024	100	4,710	(1,896.945)	(1,343,669)	(1,343,669)	(1,343,669)	(1,033,468)		(1,033,468)			553,276					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/27/2023	06/21/2024	125	4,570	(3,066.558)	(2,172,145)	(2,172,145)	(2,172,145)	(2,006,494)		(2,006,494)			894,413					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	06/27/2023	06/21/2024	75	4,720	(1,249.983)	(885,404)	(885,404)	(885,404)	(780,620)		(780,620)			364,578					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	07/05/2023	06/28/2024	125	4,555	(3,880.308)	(2,998,420)	(2,998,420)	(2,998,420)	(2,161,970)		(2,161,970)			881,888					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	07/05/2023	06/28/2024	100	4,705	(2,214.345)	(1,711,085)	(1,711,085)	(1,711,085)	(1,136,245)		(1,136,245)			503,260					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	50	4,540	(1,198.639)	(1,514,070)	(1,514,070)	(1,514,070)	(924,603)		(924,603)			315,431					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	07/11/2023	07/05/2024	50	4,640	(1,212.520)	(959,912)	(959,912)	(959,912)	(707,081)		(707,081)			252,608					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	07																		

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	100	4,730		(2,238,245)			(1,958,464)		(1,371,524)			279,781					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	08/23/2023	08/16/2024	50	4,830		(871,170)			(762,274)		(528,554)			108,896					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	50	4,490		(2,042,070)			(1,786,811)		(1,242,468)			255,259					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	50	4,590		(1,713,670)			(1,499,461)		(994,498)			214,209					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	08/30/2023	08/23/2024	100	4,690		(2,814,545)			(2,462,727)		(1,565,223)			351,816					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/05/2023	10/06/2023	100	4,550		(431,583)			(215,791)		(375)			215,791					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/05/2023	10/06/2023	100	4,575		(322,647)			(161,329)		(148)			161,329					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	10/06/2023	100	4,550		(249,985)			(124,992)		(375)			124,992					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	10/06/2023	100	4,575		(175,633)			(87,616)		(148)			87,616					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	25	4,530		(855,857)			(816,955)		(582,506)			38,903					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	75	4,630		(2,109,407)			(2,013,525)		(1,394,858)			95,882					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	100	4,730		(2,252,645)			(2,150,252)		(1,461,868)			102,393					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/07/2023	08/30/2024	25	4,870		(393,332)			(375,454)		(256,565)			17,879					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/08/2023	10/13/2023	200	4,500		(1,055,695)			(527,847)		(41,592)			527,847					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/12/2023	10/13/2023	100	4,525		(385,691)			(192,845)		(12,610)			192,845					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/12/2023	10/13/2023	150	4,550		(427,856)			(213,928)		(11,342)			213,928					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	50	4,560		(1,747,420)			(1,674,611)		(1,112,644)			72,809					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	25	4,670		(702,657)			(673,380)		(433,128)			29,277					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	100	4,800		(2,084,445)			(1,997,593)		(1,262,313)			86,852					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	09/06/2024	25	4,890		(394,553)			(411,707)		(251,511)			17,154					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	10/13/2023	100	4,525		(541,245)			(270,622)		(12,610)			270,622					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/14/2023	10/13/2023	50	4,550		(102,285)			(204,570)		(3,781)			102,285					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/15/2023	10/20/2023	200	4,550		(627,695)			(313,847)		(48,929)			313,847					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/18/2023	10/20/2023	200	4,575		(372,895)			(186,447)		(33,458)			186,447					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	50	4,580		(1,540,620)			(1,476,427)		(1,089,572)			64,193					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	50	4,680		(1,245,620)			(1,193,719)		(869,425)			51,901					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	100	4,780		(1,959,045)			(1,877,418)		(1,369,350)			81,627					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	09/13/2024	25	4,900		(352,907)			(338,203)		(254,283)			14,704					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	10/20/2023	50	4,550		(93,620)			(46,810)		(12,232)			46,810					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/20/2023	10/20/2023	50	4,575		(64,170)			(32,085)		(8,364)			32,085					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/22/2023	10/27/2023	200	4,500		(383,495)			(191,747)		(175,244)			191,747					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/25/2023	10/27/2023	100	4,550		(285,845)			(142,922)		(159,678)			142,922					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	50	4,470		(1,362,670)			(1,305,892)		(1,396,085)			56,778					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	50	4,590		(1,046,870)			(1,003,250)		(1,090,663)			43,620					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	125	4,730		(1,824,182)			(1,748,175)		(1,987,613)			76,008					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/27/2023	09/20/2024	25	4,830		(271,532)			(260,219)		(312,798)			11,314					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/27/2023	10/27/2023	200	4,350		(971,195)			(485,597)		(946,931)			485,597					
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	Wolverine	09/29/2023	11/03/2023	100	4,350		(645,733)			(645,733)		(1,221,690)								
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(91,857,692)	(228,966,722)	0	(150,268,839)	XXX	(267,475,734)	0	0	159,145,468	0	0	XXX	XXX	
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(91,857,692)	(228,966,722)	0	(150,268,839)	XXX	(267,475,734)	0	0	159,145,468	0	0	XXX	XXX	
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(91,857,692)	(228,966,722)	0	(150,268,839)	XXX	(267,475,734)	0	0	159,145,468	0	0	XXX	XXX	
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(91,857,692)	(228,966,722)	0	(150,268,839)	XXX	(267,475,734)	0	0	159,145,468	0	0	XXX	XXX	
Swaps - Hedging Other - Interest Rate																							
BGH7ZL345		N/A	Equity/Index	JPM	07/28/2022	08/01/2025		50,000,000				(786,869)	(2,095,484)		(2,095,484)	(205,227)						339,217	
BGH8054T0		N/A	Equity/Index	JPM	08/05/2022	08/09/2025		30,000,000				(401,466)	(1,082,629)		(1,082,629)	(202,667)						204,738	
BGH816V26		N/A	Equity/Index	JPM	08/24/2022	08/26/2025		20,000,000				(236,643)	(642,732)		(642,732)	(174,514)						138,188	
BGH8D66C7		N/A	Equity/Index	CME	04/20/2023	10/12/2024		78,000,000				520,170	3,892,848		3,892,848	3,892,848						397,409	
BGH8DHC20		N/A	Equity/Index	CME	04/20/2023	10/12/2023		35,000,000				247,202	64,573		64,573	64,573						33,027	
BGH7T9CP2		N/A	Equity/Index	LFP	03/30/2022	04/01/2024		6,250,000				(112,332)	(101,458)		(101,458)	(101,458)						22,248	
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	(769,938)	35,118	XXX	35,118	3,273,554	0	0	0	0	1,134,828	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	(769,938)	35,118	XXX	35,118	3,273,554	0	0	0	0	1,134,828	XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	(769,938)	35,118	XXX	35,118	3,273,554	0	0	0	0	1,134,828	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	(769,938)	35,118	XXX	35,118	3,273,554	0	0	0	0	1,134,828	XXX	XXX
Forwards - Hedging Other																							
BGH8MX6L0	FX Bonds	D1	Currency	BARDV	09/13/2023	10/16/2023		6,338,000					107,603		107,603							107,603	
BGH8DTJV3	FX Bonds	D1	Currency	UBSDV	04/24/2023	10/26/2023		7,806,000					436,133		436,133							436,133	
BGH8EWF07	FX Bonds	D1	Currency	JPM DV	05/15/2023	10/26/2023		1,600,000					(60,903)		(60,903)							(60,903)	
BGH8HJQ6	FX Bonds	D1	Currency	CITIDV	06/29/2023	10/26/2023		874,000					(30,043)		(30,043)							(30,043)	
BGH8KGM1	FX Bonds	D1	Currency	CITIDV	07/31/2023	10/26/2023	</																



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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BGH8MXDY6	FX Bonds	D1	Currency	MSCDV	09/13/2023	10/16/2023		21,440,000					593,669		593,669		593,669						
BGH8MXE72	FX Bonds	D1	Currency	MSCDV	09/13/2023	10/16/2023		2,784,000					77,088		77,088		77,088						
143999999	- Forwards - Hedging Other									0	0	0	1,409,397	XXX	1,409,397	0	1,409,397	0	0	0	XXX	XXX	
147999999	- Forwards - Subtotal - Forwards									0	0	0	1,409,397	XXX	1,409,397	0	1,409,397	0	0	0	XXX	XXX	
150999999	SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other									196,395,578	407,262,623	(769,938)	343,522,545	XXX	404,099,317	3,273,554	1,409,397	(224,407,136)	0	1,134,828	0	XXX	XXX
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
175999999	Totals									196,395,578	407,262,623	(769,938)	343,522,545	XXX	404,099,317	3,273,554	1,409,397	(224,407,136)	0	1,134,828	0	XXX	XXX

E06.103

(a)	Code	Description of Hedged Risk(s)

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

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
Long Futures - Hedging Other																						
	46		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/29/2023	4,343.2500	4,325.5000						(40,825)	(40,825)	515,200	XXX	XXX	
1539999999 - Long Futures - Hedging Other													0	0	0	0	0	(40,825)	(40,825)	515,200	XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures													0	0	0	0	0	(40,825)	(40,825)	515,200	XXX	XXX
1709999999 - Subtotal - Hedging Other													0	0	0	0	0	(40,825)	(40,825)	515,200	XXX	XXX
1759999999 - Totals													0	0	0	0	0	(40,825)	(40,825)	515,200	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	2,324,953	(463,190)	1,861,764
<b>Total Net Cash Deposits</b>	<b>2,324,953</b>	<b>(463,190)</b>	<b>1,861,764</b>

(a)	Code	Description of Hedged Risk(s)

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

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

**SCHEDULE DB - PART D - SECTION 1**

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		264,533,932	(150,268,838)	264,533,932	487,655,363	(267,475,734)	487,655,363	515,200	515,200
Over-The-Counter NAIC 1 Designation												
BARCLAYS - FX-	Y				107,603		107,603	107,603		107,603		
CITI - FX-	Y				66,194	(49,190)	66,194	66,194	(49,190)	17,004		
JPM - FX-	Y					(99,614)			(99,614)			
MS - FX-	Y				670,757		670,757	670,757		670,757		
UBS - FX-	Y				713,647		713,647	713,647		713,647		
BAML - OPTION-	Y	Y	27,019,085		20,195,422			15,346,316				
BARCLAYS - OPTION-	Y	Y			1,591,483		1,591,195	2,405,934		2,405,934		
BNP PARIBAS - OPTION-	Y	Y	2,700,000		6,345,023		3,644,338	10,967,694		8,267,694		
CITI - OPTION-	Y	Y	11,718,000		40,184,427		28,465,061	19,762,115		8,044,115		
CS - OPTION-	Y	Y	17,392,602		92,777			19,005				
GS - OPTION-	Y	Y	280,000		64,475,899		64,195,733	55,489,454		55,209,454		
JPM - OPTION-	Y	Y	48,970,000		28,342,970			19,773,681				
ML - OPTION-	Y	Y	17,100,000		745,965			1,141,906				
MS - OPTION-	Y	Y	2,780,000		51,168,446		48,387,510	44,229,739		41,449,739		
SG - OPTION-	Y	Y	44,870,000		1,622,870			1,051,192				
TB - OPTION-	Y	Y	1,099,000		778,101			1,379,863		280,863		
UBS - OPTION-	Y	Y	4,790,000		7,810,286		3,019,493	5,311,006		521,006		
WF - OPTION-	Y	Y	3,230,000		6,321,032		3,090,925	5,597,268		2,367,268		
0299999999 - Total NAIC 1 Designation			181,948,687	0	231,232,902	(148,804)	153,952,455	184,033,375	(148,804)	120,055,085	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)					3,957,421	(3,922,303)	35,118	3,957,421	(3,922,303)	35,118	1,134,828	1,134,828
0999999999 Gross Totals			181,948,687	0	499,724,255	(154,339,946)	418,521,505	675,646,158	(271,546,842)	607,745,565	1,650,028	1,650,028
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64							499,724,255	(154,339,946)				

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

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -		.000000-00-0.		27,019,085	27,019,085	XXX		IV
BNP PARIBAS - OPTION -		.000000-00-0.		2,700,000	2,700,000	XXX		IV
CITI - OPTION -		.000000-00-0.		11,718,000	11,718,000	XXX		IV
CS - OPTION -		.000000-00-0.		17,392,602	17,392,602	XXX		IV
GS - OPTION -		.000000-00-0.		280,000	280,000	XXX		IV
JPM - OPTION -		.000000-00-0.		48,970,000	48,970,000	XXX		IV
ML - OPTION -		.000000-00-0.		17,100,000	17,100,000	XXX		IV
MS - OPTION -		.000000-00-0.		2,780,000	2,780,000	XXX		IV
SG - OPTION -		.000000-00-0.		44,870,000	44,870,000	XXX		IV
TB - OPTION -		.000000-00-0.		1,099,000	1,099,000	XXX		IV
UBS - OPTION -		.000000-00-0.		4,790,000	4,790,000	XXX		IV
WF - OPTION -		.000000-00-0.		3,230,000	3,230,000	XXX		IV
0299999999 Total				181,948,687	181,948,687	XXX	XXX	XXX

E09

Schedule DB - Part E

**NONE**

Schedule DL - Part 1

**NONE**

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

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
037833-EL-0	APPLE INC.		1.B FE	4,131,820	4,816,186	08/05/2061
037833-ER-7	APPLE INC.		1.B FE	3,845,500	4,200,827	08/08/2062
04352E-AB-1	ASCENSION HEALTH		1.B FE	10,304,592	14,349,451	11/15/2039
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				18,281,912	23,366,463	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	124,845,760	130,000,000	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	5,030,726	4,647,251	08/25/2037
02660T-EK-5	AHM 2005-2 1A1		1.A	2,068,582	2,013,143	09/25/2045
36249B-AD-2	GSA 2007-7 A4		1.A FM	817,992	892,836	07/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	685,832	715,818	12/25/2035
02660T-GS-6	AHM 2005-4 3A1		1.B	247,475	295,720	11/25/2045
126885-AF-3	CWHEL 2005-D 2A		1.A FM	121,663	127,267	11/15/2035
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				133,818,030	138,692,034	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
3138LJ-2G-4	FN AN6174		1.A	28,905,100	35,050,506	07/01/2037
3138LN-NH-0	FN AN9391		1.A	28,870,905	32,333,994	06/01/2033
35563P-BD-0	SCRT 2017-2 MB		1.A	28,041,682	35,958,684	08/25/2056
3140HR-GG-3	FN BL0870		1.A	27,903,544	34,153,315	12/01/2048
3138LN-NG-2	FN AN9390		1.A	27,819,858	31,156,879	06/01/2033
880591-ES-7	TVA 4.25 09/15/65		1.A	27,115,238	35,629,521	09/15/2065
29004J-AA-1	ELM19 2022-6A A		1.A	57,753,690	57,500,000	10/17/2034
69120H-AA-0	OR 2023-11A A1T		1.A FE	54,338,020	55,000,000	05/15/2035
29002A-AA-2	ELM20 2022-7A A		1.A FE	41,160,802	41,000,000	10/17/2034
65251P-AY-9	NSLP 2014-1A AR		1.A FE	37,348,141	37,650,929	04/25/2031
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	38,728,053	38,825,582	09/19/2037
69122D-AA-7	OR 2019-1A A		1.A	35,885,468	36,018,268	05/20/2031
34964W-AA-0	FCBSL 2022-2A AT		1.A FE	34,263,976	34,000,000	10/18/2033
30328D-AA-1	FSRIA 2022-FL6 A		1.A	33,916,360	33,647,555	08/19/2037
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	32,567,865	33,000,000	04/20/2032
85816W-AE-4	STCR 2014-1RA B		1.B FE	26,398,848	26,880,000	04/21/2031
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	26,318,565	27,300,000	12/17/2026
055984-AE-8	BSPRT 2022-FL9 AS		1.A	23,391,456	23,656,585	07/15/2039
14310Q-AA-6	CGFM 2015-1A A11R		1.A	23,270,523	23,500,000	10/20/2031
69120E-AA-7	OR 2023-10A A		1.A FE	22,732,395	23,000,000	04/20/2035
929342-AB-9	WMRK 2022-WMRK B		1.A	21,972,236	21,843,356	11/15/2035
76243N-AG-1	RIAL 2022-FL8 C		1.G	20,825,493	22,100,000	01/19/2037
30327M-AA-2	FSRIA 2022-FL5 A		1.A	19,491,196	19,289,215	06/19/2037
40442A-AA-7	HIT 2022-HI32 A		1.A FE	18,392,061	18,326,592	07/15/2039
53946M-AE-7	LNCR 2018-CRE1 B		1.B FE	11,148,387	10,759,497	05/15/2028
40170F-AA-4	GPIM 2018-1A A1		1.A FE	17,497,425	17,695,526	01/15/2031
68860C-AE-3	WOODS 2018-14BA B		1.C FE	17,715,600	16,099,202	11/13/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,602,200	17,000,000	04/15/2031
34961J-BG-8	FCO 2017-9A CR		1.G FE	16,393,831	17,250,000	10/15/2033
30329X-AA-6	FSRIA 2022-FL7 A		1.A	16,204,841	16,259,433	10/19/2039
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	15,910,400	16,000,000	04/15/2027
69701N-AC-0	PSTAT 2022-2A A2		1.B FE	15,944,528	15,513,701	10/15/2030
15675A-AA-7	CERB 2023-1A A		1.A	15,249,131	15,250,000	03/22/2035
05606D-AS-7	BX 2022-PSB A		1.A	15,170,325	15,078,657	08/15/2039
30328D-AC-7	FSRIA 2022-FL6 AS		1.A	14,995,575	14,818,300	05/19/2037
38178G-AA-8	GOCAP 2020-49A AR		1.A	14,726,205	14,422,313	08/26/2033
34961J-BE-3	FCO 2017-9A BR		1.C FE	13,914,189	14,650,000	10/15/2033
55285B-AG-0	MF1 2022-FL10 C		1.G FE	12,245,211	12,238,985	09/19/2037
34706C-AE-9	FORT 2022-FL3 B		1.D FE	11,775,648	12,258,000	12/17/2026
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	10,306,010	11,000,000	02/15/2037
30329X-AC-2	FSRIA 2022-FL7 AS		1.A	9,902,060	9,927,719	10/19/2039
30327M-AC-8	FSRIA 2022-FL5 AS		1.A	9,930,180	9,823,171	06/19/2037
53946M-AG-2	LNCR 2018-CRE1 C		1.F FE	9,762,500	9,655,329	05/15/2028
48275E-AE-6	KREF 2022-FL3 B		1.D FE	9,725,500	10,000,000	02/15/2039
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	8,952,300	9,000,000	07/20/2029
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	8,850,699	9,000,000	05/05/2030
06761M-AA-5	BMM 2018-1A A1		1.A	8,095,840	8,213,815	01/15/2031
55285B-AE-5	MF1 2022-FL10 B		1.D	8,019,416	7,951,318	09/19/2037
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	7,801,725	8,500,000	08/19/2038
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	7,315,914	6,966,724	05/15/2036
40171D-BG-4	GUGG 2019-1A BR		1.F	7,861,280	8,000,000	10/15/2032
53946J-AG-9	LNCR 2019-CRE2 C		1.C	7,478,417	7,643,208	05/15/2036
29002A-AC-8	ELM20 2022-7A B1		1.C	7,033,600	7,000,000	10/17/2034
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	7,090,088	7,125,000	04/15/2027
12552M-AE-8	CIFC 2013-3RA A2		1.B	6,967,514	7,060,000	04/24/2031
48250R-BN-5	KKR 12 BR2		1.B FE	6,976,528	7,025,000	10/15/2030
40172P-AE-2	GUGG 2022-2A B		1.C	6,781,050	6,750,000	01/15/2035
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	6,732,586	7,000,000	02/15/2037
979888-AU-8	WDMNT 2018-4A BR		1.C FE	6,636,763	7,000,000	04/20/2034
15672Q-AE-7	CERB 2022-1A C		1.G FE	6,603,226	7,000,000	04/15/2034
06762Q-AC-1	BABSN LP-3A B		1.C FE	6,275,000	6,250,000	07/20/2033
34961J-BJ-2	FCO 2017-9A DR		2.C FE	6,185,215	6,950,000	10/15/2033
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,229,353	6,500,000	02/19/2037
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,033,181	6,250,000	02/19/2037
34964W-AE-2	FCBSL 2022-2A B		1.B	6,027,000	6,000,000	10/18/2033
30326M-AG-0	FSRIA 2022-FL4 C		1.G	6,051,475	6,250,000	01/19/2039
48250V-AY-3	KKR 13 CR		1.B FE	5,975,154	6,000,000	01/16/2028
055984-AJ-7	BSPRT 2022-FL9 C		1.G	5,800,440	5,916,757	07/15/2039
65251P-BA-0	NSLP 2014-1A BR		1.C FE	5,860,476	6,000,000	04/25/2031
78485W-AG-4	STWD 2019-FL1 C		1.F FE	5,526,072	6,000,000	07/15/2038
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	5,784,078	6,000,000	07/25/2033
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	5,249,448	6,000,000	11/15/2038
055731-AJ-2	BSPDF 2021-FL1 D		2.B	5,428,764	6,000,000	10/15/2036
103228-AJ-1	BOYCE 2022-1A C		1.F FE	5,338,262	5,500,000	04/21/2035
94949F-AE-3	WELF 2022-2A B		1.C	5,005,000	5,000,000	10/18/2035
349927-AE-3	FCBSL 2022-3A B		1.C	5,013,000	5,000,000	12/20/2035
69120H-AC-6	OR 2023-11A B		1.C FE	4,973,515	5,000,000	05/15/2035
055984-AG-3	BSPRT 2022-FL9 B		1.D	4,771,465	4,930,600	07/15/2039
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	5,041,444	5,250,000	06/15/2030
85815C-AC-3	STCR 2018-1A B		1.B	4,883,000	5,000,000	04/15/2031
701631-AC-7	PARLI 2021-2A C		1.F FE	4,766,750	5,000,000	08/20/2032
055731-AG-8	BSPDF 2021-FL1 C		1.G	4,730,082	5,094,967	10/15/2036
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,695,660	5,000,000	02/05/2031
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,685,140	5,000,000	02/15/2039
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	3,481,770	3,488,691	10/20/2028
53946P-AC-4	LNCR 2022-CRE7 AS		1.A FE	4,152,985	4,051,986	01/17/2037
482739-AH-2	KVK 2013-1A CR		1.A	3,971,153	3,944,187	01/15/2028
69120E-AC-3	OR 2023-10A B		1.C FE	4,015,896	4,000,000	04/20/2035
381743-AE-3	GOCAP 2021-54A C		1.E FE	3,810,740	4,000,000	08/05/2033
76243N-AA-4	RIAL 2022-FL8 A		1.A FE	3,723,810	3,764,109	01/19/2037
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	3,965,549	4,100,000	10/15/2032

**STATEMENT AS OF SEPTEMBER 30, 2023 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
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	3,759,304	4,000,000	01/17/2037
69290L-AJ-6	PFP 2021-7 D		1.F FE	3,734,694	3,999,800	04/14/2038
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	3,714,619	4,200,000	08/19/2038
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	3,526,099	3,526,099	09/15/2026
05606D-AC-2	BX 2022-PSB B		1.D	3,570,306	3,547,869	08/15/2039
30327M-AE-4	FSRIA 2022-FL5 B		1.D	3,456,271	3,439,318	06/19/2037
42704R-AA-9	HERA 2021-FL1 A		1.A	3,348,957	3,333,438	02/18/2038
50190F-AC-5	LCCM 2021-FL3 AS		1.A FE	3,355,427	3,450,233	11/15/2038
38138J-AJ-2	GLM 2021-9A D		2.C	3,372,425	3,500,000	01/20/2033
15674L-AE-6	CERB 2021-2A C		1.G FE	3,035,353	3,150,000	04/15/2033
30328D-AG-8	FSRIA 2022-FL6 C		1.G	2,984,811	2,970,359	08/19/2037
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,963,124	3,000,000	07/10/2030
30327M-AG-9	FSRIA 2022-FL5 C		1.G	2,933,802	2,949,601	06/19/2027
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	3,004,763	3,150,000	08/26/2033
15674J-AB-7	CERB 2020-3A B		1.C FE	2,951,130	3,000,000	01/15/2033
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,934,288	3,000,000	02/05/2031
98955R-AF-6	OR 2019-2A ALR		1.A FE	2,950,038	2,903,439	04/20/2033
10322B-AE-2	BOYCE 2022-1A B1		1.C	2,956,200	3,000,000	04/21/2035
55821U-AG-9	MDPK 2021-48A D		2.C FE	2,949,081	3,000,000	04/19/2033
05492Q-AE-6	BDS 2020-FL5 B		1.A	2,815,575	2,813,270	02/16/2037
05608X-AG-7	BXMT 2020-FL3 C		1.G	2,636,247	3,000,000	11/15/2037
38178G-AC-4	GOCAP 2020-49A BR		1.C	2,730,274	2,850,000	08/26/2033
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	2,748,123	2,748,123	06/15/2036
30328D-AE-3	FSRIA 2022-FL6 B		1.D	2,624,299	2,598,887	08/19/2037
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	2,740,302	3,000,000	06/15/2036
03328Q-BG-5	ANHC 2015-6A DRR		2.C FE	2,747,154	2,750,000	07/15/2030
05493N-AG-7	BDS 2021-FL9 D		2.A FE	2,433,478	2,600,000	11/16/2038
15674R-AG-8	CERB 2021-5A A		1.G FE	2,375,580	2,472,573	09/22/2033
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	2,223,194	2,435,489	09/15/2026
34961J-BC-7	FCO 2017-9A A2TR		1.A	2,239,793	2,147,443	10/15/2033
00500J-AJ-2	ACRES 2021-FL2 D		2.B	2,139,412	2,268,400	01/15/2037
444838-AG-1	HULLS 2014-1A D		3.A FE	1,224,349	1,035,937	10/18/2026
06762Q-AA-5	BABSN LP-3A A		1.A	2,018,826	1,992,057	07/20/2033
40172P-AC-6	GUGG 2022-2A A2		1.A	2,000,792	2,000,000	01/15/2035
53946C-AE-9	LNCR 2021-CRE4 D		1.E FE	2,040,730	2,100,000	07/15/2035
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	1,979,244	2,000,000	04/20/2029
15674E-AC-6	CERB 2021-1A B		1.A FE	1,971,766	2,000,000	04/15/2032
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	1,929,548	1,929,216	07/15/2038
55955K-AE-4	MAGNE 2021-29A C		1.F FE	1,946,532	2,000,000	01/15/2034
15674E-AE-2	CERB 2021-1A C		1.D FE	1,946,788	2,000,000	04/15/2032
48251B-AY-6	KKR 16 A2R2		1.C FE	1,976,000	1,897,232	10/20/2034
00500J-AE-3	ACRES 2021-FL2 B		1.D	1,938,038	1,926,435	01/15/2037
072917-AG-2	BXCMM 2022-1A C		1.F FE	1,890,764	2,000,000	04/20/2035
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,874,527	1,950,000	04/20/2031
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	1,867,850	2,000,000	07/15/2039
67578F-AG-2	OCT49 2020-5A D		2.C	1,977,254	2,000,000	01/15/2033
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B FE	1,870,662	2,000,000	02/16/2027
69702D-AE-7	PSTAT 2021-2A B		1.D FE	1,767,089	1,730,530	05/20/2029
29004J-AC-7	ELM19 2022-6A B1		1.C	1,708,840	1,700,000	10/17/2034
05601H-AJ-3	BSPRT 2021-FL6 D		2.B	1,782,094	2,000,000	03/15/2036
12434L-AG-9	BXMT 2020-FL2 C		1.G	1,573,270	1,787,787	02/16/2037
64134J-AG-8	NEUB 2021-40A D		2.C FE	1,647,246	1,700,000	04/15/2033
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	1,413,681	1,500,000	01/19/2037
55821U-AE-4	MDPK 2021-48A C		1.F	1,483,196	1,500,000	04/19/2033
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	1,425,930	1,550,000	12/18/2037
66858C-AE-7	WOODS 2018-12BA B		1.B	1,214,500	1,162,098	06/15/2031
69290L-AL-1	PFP 2021-7 E		2.B FE	1,129,448	1,197,024	04/14/2038
69701Y-AG-7	PSTAT 2021-1A C		1.G	1,002,584	1,000,000	04/20/2029
64134J-AE-3	NEUB 2021-40A C		1.F FE	978,390	1,000,000	04/15/2033
15674P-AA-5	CERB 2021-3A A		1.A	984,911	956,872	07/23/2033
143109-AQ-9	CGMS 2016-4A BR		1.C FE	994,167	903,889	10/20/2027
38138J-AG-8	GLM 2021-9A C		1.F FE	977,944	1,000,000	01/20/2033
67578F-AE-7	OCT49 2020-5A C		1.F	972,403	1,000,000	01/15/2033
40390J-AJ-1	HGI 2021-FL2 E		2.C FE	979,877	1,050,000	09/19/2036
55955K-AG-9	MAGNE 2021-29A D		2.C FE	979,667	1,000,000	01/15/2034
78485W-AE-9	STWD 2019-FL1 B		1.C	925,921	972,113	07/15/2038
072917-AE-7	BXCMM 2022-1A B		1.C	962,231	1,000,000	04/20/2035
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	963,172	1,000,000	04/20/2032
42704R-AG-6	HERA 2021-FL1 C		1.E FE	938,044	1,000,000	12/01/2037
000823-AS-3	ABPCI 2017-1A DR		2.C	945,044	1,000,000	04/20/2032
69290L-AG-2	PFP 2021-7 C		1.C FE	951,165	999,950	04/14/2038
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	984,470	1,000,000	04/20/2030
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	923,452	1,000,000	12/15/2038
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	928,909	1,000,000	06/16/2036
53947D-AG-1	LNCR 2019-CRE3 C		1.C	900,000	900,000	04/15/2034
12434L-AJ-3	BXMT 2020-FL2 D		2.B FE	840,583	1,029,766	02/15/2037
12434L-AA-2	BXMT 2020-FL2 A		1.A	647,776	667,848	02/16/2037
42704R-AC-5	HERA 2021-FL1 AS		1.A FE	622,439	615,668	02/18/2038
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	463,345	476,600	01/15/2037
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	470,018	500,000	06/16/2038
59801W-AT-3	MIDO 2017-7A CR		1.E FE	444,065	424,826	07/15/2029
88576P-AC-7	HENDR 2004-A A1		1.A FE	114,231	107,549	09/15/2045
86358E-RB-4	SAIL 2005-2 W2		1.A FM	25,586	26,269	03/25/2035
010608-N7-8	ALSHGR 1.865 12/15/2025		1.B FE	39,474,086	38,880,000	12/15/2025
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A		1.A FE	6,372,603	7,629,139	08/01/2038
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		1.A FE	6,040,720	7,000,000	08/01/2042
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A		1.B	1,570,140	2,000,000	12/01/2034
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A		1.B	2,800,840	4,000,000	12/01/2039
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS		1.B FE	8,892,450	9,000,000	07/01/2036
03290A-AA-8	ANCHF 2021-13A A		1.A FE	29,878,860	34,000,000	07/27/2039
03290A-AJ-9	ANCHF 2021-13A A2		1.A FE	13,831,984	16,000,000	07/27/2039
033295-AA-4	ANCHF 2021-14A A		1.A FE	15,366,816	18,000,000	01/21/2040
03329T-AG-9	ANCHF 2016-4A AR		1.A FE	31,525,853	36,500,000	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R		1.A FE	15,946,542	17,697,806	01/28/2039
03330P-AQ-2	ANCHF 2018-5A BRR		1.A FE	12,866,359	14,950,000	04/25/2036
03330P-AS-8	ANCHF 2018-5A CRR		1.B FE	2,728,876	3,250,000	04/25/2036
03465G-AA-4	AOMT 2023-2 A1		1.A	3,576,189	3,604,576	10/25/2067
041806-RN-2	TX KIPP TEXAS INC 2018		1.A	2,011,442	2,187,560	08/15/2036
041806-RP-7	TX KIPP TEXAS INC 2018		1.A FE	1,971,351	2,187,767	08/15/2037
041806-RQ-5	TX KIPP TEXAS INC 2018		1.A FE	1,692,821	1,904,971	08/15/2038
047681-MX-6	ATLFAC 6.5 12/1/2028		1.B FE	23,460,112	25,832,302	12/01/2028
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	1,877,560	1,956,180	12/01/2047
05914F-BD-1	BCQSCB 0.0 9/15/2025		1.A FE	7,954,640	7,893,284	09/15/2025
100853-GH-7	BOS 0 9/15/2024		1.A	7,988,800	7,943,471	09/15/2024
105933-AA-3	BRAVO 2023-NOM2 A1		1.A	4,363,046	4,481,305	05/25/2062
1301ET-AA-0	CAL ENDOWMENT		1.A FE	1,739,580	3,000,000	04/01/2051
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	31,208,163	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	18,315,067	23,000,000	02/20/2044

**STATEMENT AS OF SEPTEMBER 30, 2023 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
24703P-AA-2	DELLWOOD AB 2008-1		1.A FE	21,442,183	27,000,000	01/20/2043
248796-CQ-5	DNHSG 2.15 11/01/2038		1.B FE	1,407,762	2,000,000	11/01/2038
24879A-AA-3	DNMWFH 3.98 06/01/2042		1.A FE	2,957,745	3,385,000	06/01/2042
254776-QZ-1	DISTRICT COLUMBIA INCOME TAX REV		1.B FE	2,289,120	3,000,000	03/01/2039
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST		1.A FE	28,804,755	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SENIOR FUNDING TRUST		1.A FE	31,053,032	39,000,000	02/25/2044
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.B	23,375,896	31,933,136	07/14/2036
55356M-AA-3	MSF SS ABS TRUST		1.A FE	46,562,960	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 TRUST		1.A FE	29,054,015	35,000,000	11/20/2043
187466-CE-5	CLISCD 1.47 9/15/2025		1.B FE	2,974,740	2,935,000	09/15/2025
141781-BR-4	CARGILL INC		1.F FE	8,976,100	13,848,854	05/25/2051
87342R-AC-8	BELL 2016-1A A23		2.B FE	75,671,161	77,821,320	05/25/2046
50184B-AC-2	LCCM 2013-GCP A2		1.A FM	7,644,411	9,080,145	02/15/2036
95639D-GQ-7	WVSEDU 0.00 6/15/27		1.E FE	29,303,680	29,790,188	06/15/2027
1049999999 - Bonds -	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			2,052,624,977	2,197,783,183	XXX
1109999999 - Bonds -	Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)			2,204,724,919	2,359,841,681	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	65,846,960	64,908,971	11/10/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		5.A	13,996,187	14,006,659	01/27/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	23,331,842	23,151,806	07/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		5.A	3,598,570	3,641,863	02/28/2028
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	17,568,473	17,411,070	12/16/2027
BGH77G-OR-9	PABST (BLUE RIBBON) 1L TLB CL		5.A	23,224,455	26,754,826	04/29/2028
BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		4.B	19,070,907	19,101,775	06/14/2028
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C	18,052,274	18,048,496	10/29/2027
BGH71R-WP-0	MB2 1L TL CL		4.B PL	2,292,641	2,290,662	01/29/2027
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	13,399,805	14,354,600	10/04/2026
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.B PL	13,539,669	13,501,210	10/29/2027
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		5.A	18,609	18,670	06/17/2027
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		4.A	11,072,344	12,637,884	10/08/2028
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	146,809	149,807	12/10/2027
BGH7JB-SF-8	MICHAEL BAKER (PSI) 1L TLB CL		4.B FE	5,872,894	5,848,508	10/26/2028
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		5.A	4,977,712	4,980,826	02/28/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	4,669,491	4,689,507	01/29/2027
BGH736-PL-1	FRANCHISE 1L TL		4.B FE	5,833,927	6,298,375	03/10/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		5.B GI	5,558,541	5,989,000	10/20/2025
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		3.A PL	4,210,998	4,242,111	01/29/2027
BGH7D1-03-0	SWEETWATER SOUND 1L TLB CL		4.B FE	4,917,533	5,012,634	07/29/2028
BGH6GR-OA-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		4.A PL	4,477,024	4,723,491	07/23/2025
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		5.B FE	3,508,873	3,508,873	04/03/2025
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C	2,460,868	2,421,208	12/22/2026
BGH6ZM-1R-0	ACETO (ATLAS) 1L REV FUNDED		4.C	3,338,983	3,478,108	04/29/2025
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	2,178,506	2,334,992	06/04/2026
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C	2,440,342	2,448,947	10/05/2027
BGH6WC-8X-1	HELP AT HOME (HAH) 1L DDTL CL FUNDED		4.C	2,283,740	2,305,842	10/29/2027
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B	2,104,369	2,117,664	12/13/2028
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	1,951,491	1,942,359	10/08/2028
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		5.B GI	1,959,000	1,982,079	05/20/2027
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTL FUNDED CL		5.B GI	1,834,369	1,966,696	10/19/2026
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	1,637,292	1,639,797	11/25/2027
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		5.B GI	941,166	984,000	10/31/2025
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B	1,453,243	1,434,331	07/12/2025
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI		4.A FE	4,404	4,538	08/27/2026
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		3.C FE	1,227,799	1,214,986	06/12/2026
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4.C FE	1,109,472	1,566,930	10/14/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	1,115,377	1,140,322	01/15/2027
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	972,017	975,000	12/22/2026
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL		4.B FE	976,352	970,237	12/11/2024
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	874,252	977,500	01/15/2028
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B PL	794,656	794,139	11/12/2027
BGH6B4-2N-0	LIFELONG (PSI) 1L DDTL FUNDED CL		5.B GI	774,290	828,609	10/19/2026
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C	735,000	730,981	04/21/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	391,479	441,726	04/28/2028
BGH71C-R1-2	PIP 1L TL CL		4.C FE	358,727	367,819	01/06/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		4.B	335,813	339,205	12/29/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	129,906	130,960	07/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLB CL		4.A FE	79,447	89,645	04/28/2028
1829999999 - Bonds -	Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired			303,648,897	310,900,242	XXX
1909999999 - Bonds -	Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans			303,648,897	310,900,242	XXX
2419999999 - Bonds -	Total Bonds - Subtotals - Issuer Obligations			18,281,912	23,366,463	XXX
2429999999 - Bonds -	Total Bonds - Subtotals - Residential Mortgage-Backed Securities			133,818,030	138,692,034	XXX
2449999999 - Bonds -	Total Bonds - Subtotals - Other Loan-Backed and Structured Securities			2,052,624,977	2,197,783,183	XXX
2479999999 - Bonds -	Total Bonds - Subtotals - Unaffiliated Bank Loans			303,648,897	310,900,242	XXX
2509999999 - Bonds -	Total Bonds - Subtotals - Total Bonds			2,508,373,816	2,670,741,923	XXX
9999999999 Totals				2,508,373,816	2,670,741,923	XXX

**General Interrogatories:**

1. Total activity for the year to date.....Fair Value \$ .....20,079,613      Book/Adjusted Carrying Value \$ .....18,237,184  
 2. Average balance for the year to date.....Fair Value \$ .....2,498,334,010      Book/Adjusted Carrying Value \$ .....2,661,623,331





